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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/04/2024 TO: 08/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	2025 On 02-May-24			Bond Future	179.03	178.9915	179.0256	178.9915	9,075.00
08/04/2024	2025 On 01-August-24			Bond Future	181.17	181.1400	181.1747	181.1400	0.00
08/04/2024	2025 On 07-November-24			Bond Future	185.48	185.4485	185.4846	185.4485	0.00
08/04/2024	2029 On 02-May-24			Bond Future	129.07	128.8912	129.0705	128.8912	7,295.00
08/04/2024	2029 On 01-August-24			Bond Future	131.94	131.7583	131.9416	131.7583	1,325.00
08/04/2024	2029 On 07-November-24			Bond Future	133.68	133.4936	133.6815	133.4936	0.00
08/04/2024	2029 On 06-February-25			Bond Future	136.62	136.4234	136.6159	136.4234	0.00
08/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4216	4	4	4	0.00
08/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/04/2024	2029 On 08-May-25			Bond Future	138.11	137.9166	138.1138	137.9166	0.00
08/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	264	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
08/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
08/04/2024	2030 On 02-May-24			Bond Future	10.60	91.4835	91.1482	91.4835	120,488.00
08/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	6	0	0	0	0.00
08/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	6	0	0	0	0.00
08/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	7	0	0	0	0.00
08/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	103	0	0	0	1,000.00
08/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5079	5	5	5	0.00
08/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	1	0	0	0	1,000.00
08/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1234	2	1	2	1,080.00
08/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6658	7	7	7	0.00
08/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	736	1	1	1	500.00
08/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2159	2	2	2	500.00
08/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9342	10	9	10	0.00
08/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
08/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	145	0	0	0	0.00
08/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	654	1	1	1	0.00
08/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	1	0	0	0	1,080.00
08/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	373	0	0	0	0.00
08/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1846	2	2	2	0.00
08/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	7	0	0	0	1,000.00
08/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3782	3	4	3	0.00
08/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3089	3	3	3	0.00
08/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3170	3	3	3	0.00
08/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3129	3	3	3	0.00
08/04/2024	2030 On 01-August-24			Bond Future	10.70	89.4902	89.1474	89.4902	26,710.00
08/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	879	1	1	1	0.00
08/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	864	1	1	1	0.00
08/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	894	1	1	1	0.00
08/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2071	2	2	2	0.00
08/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2117	2	2	2	0.00
08/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2094	2	2	2	0.00
08/04/2024	2030 On 07-November-24			Bond Future	10.81	91.5950	91.2444	91.5950	1,650.00
08/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1853	2	2	2	0.00
08/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1834	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
08/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1873	2	2	2	0.00
08/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2059	2	2	2	0.00
08/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2093	2	2	2	0.00
08/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2076	2	2	2	0.00
08/04/2024	2030 On 06-February-25			Bond Future	10.93	89.5730	89.2151	89.5730	0.00
08/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1741	2	2	2	0.00
08/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2632	2	3	2	0.00
08/04/2024	2030 On 08-May-25			Bond Future	11.09	91.4678	91.1027	91.4678	0.00
08/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	705	1	1	1	0.00
08/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3999	4	4	4	0.00
08/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1124	1	1	1	1,640.00
08/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1473	1	1	1	1,640.00
08/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3788	4	4	4	0.00
08/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4700	4	5	4	0.00
08/04/2024	2032 On 02-May-24			Bond Future	11.45	84.7926	84.4518	84.7926	135,914.00
08/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	2	0	0	0	0.00
08/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	2	0	0	0	0.00
08/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	2	0	0	0	0.00
08/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
08/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	50	0	0	0	1,000.00
08/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6266	7	6	7	0.00
08/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1939	2	2	2	0.00
08/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	368	1	0	1	0.00
08/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	3	0	0	0	500.00
08/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	621	1	1	1	1,550.00
08/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	7	0	0	0	1,550.00
08/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8078	8	8	8	0.00
08/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	3	0	0	0	500.00
08/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	211	0	0	0	500.00
08/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7398	8	7	8	0.00
08/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	485	1	0	1	0.00
08/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
08/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1277	1	1	1	17,000.00
08/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5466	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
08/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	2	0	0	0	500.00
08/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1885	2	2	2	0.00
08/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	1	0	0	0	1,550.00
08/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1092	1	1	1	0.00
08/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3766	3	4	3	0.00
08/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1483	1	1	1	500.00
08/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4148	4	4	4	0.00
08/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	336	0	0	0	500.00
08/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	9	0	0	0	1,000.00
08/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4052	4	4	4	0.00
08/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2806	3	3	3	0.00
08/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5170	5	5	5	0.00
08/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4292	4	4	4	0.00
08/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4196	4	4	4	0.00
08/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4244	4	4	4	0.00
08/04/2024	2032 On 01-August-24			Bond Future	11.57	86.6579	86.3096	86.6579	15,170.00
08/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	899	1	1	1	0.00
08/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	915	1	1	1	0.00
08/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	883	1	1	1	0.00
08/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2858	3	3	3	0.00
08/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2799	3	3	3	0.00
08/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2828	3	3	3	0.00
08/04/2024	2032 On 07-November-24			Bond Future	11.71	84.5292	84.1729	84.5292	4,260.00
08/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1907	2	2	2	0.00
08/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1928	2	2	2	0.00
08/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1886	2	2	2	0.00
08/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7245	8	7	8	0.00
08/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2258	2	2	2	1,615.00
08/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	498	0	0	0	1,615.00
08/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2549	2	3	2	0.00
08/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2917	3	3	3	0.00
08/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2872	3	3	3	0.00
08/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2894	3	3	3	0.00
08/04/2024	2032 On 06-February-25			Bond Future	11.85	86.3637	85.9999	86.3637	0.00
08/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2408	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2956	3	3	3	0.00
08/04/2024	2032 On 08-May-25			Bond Future	12.01	84.0253	83.6542	84.0253	0.00
08/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	928	1	1	1	0.00
08/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5579	5	6	5	0.00
08/04/2024	2033 On 02-May-24			Bond Future	120.95	120.9968	120.9502	120.9968	1,707.00
08/04/2024	2033 On 01-August-24			Bond Future	123.64	123.6884	123.6406	123.6884	6,301.00
08/04/2024	2033 On 07-November-24			Bond Future	125.09	125.1349	125.0865	125.1349	0.00
08/04/2024	2033 On 06-February-25			Bond Future	127.83	127.8813	127.8322	127.8813	0.00
08/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2892	3	3	3	0.00
08/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/04/2024	2033 On 08-May-25			Bond Future	129.04	129.0909	129.0412	129.0909	0.00
08/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
08/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1579	2	2	2	0.00
08/04/2024	2037 On 02-May-24			Bond Future	12.59	77.0420	76.6132	77.0420	70,233.00
08/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	1	0	0	0	0.00
08/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	1	0	0	0	0.00
08/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	1	0	0	0	0.00
08/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6101	6	6	6	0.00
08/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6214	6	6	6	0.00
08/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6158	6	6	6	0.00
08/04/2024	2037 On 01-August-24			Bond Future	12.73	74.4808	74.0424	74.4808	94,181.00
08/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	702	1	1	1	0.00
08/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	688	1	1	1	0.00
08/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	717	1	1	1	1,383.00
08/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5681	6	6	6	0.00
08/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3353	4	3	4	0.00
08/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1200	1	1	1	1,383.00
08/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	537	0	1	0	1,383.00
08/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3869	4	4	4	0.00
08/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3945	4	4	4	0.00
08/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3907	4	4	4	0.00
08/04/2024	2037 On 07-November-24			Bond Future	12.88	76.2322	75.7837	76.2322	9,175.00
08/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2011	2	2	2	0.00
08/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1988	2	2	2	0.00

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08/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2034	2	2	2	0.00
08/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3444	3	3	3	0.00
08/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3498	3	3	3	0.00
08/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3471	3	3	3	0.00
08/04/2024	2037 On 06-February-25			Bond Future	13.03	73.6256	73.1676	73.6256	0.00
08/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2428	3	2	3	0.00
08/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3721	3	4	3	0.00
08/04/2024	2037 On 08-May-25			Bond Future	13.20	75.1815	74.7141	75.1815	3,975.00
08/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1346	1	1	1	0.00
08/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3736	4	4	4	7,500.00
08/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3044	3	3	3	0.00
08/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5984	6	6	6	0.00
08/04/2024	2038 On 02-May-24			Bond Future	131.72	131.7144	131.7163	131.7144	4,496.00
08/04/2024	2038 On 01-August-24			Bond Future	132.58	132.5821	132.5840	132.5821	718.00
08/04/2024	2038 On 07-November-24			Bond Future	135.74	135.7354	135.7378	135.7354	0.00
08/04/2024	2038 On 06-February-25			Bond Future	136.60	136.5990	136.6018	136.5990	0.00
08/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1372	1	1	1	0.00
08/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/04/2024	2038 On 08-May-25			Bond Future	139.53	139.5246	139.5281	139.5246	0.00
08/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
08/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	152	0	0	0	0.00
08/04/2024	2040 On 02-May-24			Bond Future	12.81	77.2119	76.8408	77.2119	125,070.00
08/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	1	0	0	0	0.00
08/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	1	0	0	0	0.00
08/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	1	0	0	0	0.00
08/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6915	7	7	7	0.00
08/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6793	6	7	6	0.00
08/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6854	6	7	6	0.00
08/04/2024	2040 On 01-August-24			Bond Future	12.95	74.4039	74.0246	74.4039	12,732.00
08/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	752	1	1	1	0.00
08/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	768	1	1	1	0.00
08/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	737	1	1	1	0.00
08/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	676	1	1	1	680.00
08/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1939	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
08/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3847	4	4	4	0.00
08/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2133	2	2	2	7,500.00
08/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4304	4	4	4	0.00
08/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1140	1	1	1	680.00
08/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2120	2	2	2	0.00
08/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2293	2	2	2	680.00
08/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4139	4	4	4	0.00
08/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4058	4	4	4	0.00
08/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4098	4	4	4	0.00
08/04/2024	2040 On 07-November-24			Bond Future	13.10	76.1535	75.7655	76.1535	8,677.00
08/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2245	2	2	2	0.00
08/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2270	2	2	2	0.00
08/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2220	2	2	2	0.00
08/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3558	3	4	3	0.00
08/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3503	3	4	3	0.00
08/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3530	3	4	3	0.00
08/04/2024	2040 On 06-February-25			Bond Future	13.25	73.2944	72.8982	73.2944	0.00
08/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2491	3	2	3	0.00
08/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4018	4	4	4	0.00
08/04/2024	2040 On 08-May-25			Bond Future	13.42	74.8428	74.4386	74.8428	0.00
08/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1700	2	2	2	0.00
08/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5761	6	6	6	0.00
08/04/2024	2044 On 02-May-24			Bond Future	12.90	73.3452	72.8658	73.3452	83,144.00
08/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
08/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
08/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
08/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1293	2	1	2	0.00
08/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	233	0	0	0	0.00
08/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	627	1	1	1	0.00
08/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1424	1	1	1	10,030.00
08/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2407	2	2	2	4,200.00
08/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	755	1	1	1	10,030.00
08/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7082	7	7	7	0.00
08/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7207	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7145	7	7	7	0.00
08/04/2024	2044 On 01-August-24			Bond Future	13.03	70.5774	70.0874	70.5774	45,920.00
08/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	587	1	1	1	0.00
08/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	574	1	1	1	0.00
08/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	601	1	1	1	0.00
08/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4611	4	5	4	0.00
08/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4699	4	5	4	0.00
08/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4654	4	5	4	0.00
08/04/2024	2044 On 07-November-24			Bond Future	13.18	72.2369	71.7356	72.2369	200.00
08/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2145	2	2	2	0.00
08/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2120	2	2	2	0.00
08/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2169	2	2	2	0.00
08/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3508	3	4	3	0.00
08/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3565	3	4	3	0.00
08/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3536	3	4	3	0.00
08/04/2024	2044 On 06-February-25			Bond Future	13.32	69.4181	68.9062	69.4181	0.00
08/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2512	3	3	3	0.00
08/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4065	4	4	4	0.00
08/04/2024	2044 On 08-May-25			Bond Future	13.49	70.8844	70.3619	70.8844	0.00
08/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1693	2	2	2	0.00
08/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5656	5	6	5	0.00
08/04/2024	2046 On 02-May-24			Bond Future	112.91	112.9090	112.9106	112.9090	12,064.00
08/04/2024	2046 On 01-August-24			Bond Future	115.42	115.4206	115.4222	115.4206	4,696.00
08/04/2024	2046 On 07-November-24			Bond Future	115.97	115.9678	115.9697	115.9678	0.00
08/04/2024	2046 On 06-February-25			Bond Future	118.51	118.5124	118.5147	118.5124	0.00
08/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4505	5	5	5	0.00
08/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/04/2024	2046 On 08-May-25			Bond Future	118.81	118.8032	118.8060	118.8032	0.00
08/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
08/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3164	3	3	3	0.00
08/04/2024	2050 On 02-May-24			Bond Future	114.69	114.4974	114.6915	114.4974	12,629.00
08/04/2024	2050 On 01-August-24			Bond Future	114.95	114.7475	114.9457	114.7475	2,554.00
08/04/2024	2050 On 07-November-24			Bond Future	117.68	117.4766	117.6801	117.4766	0.00
08/04/2024	2050 On 06-February-25			Bond Future	117.91	117.6972	117.9054	117.6972	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
08/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2305	2	2	2	0.00
08/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/04/2024	2050 On 08-May-25			Bond Future	120.43	120.2178	120.4309	120.2178	0.00
08/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
08/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	729	1	1	1	0.00
08/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	AL37 On 02-May-24			Index Future	933.03	936.3650	933.0280	936.3650	0.00
08/04/2024	AL37 On 01-August-24			Index Future	953.55	956.9640	953.5510	956.9640	0.00
08/04/2024	AL37 On 07-November-24			Index Future	976.00	979.4870	976.0020	979.4870	0.00
08/04/2024	AL37 On 06-February-25			Index Future	997.22	1000.7700	997.2180	1000.7700	0.00
08/04/2024	AL37 On 08-May-25			Index Future	1018.40	1022.0150	1018.4000	1022.0150	0.00
08/04/2024	AL7T On 02-May-24			Index Future	1074.87	1079.9320	1074.8740	1079.9320	0.00
08/04/2024	AL7T On 01-August-24			Index Future	1098.52	1103.6890	1098.5170	1103.6890	0.00
08/04/2024	AL7T On 07-November-24			Index Future	1124.38	1129.6650	1124.3820	1129.6650	0.00
08/04/2024	AL7T On 06-February-25			Index Future	1148.82	1154.2110	1148.8230	1154.2110	0.00
08/04/2024	AL7T On 08-May-25			Index Future	1173.23	1178.7140	1173.2250	1178.7140	0.00
08/04/2024	ALBI On 02-May-24			Index Future	936.40	940.5080	936.3990	940.5080	91.00
08/04/2024	ALBI On 01-August-24			Index Future	957.00	961.1980	956.9960	961.1980	0.00
08/04/2024	ALBI On 07-November-24			Index Future	979.53	983.8200	979.5290	983.8200	0.00
08/04/2024	ALBI On 06-February-25			Index Future	1000.82	1005.1970	1000.8210	1005.1970	0.00
08/04/2024	ALBI On 08-May-25			Index Future	1022.08	1026.5370	1022.0790	1026.5370	0.00
08/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C035 On 28-February-35			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
08/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	ES33 On 02-May-24			Bond Future	13.02	72.0800	71.7022	72.0800	0.00
08/04/2024	ES33 On 01-August-24			Bond Future	13.18	73.6833	73.2971	73.6833	0.00
08/04/2024	ES33 On 07-November-24			Bond Future	13.37	71.6325	71.2374	71.6325	0.00
08/04/2024	ES33 On 06-February-25			Bond Future	13.58	73.2032	72.7996	73.2032	0.00
08/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
08/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	932	1	1	1	0.00
08/04/2024	ES33 On 08-May-25			Bond Future	13.79	70.9652	70.5531	70.9652	0.00
08/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
08/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4219	4	4	4	0.00
08/04/2024	ES42 On 02-May-24			Bond Future	13.31	68.1338	67.6911	68.1338	0.00
08/04/2024	ES42 On 01-August-24			Bond Future	13.46	69.6495	69.1968	69.6495	0.00
08/04/2024	ES42 On 07-November-24			Bond Future	13.62	67.0373	66.5742	67.0373	0.00
08/04/2024	ES42 On 06-February-25			Bond Future	13.79	68.5061	68.0330	68.5061	0.00
08/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
08/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	361	0	0	0	0.00
08/04/2024	ES42 On 08-May-25			Bond Future	13.97	65.7021	65.2192	65.7021	0.00
08/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
08/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3412	3	3	3	0.00
08/04/2024	GOVI On 02-May-24			GOVI	922.50	926.5170	922.4950	926.5170	737.00
08/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	284950	24	28	24	0.00
08/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	284850	24	28	24	0.00
08/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	284750	24	28	24	0.00
08/04/2024	GOVI On 01-August-24			GOVI	942.79	946.8990	942.7870	946.8990	0.00
08/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	4	0	4	0.00
08/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	4	0	4	0.00
08/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	4	0	4	0.00
08/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	6030	0	1	0	0.00
08/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	5930	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	5830	0	1	0	0.00
08/04/2024	GOVI On 07-November-24			GOVI	964.98	969.1850	964.9840	969.1850	0.00
08/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	161940	20	16	20	0.00
08/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	161840	20	16	20	0.00
08/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	162040	20	16	20	0.00
08/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/04/2024	GOVI On 06-February-25			GOVI	985.96	990.2440	985.9610	990.2440	0.00
08/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	139610	18	14	18	0.00
08/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/04/2024	GOVI On 08-May-25			GOVI	1006.90	1011.2660	1006.9030	1011.2660	0.00
08/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
08/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	150970	11	15	11	0.00
08/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2024	IGOV On 02-May-24			Index Future	346.25	346.1890	346.2530	346.1890	593.00
08/04/2024	IGOV On 01-August-24			Index Future	353.96	353.8900	353.9550	353.8900	0.00
08/04/2024	IGOV On 07-November-24			Index Future	362.38	362.3090	362.3790	362.3090	0.00
08/04/2024	IGOV On 06-February-25			Index Future	370.34	370.2630	370.3370	370.2630	0.00
08/04/2024	IGOV On 08-May-25			Index Future	378.28	378.2030	378.2830	378.2030	0.00
08/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
08/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6500	91.6520	91.6500	0.00
08/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6500	91.6430	91.6500	0.00
08/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
08/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.36	91.6500	91.6400	91.6500	0.00
08/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.7100	91.6920	91.7100	0.00
08/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.21	91.8100	91.7900	91.8100	0.00
08/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.10	91.9200	91.9000	91.9200	0.00
08/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.05	92.0000	91.9520	92.0000	0.00
08/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.03	92.0100	91.9700	92.0100	0.00
08/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.10	91.9400	91.9000	91.9400	0.00
08/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.10	91.9400	91.9000	91.9400	0.00
08/04/2024	R035 On 02-May-24			Bond Future	12.21	82.3215	81.8903	82.3215	154,851.00
08/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	4	0	0	0	0.00
08/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	5	0	0	0	0.00
08/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	4	0	0	0	0.00
08/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5426	5	5	5	0.00
08/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5316	5	5	5	0.00
08/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5371	5	5	5	0.00
08/04/2024	R035 On 01-August-24			Bond Future	12.33	84.1325	83.6917	84.1325	15,072.00
08/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	843	1	1	1	0.00
08/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	859	1	1	1	0.00
08/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	826	1	1	1	0.00
08/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3602	3	4	3	0.00
08/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3531	3	4	3	0.00
08/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3566	3	4	3	0.00
08/04/2024	R035 On 07-November-24			Bond Future	12.49	81.5960	81.1451	81.5960	14,838.00
08/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1971	2	2	2	0.00
08/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1994	2	2	2	0.00
08/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1948	2	2	2	0.00
08/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3507	3	4	3	0.00
08/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3452	3	3	3	0.00
08/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3479	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
08/04/2024	R035 On 06-February-25			Bond Future	12.64	83.3670	82.9066	83.3670	0.00
08/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2494	3	2	3	0.00
08/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3608	3	4	3	0.00
08/04/2024	R035 On 08-May-25			Bond Future	12.81	80.6155	80.1456	80.6155	0.00
08/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1206	1	1	1	0.00
08/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6187	6	6	6	0.00
08/04/2024	R053 On 02-May-24			Bond Future	12.79	92.9536	92.2881	92.9536	5,189.00
08/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2337	3	2	3	0.00
08/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2290	3	2	3	0.00
08/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2385	3	2	3	0.00
08/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	673	1	1	1	0.00
08/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	713	1	1	1	0.00
08/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	693	1	1	1	0.00
08/04/2024	R053 On 01-August-24			Bond Future	12.91	94.9985	94.3181	94.9985	0.00
08/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3769	4	4	4	0.00
08/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3811	4	4	4	0.00
08/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3728	4	4	4	0.00
08/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2274	2	2	2	0.00
08/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2224	2	2	2	0.00
08/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2249	2	2	2	0.00
08/04/2024	R053 On 07-November-24			Bond Future	13.06	91.3609	90.6649	91.3609	0.00
08/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3013	3	3	3	0.00
08/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2980	3	3	3	0.00
08/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3046	3	3	3	0.00
08/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4744	4	5	4	0.00
08/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4818	4	5	4	0.00
08/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4781	4	5	4	0.00
08/04/2024	R053 On 06-February-25			Bond Future	13.20	93.3429	92.6320	93.3429	0.00
08/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3667	4	4	4	0.00
08/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5415	5	5	5	0.00
08/04/2024	R053 On 08-May-25			Bond Future	13.36	89.4460	88.7204	89.4460	0.00
08/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2885	3	3	3	0.00
08/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7732	7	8	7	0.00
08/04/2024	R186 On 02-May-24			Bond Future	9.26	106.9109	106.7561	106.9109	69,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1136	1	1	1	2,030.00
08/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2601	3	3	3	0.00
08/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	4	0	0	0	2,030.00
08/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	61	0	0	0	0.00
08/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2971	3	3	3	0.00
08/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3019	3	3	3	0.00
08/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2995	3	3	3	0.00
08/04/2024	R186 On 01-August-24			Bond Future	9.30	103.9545	103.7962	103.9545	25,490.00
08/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	170	0	0	0	0.00
08/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	165	0	0	0	0.00
08/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	175	0	0	0	0.00
08/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1465	1	1	1	0.00
08/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1498	1	1	1	0.00
08/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1481	1	1	1	0.00
08/04/2024	R186 On 07-November-24			Bond Future	9.36	106.3999	106.2382	106.3999	35,599.00
08/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	709	1	1	1	0.00
08/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	720	1	1	1	0.00
08/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	699	1	1	1	0.00
08/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1145	1	1	1	0.00
08/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1127	1	1	1	0.00
08/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1136	1	1	1	0.00
08/04/2024	R186 On 06-February-25			Bond Future	9.45	103.3935	103.2286	103.3935	0.00
08/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	642	1	1	1	0.00
08/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1353	1	1	1	0.00
08/04/2024	R186 On 08-May-25			Bond Future	9.60	105.5813	105.4134	105.5813	0.00
08/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	271	0	0	0	0.00
08/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1956	2	2	2	0.00
08/04/2024	R202 On 02-May-24			Bond Future	258.91	258.9078	258.9108	258.9078	4,420.00
08/04/2024	R202 On 01-August-24			Bond Future	259.59	259.5891	259.5919	259.5891	428.00
08/04/2024	R202 On 07-November-24			Bond Future	265.77	265.7635	265.7673	265.7635	0.00
08/04/2024	R202 On 06-February-25			Bond Future	266.39	266.3818	266.3866	266.3818	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
08/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	403	0	0	0	0.00
08/04/2024	R202 On 08-May-25			Bond Future	272.09	272.0877	272.0936	272.0877	0.00
08/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	216	0	0	0	0.00
08/04/2024	R209 On 02-May-24			Bond Future	12.30	63.7023	63.3001	63.7023	13,217.00
08/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	1	0	0	0	0.00
08/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	1	0	0	0	0.00
08/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	1	0	0	0	0.00
08/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5357	5	5	5	0.00
08/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5257	5	5	5	0.00
08/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5307	5	5	5	0.00
08/04/2024	R209 On 01-August-24			Bond Future	12.42	65.1036	64.6925	65.1036	3,280.00
08/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	619	1	1	1	0.00
08/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	632	1	1	1	0.00
08/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	606	1	1	1	0.00
08/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3508	3	4	3	0.00
08/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3441	3	3	3	0.00
08/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3474	3	3	3	0.00
08/04/2024	R209 On 07-November-24			Bond Future	12.56	63.4781	63.0575	63.4781	5,237.00
08/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1690	2	2	2	0.00
08/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1670	2	2	2	0.00
08/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1710	2	2	2	0.00
08/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3140	3	3	3	0.00
08/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3190	3	3	3	0.00
08/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3165	3	3	3	0.00
08/04/2024	R209 On 06-February-25			Bond Future	12.69	64.8557	64.4262	64.8557	0.00
08/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2172	2	2	2	0.00
08/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3254	3	3	3	0.00
08/04/2024	R209 On 08-May-25			Bond Future	12.84	63.0721	62.6337	63.0721	0.00
08/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1163	1	1	1	0.00
08/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5309	5	5	5	0.00
08/04/2024	R210 On 02-May-24			Bond Future	233.70	233.7032	233.7019	233.7032	198.00
08/04/2024	R210 On 01-August-24			Bond Future	238.90	238.9019	238.9004	238.9019	629.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R210 On 07-November-24			Bond Future	241.25	241.2523	241.2516	241.2523	0.00
08/04/2024	R210 On 06-February-25			Bond Future	246.55	246.5467	246.5466	246.5467	0.00
08/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6937	7	7	7	0.00
08/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/04/2024	R210 On 08-May-25			Bond Future	248.42	248.4219	248.4229	248.4219	0.00
08/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	393	0	0	0	0.00
08/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
08/04/2024	R213 On 02-May-24			Bond Future	11.10	82.3501	82.0419	82.3501	25,660.00
08/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	4	0	0	0	0.00
08/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	4	0	0	0	0.00
08/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	5	0	0	0	0.00
08/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3371	3	3	3	0.00
08/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3456	3	3	3	0.00
08/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3413	3	3	3	0.00
08/04/2024	R213 On 01-August-24			Bond Future	11.20	84.1617	83.8466	84.1617	0.00
08/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	946	1	1	1	0.00
08/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	930	1	1	1	0.00
08/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	913	1	1	1	0.00
08/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2287	2	2	2	0.00
08/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2262	2	2	2	0.00
08/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2237	2	2	2	0.00
08/04/2024	R213 On 07-November-24			Bond Future	11.33	82.5802	82.2579	82.5802	10,002.00
08/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1911	2	2	2	0.00
08/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1931	2	2	2	0.00
08/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1891	2	2	2	0.00
08/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2360	2	2	2	0.00
08/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2322	2	2	2	0.00
08/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2341	2	2	2	0.00
08/04/2024	R213 On 06-February-25			Bond Future	11.47	84.3729	84.0439	84.3729	0.00
08/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2180	2	2	2	0.00
08/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2633	2	3	2	0.00
08/04/2024	R213 On 08-May-25			Bond Future	11.62	82.5980	82.2623	82.5980	0.00
08/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	881	1	1	1	0.00
08/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5008	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
08/04/2024	R214 On 02-May-24			Bond Future	12.62	59.2901	58.8806	59.2901	22,240.00
08/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	1	0	0	0	0.00
08/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	1	0	0	0	0.00
08/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	1	0	0	0	0.00
08/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3907	4	4	4	0.00
08/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1539	2	2	2	0.00
08/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	125	0	0	0	8,000.00
08/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	138	0	0	0	5,110.00
08/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2393	2	2	2	0.00
08/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	430	0	0	0	13,110.00
08/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2477	2	2	2	0.00
08/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	46	0	0	0	13,110.00
08/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5677	5	6	5	0.00
08/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5572	5	6	5	0.00
08/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5624	5	6	5	0.00
08/04/2024	R214 On 01-August-24			Bond Future	12.73	60.5944	60.1759	60.5944	0.00
08/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	713	1	1	1	0.00
08/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	684	1	1	1	0.00
08/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	699	1	1	1	0.00
08/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3313	3	3	3	0.00
08/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3346	3	3	3	0.00
08/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3279	3	3	3	0.00
08/04/2024	R214 On 07-November-24			Bond Future	12.87	58.7127	58.2845	58.7127	0.00
08/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1861	2	2	2	0.00
08/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1840	2	2	2	0.00
08/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1882	2	2	2	0.00
08/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2989	3	3	3	0.00
08/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3037	3	3	3	0.00
08/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3013	3	3	3	0.00
08/04/2024	R214 On 06-February-25			Bond Future	13.00	59.9870	59.5496	59.9870	0.00
08/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2104	2	2	2	0.00
08/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3395	3	3	3	0.00
08/04/2024	R214 On 08-May-25			Bond Future	13.14	57.9490	57.5027	57.9490	0.00
08/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1474	2	1	2	0.00
08/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4786	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
08/04/2024	R248 On 02-May-24			Bond Future	12.80	72.0754	71.5853	72.0754	62,304.00
08/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
08/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	242	0	0	0	0.00
08/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2263	3	2	3	0.00
08/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	377	0	0	0	0.00
08/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2500	2	2	2	0.00
08/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8431	8	8	8	0.00
08/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8035	8	8	8	0.00
08/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7904	7	8	7	0.00
08/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7970	7	8	7	0.00
08/04/2024	R248 On 01-August-24			Bond Future	12.92	73.6609	73.1600	73.6609	196,565.00
08/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	818	1	1	1	0.00
08/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	835	1	1	1	0.00
08/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	801	1	1	1	0.00
08/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4280	4	4	4	0.00
08/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4197	4	4	4	0.00
08/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4238	4	4	4	0.00
08/04/2024	R248 On 07-November-24			Bond Future	13.07	70.9417	70.4292	70.9417	0.00
08/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2201	2	2	2	0.00
08/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2226	2	2	2	0.00
08/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2176	2	2	2	0.00
08/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3704	3	4	3	0.00
08/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3645	3	4	3	0.00
08/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3674	3	4	3	0.00
08/04/2024	R248 On 06-February-25			Bond Future	13.21	72.4812	71.9578	72.4812	0.00
08/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2208	2	2	2	0.00
08/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4867	5	5	5	0.00
08/04/2024	R248 On 08-May-25			Bond Future	13.36	69.5623	69.0281	69.5623	0.00
08/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1930	2	2	2	0.00
08/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5958	6	6	6	0.00
08/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00