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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/04/2024 TO: 09/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	2025 On 02-May-24			Bond Future	179.21	179.0256	179.2057	179.0256	9,884.00
09/04/2024	2025 On 01-August-24			Bond Future	181.36	181.1747	181.3587	181.1747	0.00
09/04/2024	2025 On 07-November-24			Bond Future	185.67	185.4846	185.6736	185.4846	0.00
09/04/2024	2029 On 02-May-24			Bond Future	129.19	129.0705	129.1894	129.0705	7,345.00
09/04/2024	2029 On 01-August-24			Bond Future	132.06	131.9416	132.0630	131.9416	1,325.00
09/04/2024	2029 On 07-November-24			Bond Future	133.81	133.6815	133.8065	133.6815	0.00
09/04/2024	2029 On 06-February-25			Bond Future	136.74	136.6159	136.7440	136.6159	0.00
09/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4344	4	4	4	0.00
09/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
09/04/2024	2029 On 08-May-25			Bond Future	138.25	138.1138	138.2453	138.1138	0.00
09/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	395	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
09/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
09/04/2024	2030 On 02-May-24			Bond Future	10.50	91.1482	91.5321	91.1482	120,503.00
09/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	12	0	0	0	0.00
09/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	11	0	0	0	0.00
09/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	13	0	0	0	0.00
09/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	156	0	0	0	1,000.00
09/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5459	5	5	5	0.00
09/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	2	0	0	0	1,000.00
09/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1499	1	1	1	1,080.00
09/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	7041	7	7	7	0.00
09/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	939	1	1	1	500.00
09/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2489	2	2	2	500.00
09/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9726	9	10	9	0.00
09/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
09/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	90	0	0	0	0.00
09/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	473	1	0	1	0.00
09/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
09/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	254	0	0	0	0.00
09/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1516	2	2	2	0.00
09/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	3	0	0	0	1,000.00
09/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3399	4	3	4	0.00
09/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2711	3	3	3	0.00
09/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	2791	3	3	3	0.00
09/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	2751	3	3	3	0.00
09/04/2024	2030 On 01-August-24			Bond Future	10.59	89.1474	89.5397	89.1474	26,710.00
09/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	1028	1	1	1	0.00
09/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	1011	1	1	1	0.00
09/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	1044	1	1	1	0.00
09/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1828	2	2	2	0.00
09/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	1872	2	2	2	0.00
09/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	1850	2	2	2	0.00
09/04/2024	2030 On 07-November-24			Bond Future	10.70	91.2444	91.6463	91.2444	1,650.00
09/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	2053	2	2	2	0.00
09/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	2032	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
09/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	2074	2	2	2	0.00
09/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1858	2	2	2	0.00
09/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	1890	2	2	2	0.00
09/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	1874	2	2	2	0.00
09/04/2024	2030 On 06-February-25			Bond Future	10.82	89.2151	89.6259	89.2151	0.00
09/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1927	2	2	2	0.00
09/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2407	3	2	3	0.00
09/04/2024	2030 On 08-May-25			Bond Future	10.97	91.1027	91.5226	91.1027	0.00
09/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	808	1	1	1	0.00
09/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4281	4	4	4	0.00
09/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1264	1	1	1	1,640.00
09/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1336	1	1	1	1,640.00
09/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3508	4	4	4	0.00
09/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4383	5	4	5	0.00
09/04/2024	2032 On 02-May-24			Bond Future	11.35	84.4518	84.9199	84.4518	131,263.00
09/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	4	0	0	0	0.00
09/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	5	0	0	0	0.00
09/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	4	0	0	0	0.00
09/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
09/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	83	0	0	0	1,000.00
09/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6729	6	7	6	0.00
09/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	2295	2	2	2	0.00
09/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	509	0	1	0	0.00
09/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	5	0	0	0	500.00
09/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	818	1	1	1	1,550.00
09/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	14	0	0	0	1,550.00
09/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8545	8	9	8	0.00
09/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	7	0	0	0	500.00
09/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	308	0	0	0	500.00
09/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7865	7	8	7	0.00
09/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	654	0	1	0	0.00
09/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
09/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	978	1	1	1	17,000.00
09/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	4997	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
09/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	1	0	0	0	500.00
09/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1513	2	2	2	0.00
09/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
09/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	821	1	1	1	0.00
09/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3305	4	3	4	0.00
09/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1156	1	1	1	500.00
09/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	3683	4	4	4	0.00
09/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	225	0	0	0	500.00
09/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	4	0	0	0	1,000.00
09/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	3587	4	4	4	0.00
09/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2371	3	2	3	0.00
09/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	4702	5	5	5	0.00
09/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	3826	4	4	4	0.00
09/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	3731	4	4	4	0.00
09/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	3778	4	4	4	0.00
09/04/2024	2032 On 01-August-24			Bond Future	11.46	86.3096	86.7879	86.3096	15,170.00
09/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	1061	1	1	1	0.00
09/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	1080	1	1	1	0.00
09/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	1043	1	1	1	0.00
09/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2540	3	3	3	0.00
09/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2485	3	2	3	0.00
09/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2512	3	3	3	0.00
09/04/2024	2032 On 07-November-24			Bond Future	11.59	84.1729	84.6628	84.1729	4,260.00
09/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	2129	2	2	2	0.00
09/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	2151	2	2	2	0.00
09/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	2106	2	2	2	0.00
09/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7667	7	8	7	0.00
09/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2503	2	3	2	1,615.00
09/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	430	0	0	0	1,615.00
09/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2304	3	2	3	0.00
09/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2648	3	3	3	0.00
09/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2605	3	3	3	0.00
09/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2626	3	3	3	0.00
09/04/2024	2032 On 06-February-25			Bond Future	11.73	85.9999	86.5006	85.9999	0.00
09/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2653	2	3	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
09/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2700	3	3	3	0.00
09/04/2024	2032 On 08-May-25			Bond Future	11.89	83.6542	84.1659	83.6542	0.00
09/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	1061	1	1	1	0.00
09/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5200	6	5	6	0.00
09/04/2024	2033 On 02-May-24			Bond Future	121.33	120.9502	121.3334	120.9502	1,707.00
09/04/2024	2033 On 01-August-24			Bond Future	124.03	123.6406	124.0322	123.6406	6,301.00
09/04/2024	2033 On 07-November-24			Bond Future	125.49	125.0865	125.4878	125.0865	0.00
09/04/2024	2033 On 06-February-25			Bond Future	128.24	127.8322	128.2427	127.8322	0.00
09/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3303	3	3	3	0.00
09/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/04/2024	2033 On 08-May-25			Bond Future	129.46	129.0412	129.4612	129.0412	0.00
09/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
09/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1159	2	1	2	0.00
09/04/2024	2037 On 02-May-24			Bond Future	12.49	76.6132	77.1088	76.6132	70,233.00
09/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	2	0	0	0	0.00
09/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	2	0	0	0	0.00
09/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	2	0	0	0	0.00
09/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5607	6	6	6	0.00
09/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5720	6	6	6	0.00
09/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5663	6	6	6	0.00
09/04/2024	2037 On 01-August-24			Bond Future	12.62	74.0424	74.5488	74.0424	102,359.00
09/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	836	1	1	1	0.00
09/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	819	1	1	1	0.00
09/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	853	1	1	1	1,383.00
09/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	6102	6	6	6	0.00
09/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3693	3	4	3	0.00
09/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1034	1	1	1	1,383.00
09/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	451	1	0	1	1,383.00
09/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3498	4	3	4	0.00
09/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3570	4	4	4	0.00
09/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3534	4	4	4	0.00
09/04/2024	2037 On 07-November-24			Bond Future	12.77	75.7837	76.3023	75.7837	9,175.00
09/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2237	2	2	2	0.00
09/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2212	2	2	2	0.00

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09/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2261	2	2	2	0.00
09/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3152	3	3	3	0.00
09/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3203	3	3	3	0.00
09/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3178	3	3	3	0.00
09/04/2024	2037 On 06-February-25			Bond Future	12.92	73.1676	73.6977	73.1676	0.00
09/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2670	2	3	2	0.00
09/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3433	4	3	4	0.00
09/04/2024	2037 On 08-May-25			Bond Future	13.09	74.7141	75.2557	74.7141	3,975.00
09/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1509	1	2	1	0.00
09/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	4039	4	4	4	7,500.00
09/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2805	3	3	3	0.00
09/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5605	6	6	6	0.00
09/04/2024	2038 On 02-May-24			Bond Future	132.46	131.7163	132.4555	131.7163	4,404.00
09/04/2024	2038 On 01-August-24			Bond Future	133.34	132.5840	133.3396	132.5840	718.00
09/04/2024	2038 On 07-November-24			Bond Future	136.51	135.7378	136.5118	135.7378	0.00
09/04/2024	2038 On 06-February-25			Bond Future	137.39	136.6018	137.3934	136.6018	0.00
09/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	2163	1	2	1	0.00
09/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/04/2024	2038 On 08-May-25			Bond Future	140.34	139.5281	140.3372	139.5281	0.00
09/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	657	0	1	0	0.00
09/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
09/04/2024	2040 On 02-May-24			Bond Future	12.73	76.8408	77.2823	76.8408	125,038.00
09/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	1	0	0	0	0.00
09/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	1	0	0	0	0.00
09/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	1	0	0	0	0.00
09/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6474	7	6	7	0.00
09/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6352	7	6	7	0.00
09/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6413	7	6	7	0.00
09/04/2024	2040 On 01-August-24			Bond Future	12.86	74.0246	74.4758	74.0246	12,732.00
09/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	870	1	1	1	0.00
09/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	888	1	1	1	0.00
09/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	853	1	1	1	0.00
09/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	785	1	1	1	680.00
09/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2157	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
09/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4160	4	4	4	0.00
09/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2364	2	2	2	7,500.00
09/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	3962	4	4	4	0.00
09/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1001	1	1	1	680.00
09/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1899	2	2	2	0.00
09/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2060	2	2	2	680.00
09/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3804	4	4	4	0.00
09/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3727	4	4	4	0.00
09/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3765	4	4	4	0.00
09/04/2024	2040 On 07-November-24			Bond Future	13.01	75.7655	76.2275	75.7655	8,677.00
09/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2451	2	2	2	0.00
09/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2477	2	2	2	0.00
09/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2425	2	2	2	0.00
09/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3301	4	3	4	0.00
09/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3248	4	3	4	0.00
09/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3274	4	3	4	0.00
09/04/2024	2040 On 06-February-25			Bond Future	13.16	72.8982	73.3706	72.8982	0.00
09/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2702	2	3	2	0.00
09/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3757	4	4	4	0.00
09/04/2024	2040 On 08-May-25			Bond Future	13.32	74.4386	74.9212	74.4386	0.00
09/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1862	2	2	2	0.00
09/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5441	6	5	6	0.00
09/04/2024	2044 On 02-May-24			Bond Future	12.81	72.8658	73.3608	72.8658	83,286.00
09/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	1	0	0	0	0.00
09/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	1	0	0	0	0.00
09/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	1	0	0	0	0.00
09/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1585	1	2	1	0.00
09/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	323	0	0	0	0.00
09/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	814	1	1	1	0.00
09/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1115	1	1	1	10,030.00
09/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2003	2	2	2	4,200.00
09/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	552	1	1	1	10,030.00
09/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6588	7	7	7	0.00
09/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6713	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
09/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6650	7	7	7	0.00
09/04/2024	2044 On 01-August-24			Bond Future	12.94	70.0874	70.5931	70.0874	45,920.00
09/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	699	1	1	1	0.00
09/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	684	1	1	1	0.00
09/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	714	1	1	1	0.00
09/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4218	5	4	5	0.00
09/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4303	5	4	5	0.00
09/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4260	5	4	5	0.00
09/04/2024	2044 On 07-November-24			Bond Future	13.08	71.7356	72.2535	71.7356	200.00
09/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2374	2	2	2	0.00
09/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2348	2	2	2	0.00
09/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2400	2	2	2	0.00
09/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3221	4	3	4	0.00
09/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3274	4	3	4	0.00
09/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3247	4	3	4	0.00
09/04/2024	2044 On 06-February-25			Bond Future	13.22	68.9062	69.4355	68.9062	0.00
09/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2751	3	3	3	0.00
09/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3774	4	4	4	0.00
09/04/2024	2044 On 08-May-25			Bond Future	13.38	70.3619	70.9028	70.3619	0.00
09/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1878	2	2	2	0.00
09/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5300	6	5	6	0.00
09/04/2024	2046 On 02-May-24			Bond Future	113.78	112.9106	113.7757	112.9106	12,089.00
09/04/2024	2046 On 01-August-24			Bond Future	116.31	115.4222	116.3063	115.4222	4,696.00
09/04/2024	2046 On 07-November-24			Bond Future	116.88	115.9697	116.8755	115.9697	0.00
09/04/2024	2046 On 06-February-25			Bond Future	119.44	118.5147	119.4408	118.5147	0.00
09/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	5431	5	5	5	0.00
09/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/04/2024	2046 On 08-May-25			Bond Future	119.75	118.8060	119.7527	118.8060	0.00
09/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
09/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2217	3	2	3	0.00
09/04/2024	2050 On 02-May-24			Bond Future	114.69	114.6915	114.6927	114.6915	13,082.00
09/04/2024	2050 On 01-August-24			Bond Future	114.95	114.9457	114.9471	114.9457	2,554.00
09/04/2024	2050 On 07-November-24			Bond Future	117.68	117.6801	117.6817	117.6801	0.00
09/04/2024	2050 On 06-February-25			Bond Future	117.91	117.9054	117.9076	117.9054	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
09/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2308	2	2	2	0.00
09/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/04/2024	2050 On 08-May-25			Bond Future	120.43	120.4309	120.4337	120.4309	0.00
09/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
09/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	726	1	1	1	0.00
09/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	AL37 On 02-May-24			Index Future	937.14	933.0280	937.1410	933.0280	0.00
09/04/2024	AL37 On 01-August-24			Index Future	957.75	953.5510	957.7540	953.5510	0.00
09/04/2024	AL37 On 07-November-24			Index Future	980.31	976.0020	980.3070	976.0020	0.00
09/04/2024	AL37 On 06-February-25			Index Future	1001.62	997.2180	1001.6190	997.2180	0.00
09/04/2024	AL37 On 08-May-25			Index Future	1022.90	1018.4000	1022.8980	1018.4000	0.00
09/04/2024	AL7T On 02-May-24			Index Future	1081.16	1074.8740	1081.1580	1074.8740	0.00
09/04/2024	AL7T On 01-August-24			Index Future	1104.94	1098.5170	1104.9380	1098.5170	0.00
09/04/2024	AL7T On 07-November-24			Index Future	1130.96	1124.3820	1130.9570	1124.3820	0.00
09/04/2024	AL7T On 06-February-25			Index Future	1155.55	1148.8230	1155.5450	1148.8230	0.00
09/04/2024	AL7T On 08-May-25			Index Future	1180.09	1173.2250	1180.0940	1173.2250	0.00
09/04/2024	ALBI On 02-May-24			Index Future	941.20	936.3990	941.2020	936.3990	91.00
09/04/2024	ALBI On 01-August-24			Index Future	961.90	956.9960	961.9040	956.9960	0.00
09/04/2024	ALBI On 07-November-24			Index Future	984.56	979.5290	984.5550	979.5290	0.00
09/04/2024	ALBI On 06-February-25			Index Future	1005.96	1000.8210	1005.9590	1000.8210	0.00
09/04/2024	ALBI On 08-May-25			Index Future	1027.33	1022.0790	1027.3300	1022.0790	0.00
09/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	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
09/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	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
09/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	ES33 On 02-May-24			Bond Future	12.91	71.7022	72.1376	71.7022	0.00
09/04/2024	ES33 On 01-August-24			Bond Future	13.07	73.2971	73.7422	73.2971	0.00
09/04/2024	ES33 On 07-November-24			Bond Future	13.26	71.2374	71.6933	71.2374	0.00
09/04/2024	ES33 On 06-February-25			Bond Future	13.46	72.7996	73.2657	72.7996	0.00
09/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
09/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	466	1	0	1	0.00
09/04/2024	ES33 On 08-May-25			Bond Future	13.67	70.5531	71.0297	70.5531	0.00
09/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
09/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3742	4	4	4	0.00
09/04/2024	ES42 On 02-May-24			Bond Future	13.21	67.6911	68.2004	67.6911	0.00
09/04/2024	ES42 On 01-August-24			Bond Future	13.35	69.1968	69.7174	69.1968	0.00
09/04/2024	ES42 On 07-November-24			Bond Future	13.51	66.5742	67.1074	66.5742	0.00
09/04/2024	ES42 On 06-February-25			Bond Future	13.67	68.0330	68.5781	68.0330	0.00
09/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	185	0	0	0	0.00
09/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
09/04/2024	ES42 On 08-May-25			Bond Future	13.85	65.2192	65.7763	65.2192	0.00
09/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
09/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2855	3	3	3	0.00
09/04/2024	GOVI On 02-May-24			GOVI	927.21	922.4950	927.2070	922.4950	737.00
09/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
09/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
09/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
09/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	237830	28	24	28	0.00
09/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	237730	28	24	28	0.00
09/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	237630	28	24	28	0.00
09/04/2024	GOVI On 01-August-24			GOVI	947.60	942.7870	947.6010	942.7870	0.00
09/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	42310	0	4	0	0.00
09/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	42210	0	4	0	0.00
09/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	42110	0	4	0	0.00
09/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	1	0	1	0.00
09/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	1	0	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
09/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	1	0	1	0.00
09/04/2024	GOVI On 07-November-24			GOVI	969.92	964.9840	969.9150	964.9840	0.00
09/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	211250	16	21	16	0.00
09/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	211150	16	21	16	0.00
09/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	211350	16	21	16	0.00
09/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
09/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
09/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
09/04/2024	GOVI On 06-February-25			GOVI	991.00	985.9610	991.0010	985.9610	0.00
09/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	190010	14	19	14	0.00
09/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
09/04/2024	GOVI On 08-May-25			GOVI	1012.06	1006.9030	1012.0550	1006.9030	0.00
09/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
09/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	99450	15	10	15	0.00
09/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2024	IGOV On 02-May-24			Index Future	347.09	346.2530	347.0890	346.2530	593.00
09/04/2024	IGOV On 01-August-24			Index Future	354.81	353.9550	354.8090	353.9550	0.00
09/04/2024	IGOV On 07-November-24			Index Future	363.25	362.3790	363.2540	362.3790	0.00
09/04/2024	IGOV On 06-February-25			Index Future	371.23	370.3370	371.2330	370.3370	0.00
09/04/2024	IGOV On 08-May-25			Index Future	379.20	378.2830	379.2000	378.2830	0.00
09/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/04/2024	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
09/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6520	91.6500	91.6520	0.00
09/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.36	91.6600	91.6400	91.6600	0.00
09/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6430	91.6400	91.6430	0.00
09/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.37	91.6500	91.6300	91.6500	0.00
09/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
09/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6920	91.6600	91.6920	0.00
09/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.24	91.7900	91.7600	91.7900	0.00
09/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.13	91.9000	91.8700	91.9000	0.00
09/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.07	91.9520	91.9300	91.9520	0.00
09/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.06	91.9700	91.9400	91.9700	0.00
09/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.14	91.9000	91.8600	91.9000	0.00
09/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.15	91.9000	91.8500	91.9000	0.00
09/04/2024	R035 On 02-May-24			Bond Future	12.12	81.8903	82.3610	81.8903	154,851.00
09/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	8	0	0	0	0.00
09/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	8	0	0	0	0.00
09/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	7	0	0	0	0.00
09/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	4958	5	5	5	0.00
09/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	4848	5	5	5	0.00
09/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	4903	5	5	5	0.00
09/04/2024	R035 On 01-August-24			Bond Future	12.24	83.6917	84.1727	83.6917	15,072.00
09/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	985	1	1	1	0.00
09/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	1004	1	1	1	0.00
09/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	967	1	1	1	0.00
09/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3261	4	3	4	0.00
09/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3194	4	3	4	0.00
09/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3227	4	3	4	0.00
09/04/2024	R035 On 07-November-24			Bond Future	12.39	81.1451	81.6378	81.1451	14,838.00
09/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2182	2	2	2	0.00
09/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2206	2	2	2	0.00
09/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2158	2	2	2	0.00
09/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3224	4	3	4	0.00
09/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3172	3	3	3	0.00
09/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3198	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
09/04/2024	R035 On 06-February-25			Bond Future	12.54	82.9066	83.4102	82.9066	0.00
09/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2727	2	3	2	0.00
09/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3338	4	3	4	0.00
09/04/2024	R035 On 08-May-25			Bond Future	12.70	80.1456	80.6603	80.1456	0.00
09/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1350	1	1	1	0.00
09/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	5817	6	6	6	0.00
09/04/2024	R053 On 02-May-24			Bond Future	12.70	92.2881	92.9010	92.2881	5,189.00
09/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2757	2	3	2	0.00
09/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2705	2	3	2	0.00
09/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2809	2	3	2	0.00
09/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	484	1	0	1	0.00
09/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	516	1	1	1	0.00
09/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	500	1	0	1	0.00
09/04/2024	R053 On 01-August-24			Bond Future	12.82	94.3181	94.9446	94.3181	0.00
09/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4141	4	4	4	0.00
09/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4185	4	4	4	0.00
09/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4098	4	4	4	0.00
09/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2017	2	2	2	0.00
09/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	1971	2	2	2	0.00
09/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	1994	2	2	2	0.00
09/04/2024	R053 On 07-November-24			Bond Future	12.96	90.6649	91.3063	90.6649	0.00
09/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3300	3	3	3	0.00
09/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3265	3	3	3	0.00
09/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3335	3	3	3	0.00
09/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4391	5	4	5	0.00
09/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4461	5	4	5	0.00
09/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4426	5	4	5	0.00
09/04/2024	R053 On 06-February-25			Bond Future	13.10	92.6320	93.2876	92.6320	0.00
09/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3970	4	4	4	0.00
09/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5063	5	5	5	0.00
09/04/2024	R053 On 08-May-25			Bond Future	13.25	88.7204	89.3904	88.7204	0.00
09/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3136	3	3	3	0.00
09/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7313	8	7	8	0.00
09/04/2024	R186 On 02-May-24			Bond Future	9.18	106.7561	106.9493	106.7561	75,068.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1305	1	1	1	2,030.00
09/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2792	3	3	3	0.00
09/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	2	0	0	0	2,030.00
09/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	37	0	0	0	0.00
09/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2778	3	3	3	0.00
09/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	2826	3	3	3	0.00
09/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2802	3	3	3	0.00
09/04/2024	R186 On 01-August-24			Bond Future	9.21	103.7962	103.9936	103.7962	25,490.00
09/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	211	0	0	0	0.00
09/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	205	0	0	0	0.00
09/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	216	0	0	0	0.00
09/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1309	1	1	1	0.00
09/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1341	1	1	1	0.00
09/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1325	1	1	1	0.00
09/04/2024	R186 On 07-November-24			Bond Future	9.26	106.2382	106.4406	106.2382	35,599.00
09/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	798	1	1	1	0.00
09/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	809	1	1	1	0.00
09/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	787	1	1	1	0.00
09/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1030	1	1	1	0.00
09/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1014	1	1	1	0.00
09/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1022	1	1	1	0.00
09/04/2024	R186 On 06-February-25			Bond Future	9.33	103.2286	103.4357	103.2286	0.00
09/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	725	1	1	1	0.00
09/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1228	1	1	1	0.00
09/04/2024	R186 On 08-May-25			Bond Future	9.46	105.4134	105.6253	105.4134	0.00
09/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	320	0	0	0	0.00
09/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1793	2	2	2	0.00
09/04/2024	R202 On 02-May-24			Bond Future	258.71	258.9108	258.7091	258.9108	4,420.00
09/04/2024	R202 On 01-August-24			Bond Future	259.39	259.5919	259.3855	259.5919	428.00
09/04/2024	R202 On 07-November-24			Bond Future	265.56	265.7673	265.5569	265.7673	0.00
09/04/2024	R202 On 06-February-25			Bond Future	266.17	266.3866	266.1729	266.3866	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
09/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	617	0	1	0	0.00
09/04/2024	R202 On 08-May-25			Bond Future	271.88	272.0936	271.8764	272.0936	0.00
09/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	434	0	0	0	0.00
09/04/2024	R209 On 02-May-24			Bond Future	12.20	63.3001	63.7591	63.3001	12,940.00
09/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	2	0	0	0	0.00
09/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	2	0	0	0	0.00
09/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	2	0	0	0	0.00
09/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	4899	5	5	5	0.00
09/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	4799	5	5	5	0.00
09/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	4849	5	5	5	0.00
09/04/2024	R209 On 01-August-24			Bond Future	12.31	64.6925	65.1617	64.6925	3,280.00
09/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	742	1	1	1	0.00
09/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	757	1	1	1	0.00
09/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	728	1	1	1	0.00
09/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3161	4	3	4	0.00
09/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3097	3	3	3	0.00
09/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3129	3	3	3	0.00
09/04/2024	R209 On 07-November-24			Bond Future	12.45	63.0575	63.5379	63.0575	5,237.00
09/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1894	2	2	2	0.00
09/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1873	2	2	2	0.00
09/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1915	2	2	2	0.00
09/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	2865	3	3	3	0.00
09/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	2911	3	3	3	0.00
09/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	2888	3	3	3	0.00
09/04/2024	R209 On 06-February-25			Bond Future	12.58	64.4262	64.9172	64.4262	0.00
09/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2399	2	2	2	0.00
09/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	2990	3	3	3	0.00
09/04/2024	R209 On 08-May-25			Bond Future	12.72	62.6337	63.1354	62.6337	0.00
09/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1313	1	1	1	0.00
09/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	4958	5	5	5	0.00
09/04/2024	R210 On 02-May-24			Bond Future	233.61	233.7019	233.6134	233.7019	198.00
09/04/2024	R210 On 01-August-24			Bond Future	238.81	238.9004	238.8097	238.9004	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
09/04/2024	R210 On 07-November-24			Bond Future	241.16	241.2516	241.1597	241.2516	0.00
09/04/2024	R210 On 06-February-25			Bond Future	246.45	246.5466	246.4535	246.5466	0.00
09/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6843	7	7	7	0.00
09/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/04/2024	R210 On 08-May-25			Bond Future	248.33	248.4229	248.3290	248.4229	0.00
09/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	299	0	0	0	0.00
09/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
09/04/2024	R213 On 02-May-24			Bond Future	11.00	82.0419	82.4429	82.0419	25,660.00
09/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	8	0	0	0	0.00
09/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	8	0	0	0	0.00
09/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	9	0	0	0	0.00
09/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	2974	3	3	3	0.00
09/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3059	3	3	3	0.00
09/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3016	3	3	3	0.00
09/04/2024	R213 On 01-August-24			Bond Future	11.10	83.8466	84.2563	83.8466	0.00
09/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	1101	1	1	1	0.00
09/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	1083	1	1	1	0.00
09/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	1066	1	1	1	0.00
09/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2029	2	2	2	0.00
09/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2006	2	2	2	0.00
09/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	1983	2	2	2	0.00
09/04/2024	R213 On 07-November-24			Bond Future	11.22	82.2579	82.6776	82.2579	10,002.00
09/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	2114	2	2	2	0.00
09/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	2136	2	2	2	0.00
09/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	2093	2	2	2	0.00
09/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2143	2	2	2	0.00
09/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2107	2	2	2	0.00
09/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2125	2	2	2	0.00
09/04/2024	R213 On 06-February-25			Bond Future	11.36	84.0439	84.4729	84.0439	0.00
09/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2390	2	2	2	0.00
09/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2414	3	2	3	0.00
09/04/2024	R213 On 08-May-25			Bond Future	11.50	82.2623	82.7008	82.2623	0.00
09/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	997	1	1	1	0.00
09/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4685	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
09/04/2024	R214 On 02-May-24			Bond Future	12.52	58.8806	59.3476	58.8806	21,222.00
09/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	2	0	0	0	0.00
09/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	2	0	0	0	0.00
09/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	1	0	0	0	0.00
09/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4353	4	4	4	0.00
09/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1868	2	2	2	0.00
09/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	185	0	0	0	8,000.00
09/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	204	0	0	0	5,110.00
09/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	1992	2	2	2	0.00
09/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	292	0	0	0	13,110.00
09/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2070	2	2	2	0.00
09/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	25	0	0	0	13,110.00
09/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5210	6	5	6	0.00
09/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5106	6	5	6	0.00
09/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5158	6	5	6	0.00
09/04/2024	R214 On 01-August-24			Bond Future	12.63	60.1759	60.6530	60.1759	0.00
09/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	852	1	1	1	0.00
09/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	819	1	1	1	0.00
09/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	835	1	1	1	0.00
09/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	2972	3	3	3	0.00
09/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3004	3	3	3	0.00
09/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	2941	3	3	3	0.00
09/04/2024	R214 On 07-November-24			Bond Future	12.76	58.2845	58.7731	58.2845	0.00
09/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2080	2	2	2	0.00
09/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2057	2	2	2	0.00
09/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2103	2	2	2	0.00
09/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2721	3	3	3	0.00
09/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2767	3	3	3	0.00
09/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2744	3	3	3	0.00
09/04/2024	R214 On 06-February-25			Bond Future	12.89	59.5496	60.0490	59.5496	0.00
09/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2329	2	2	2	0.00
09/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3121	3	3	3	0.00
09/04/2024	R214 On 08-May-25			Bond Future	13.02	57.5027	58.0129	57.5027	0.00
09/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1652	1	2	1	0.00
09/04/2024	R214 On 08-May-25	12.40	Put	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
09/04/2024	R248 On 02-May-24			Bond Future	12.72	71.5853	72.0618	71.5853	62,304.00
09/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
09/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	327	0	0	0	0.00
09/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2625	2	3	2	0.00
09/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	263	0	0	0	0.00
09/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2109	2	2	2	0.00
09/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	7955	8	8	8	0.00
09/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7559	8	8	8	0.00
09/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7428	8	7	8	0.00
09/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7493	8	7	8	0.00
09/04/2024	R248 On 01-August-24			Bond Future	12.83	73.1600	73.6469	73.1600	196,565.00
09/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	949	1	1	1	0.00
09/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	968	1	1	1	0.00
09/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	930	1	1	1	0.00
09/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3922	4	4	4	0.00
09/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3843	4	4	4	0.00
09/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3883	4	4	4	0.00
09/04/2024	R248 On 07-November-24			Bond Future	12.97	70.4292	70.9277	70.4292	0.00
09/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2420	2	2	2	0.00
09/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2446	2	2	2	0.00
09/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2393	2	2	2	0.00
09/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3423	4	3	4	0.00
09/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3367	4	3	4	0.00
09/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3395	4	3	4	0.00
09/04/2024	R248 On 06-February-25			Bond Future	13.11	71.9578	72.4674	71.9578	0.00
09/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2412	2	2	2	0.00
09/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4561	5	5	5	0.00
09/04/2024	R248 On 08-May-25			Bond Future	13.26	69.0281	69.5488	69.0281	0.00
09/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2114	2	2	2	0.00
09/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5622	6	6	6	0.00
09/04/2024	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
09/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00