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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/05/2024 TO: 09/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	2025 On 01-August-24			Bond Future	181.90	181.8706	181.9031	181.8706	5,849.00
09/05/2024	2025 On 07-November-24			Bond Future	186.28	186.2514	186.2849	186.2514	5,140.00
09/05/2024	2029 On 01-August-24			Bond Future	131.24	131.2175	131.2436	131.2175	9,526.00
09/05/2024	2029 On 07-November-24			Bond Future	133.00	132.9710	132.9978	132.9710	0.00
09/05/2024	2029 On 06-February-25			Bond Future	135.95	135.9219	135.9495	135.9219	0.00
09/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3550	4	4	4	0.00
09/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2029 On 08-May-25			Bond Future	137.52	137.4897	137.5183	137.4897	0.00
09/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
09/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	332	0	0	0	0.00
09/05/2024	2029 On 07-August-25			Bond Future	140.40	140.3742	140.4040	140.3742	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
09/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2994	3	3	3	0.00
09/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2030 On 01-August-24			Bond Future	10.61	89.6308	89.4946	89.6308	121,827.00
09/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1032	1	1	1	0.00
09/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1016	1	1	1	0.00
09/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1048	1	1	1	0.00
09/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	778	1	1	1	600.00
09/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1657	2	2	2	600.00
09/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3182	3	3	3	0.00
09/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	557	1	1	1	600.00
09/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2303	2	2	2	0.00
09/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1265	1	1	1	0.00
09/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1877	2	2	2	0.00
09/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1922	2	2	2	0.00
09/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1899	2	2	2	0.00
09/05/2024	2030 On 07-November-24			Bond Future	10.71	91.7665	91.6271	91.7665	54,764.00
09/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2090	2	2	2	0.00
09/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2110	2	2	2	0.00
09/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2070	2	2	2	0.00
09/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1171	1	1	1	600.00
09/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2010	2	2	2	600.00
09/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4962	5	5	5	0.00
09/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	690	1	1	1	600.00
09/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1997	2	2	2	0.00
09/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3009	3	3	3	0.00
09/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1947	2	2	2	0.00
09/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1914	2	2	2	0.00
09/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1930	2	2	2	0.00
09/05/2024	2030 On 06-February-25			Bond Future	10.82	89.7707	89.6285	89.7707	0.00
09/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2151	2	2	2	0.00
09/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2629	3	3	3	0.00
09/05/2024	2030 On 08-May-25			Bond Future	10.95	91.7357	91.5906	91.7357	0.00
09/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1178	1	1	1	0.00
09/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4677	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
09/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1668	2	2	2	1,640.00
09/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2274	2	2	2	2,280.00
09/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5679	6	6	6	0.00
09/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1322	1	1	1	2,280.00
09/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3143	3	3	3	0.00
09/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1664	2	2	2	1,640.00
09/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3844	4	4	4	0.00
09/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4685	5	5	5	0.00
09/05/2024	2030 On 07-August-25			Bond Future	11.13	89.6243	89.4767	89.6243	0.00
09/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2841	3	3	3	0.00
09/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4905	5	5	5	0.00
09/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1811	2	2	2	1,054.00
09/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1784	2	2	2	1,054.00
09/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3919	4	4	4	0.00
09/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2895	3	3	3	0.00
09/05/2024	2032 On 01-August-24			Bond Future	11.47	86.8991	86.7415	86.8991	100,476.00
09/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1078	1	1	1	0.00
09/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1096	1	1	1	0.00
09/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1060	1	1	1	0.00
09/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2114	2	2	2	600.00
09/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4244	4	4	4	0.00
09/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1025	1	1	1	600.00
09/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5042	5	5	5	0.00
09/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	440	0	0	0	11,000.00
09/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1498	1	1	1	0.00
09/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	604	1	1	1	600.00
09/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2659	3	3	3	0.00
09/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2603	3	3	3	0.00
09/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2547	2	3	2	0.00
09/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2575	2	3	2	0.00
09/05/2024	2032 On 07-November-24			Bond Future	11.60	84.8017	84.6404	84.8017	52,520.00
09/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2288	2	2	2	0.00
09/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2265	2	2	2	0.00
09/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2310	2	2	2	0.00

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09/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1543	2	2	2	600.00
09/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2587	3	3	3	600.00
09/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6466	7	6	7	0.00
09/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7770	8	8	8	0.00
09/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2659	3	3	3	1,615.00
09/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	555	1	1	1	1,615.00
09/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2482	2	2	2	0.00
09/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	857	1	1	1	600.00
09/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2541	2	3	2	0.00
09/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3703	4	4	4	0.00
09/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2786	3	3	3	0.00
09/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2829	3	3	3	0.00
09/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2808	3	3	3	0.00
09/05/2024	2032 On 06-February-25			Bond Future	11.73	86.6630	86.4984	86.6630	0.00
09/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3005	3	3	3	0.00
09/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	3055	3	3	3	0.00
09/05/2024	2032 On 08-May-25			Bond Future	11.87	84.3929	84.2249	84.3929	0.00
09/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1749	2	2	2	0.00
09/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5828	6	6	6	0.00
09/05/2024	2032 On 07-August-25			Bond Future	12.05	86.1379	85.9669	86.1379	0.00
09/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3706	4	4	4	0.00
09/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3871	4	4	4	0.00
09/05/2024	2033 On 01-August-24			Bond Future	123.32	123.2982	123.3241	123.2982	7,742.00
09/05/2024	2033 On 07-November-24			Bond Future	124.79	124.7630	124.7897	124.7630	0.00
09/05/2024	2033 On 06-February-25			Bond Future	127.56	127.5317	127.5593	127.5317	0.00
09/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2619	3	3	3	0.00
09/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2033 On 08-May-25			Bond Future	128.84	128.8131	128.8416	128.8131	0.00
09/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
09/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1778	2	2	2	0.00
09/05/2024	2033 On 07-August-25			Bond Future	131.55	131.5156	131.5452	131.5156	0.00
09/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2895	3	3	3	0.00
09/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2037 On 01-August-24			Bond Future	12.63	74.7945	74.5416	74.7945	192,819.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	923	1	1	1	0.00
09/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	906	1	1	1	0.00
09/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	940	1	1	1	1,383.00
09/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6127	6	6	6	0.00
09/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3753	4	4	4	0.00
09/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1101	1	1	1	1,383.00
09/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	484	0	0	0	1,383.00
09/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3592	3	4	3	0.00
09/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3664	3	4	3	0.00
09/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3628	3	4	3	0.00
09/05/2024	2037 On 07-November-24			Bond Future	12.77	76.5766	76.3177	76.5766	14,225.00
09/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2500	3	2	3	0.00
09/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2525	3	3	3	0.00
09/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2475	3	2	3	0.00
09/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3451	3	3	3	0.00
09/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3400	3	3	3	0.00
09/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3425	3	3	3	0.00
09/05/2024	2037 On 06-February-25			Bond Future	12.91	73.9964	73.7320	73.9964	0.00
09/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3253	3	3	3	0.00
09/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3982	4	4	4	0.00
09/05/2024	2037 On 08-May-25			Bond Future	13.07	75.6152	75.3452	75.6152	3,975.00
09/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2471	3	2	3	0.00
09/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5047	5	5	5	7,500.00
09/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3078	3	3	3	15,000.00
09/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4911	5	5	5	7,500.00
09/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3818	4	4	4	0.00
09/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5576	5	6	5	0.00
09/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3724	4	4	4	0.00
09/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6477	6	6	6	0.00
09/05/2024	2037 On 07-August-25			Bond Future	13.25	72.9174	72.6422	72.9174	0.00
09/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4102	4	4	4	0.00
09/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5232	5	5	5	0.00
09/05/2024	2038 On 01-August-24			Bond Future	131.87	131.8420	131.8710	131.8420	3,564.00
09/05/2024	2038 On 07-November-24			Bond Future	135.05	135.0178	135.0475	135.0178	1,615.00

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09/05/2024	2038 On 06-February-25			Bond Future	135.92	135.8847	135.9152	135.8847	0.00
09/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	685	1	1	1	0.00
09/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2038 On 08-May-25			Bond Future	138.92	138.8924	138.9240	138.8924	0.00
09/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
09/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	756	1	1	1	0.00
09/05/2024	2038 On 07-August-25			Bond Future	139.66	139.6252	139.6581	139.6252	0.00
09/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	98	0	0	0	0.00
09/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2040 On 01-August-24			Bond Future	12.84	74.7108	74.6089	74.7108	45,028.00
09/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1011	1	1	1	0.00
09/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1030	1	1	1	0.00
09/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	993	1	1	1	0.00
09/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	922	1	1	1	680.00
09/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2328	2	2	2	0.00
09/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4327	4	4	4	0.00
09/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2535	3	3	3	7,500.00
09/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3965	4	4	4	0.00
09/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1035	1	1	1	680.00
09/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1937	2	2	2	0.00
09/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2097	2	2	2	680.00
09/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3811	4	4	4	0.00
09/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3736	4	4	4	0.00
09/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3773	4	4	4	0.00
09/05/2024	2040 On 07-November-24			Bond Future	12.98	76.4909	76.3866	76.4909	91,394.00
09/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2808	3	3	3	0.00
09/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2781	3	3	3	0.00
09/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2834	3	3	3	0.00
09/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3446	3	3	3	0.00
09/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3498	3	3	3	0.00
09/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3472	3	3	3	0.00
09/05/2024	2040 On 06-February-25			Bond Future	13.12	73.6581	73.5517	73.6581	14.00
09/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3388	3	3	3	0.00
09/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4262	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	2040 On 08-May-25			Bond Future	13.27	75.2693	75.1608	75.2693	3,900.00
09/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2730	3	3	3	0.00
09/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4732	5	5	5	7,500.00
09/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2993	3	3	3	15,000.00
09/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4930	5	5	5	7,500.00
09/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3809	4	4	4	0.00
09/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5692	6	6	6	0.00
09/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3955	4	4	4	0.00
09/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6069	6	6	6	0.00
09/05/2024	2040 On 07-August-25			Bond Future	13.46	72.3131	72.2027	72.3131	0.00
09/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4427	4	4	4	0.00
09/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5246	5	5	5	0.00
09/05/2024	2044 On 01-August-24			Bond Future	12.93	70.7935	70.6363	70.7935	119,294.00
09/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	756	1	1	1	0.00
09/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	741	1	1	1	0.00
09/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	772	1	1	1	0.00
09/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3155	3	3	3	0.00
09/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2370	2	2	2	0.00
09/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1989	2	2	2	5,000.00
09/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1483	1	1	1	15,000.00
09/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4233	4	4	4	0.00
09/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4317	4	4	4	0.00
09/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4274	4	4	4	0.00
09/05/2024	2044 On 07-November-24			Bond Future	13.06	72.4802	72.3194	72.4802	234.00
09/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2771	3	3	3	0.00
09/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2797	3	3	3	0.00
09/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2744	3	3	3	0.00
09/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3605	4	4	4	0.00
09/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3552	3	4	3	0.00
09/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3578	4	4	4	0.00
09/05/2024	2044 On 06-February-25			Bond Future	13.20	69.6847	69.5205	69.6847	0.00
09/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3313	3	3	3	0.00
09/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4252	4	4	4	0.00
09/05/2024	2044 On 08-May-25			Bond Future	13.35	71.2088	71.0412	71.2088	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
09/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2819	3	3	3	0.00
09/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6103	6	6	6	0.00
09/05/2024	2044 On 07-August-25			Bond Future	13.52	68.2938	68.1231	68.2938	0.00
09/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4327	4	4	4	0.00
09/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5242	5	5	5	0.00
09/05/2024	2046 On 01-August-24			Bond Future	114.94	114.9111	114.9358	114.9111	12,200.00
09/05/2024	2046 On 07-November-24			Bond Future	115.49	115.4678	115.4932	115.4678	5,116.00
09/05/2024	2046 On 06-February-25			Bond Future	118.06	118.0298	118.0559	118.0298	0.00
09/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4046	4	4	4	0.00
09/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2046 On 08-May-25			Bond Future	118.40	118.3772	118.4042	118.3772	0.00
09/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
09/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3566	4	4	4	0.00
09/05/2024	2046 On 07-August-25			Bond Future	120.89	120.8582	120.8863	120.8582	0.00
09/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2196	2	2	2	0.00
09/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2050 On 01-August-24			Bond Future	113.80	113.7742	113.7992	113.7742	11,346.00
09/05/2024	2050 On 07-November-24			Bond Future	116.54	116.5146	116.5404	116.5146	4,227.00
09/05/2024	2050 On 06-February-25			Bond Future	116.75	116.7279	116.7545	116.7279	0.00
09/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1155	1	1	1	0.00
09/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/05/2024	2050 On 08-May-25			Bond Future	119.34	119.3115	119.3389	119.3115	0.00
09/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
09/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1821	2	2	2	0.00
09/05/2024	2050 On 07-August-25			Bond Future	119.41	119.3840	119.4124	119.3840	0.00
09/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
09/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	478	1	0	1	0.00
09/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	AL37 On 02-May-24			Index Future	931.39	931.3930	931.3930	931.3930	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	AL37 On 01-August-24			Index Future	957.02	958.3550	957.0180	958.3550	0.00
09/05/2024	AL37 On 07-November-24			Index Future	979.83	981.1930	979.8250	981.1930	0.00
09/05/2024	AL37 On 06-February-25			Index Future	1001.35	1002.7470	1001.3520	1002.7470	0.00
09/05/2024	AL37 On 08-May-25			Index Future	1023.32	1024.7390	1023.3150	1024.7390	0.00
09/05/2024	AL37 On 07-August-25			Index Future	1044.60	1046.0490	1044.6000	1046.0490	0.00
09/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
09/05/2024	AL7T On 01-August-24			Index Future	1104.54	1107.0700	1104.5400	1107.0700	0.00
09/05/2024	AL7T On 07-November-24			Index Future	1130.86	1133.4520	1130.8630	1133.4520	0.00
09/05/2024	AL7T On 06-February-25			Index Future	1155.71	1158.3510	1155.7080	1158.3510	0.00
09/05/2024	AL7T On 08-May-25			Index Future	1181.06	1183.7550	1181.0570	1183.7550	0.00
09/05/2024	AL7T On 07-August-25			Index Future	1205.62	1208.3720	1205.6230	1208.3720	0.00
09/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
09/05/2024	ALBI On 01-August-24			Index Future	961.89	963.5030	961.8900	963.5030	91.00
09/05/2024	ALBI On 07-November-24			Index Future	984.81	986.4640	984.8130	986.4640	16.00
09/05/2024	ALBI On 06-February-25			Index Future	1006.45	1008.1340	1006.4500	1008.1340	0.00
09/05/2024	ALBI On 08-May-25			Index Future	1028.53	1030.2440	1028.5250	1030.2440	0.00
09/05/2024	ALBI On 07-August-25			Index Future	1049.92	1051.6680	1049.9180	1051.6680	0.00
09/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	ES33 On 01-August-24			Bond Future	13.01	74.1974	73.9870	74.1974	0.00
09/05/2024	ES33 On 07-November-24			Bond Future	13.19	72.1810	71.9657	72.1810	0.00
09/05/2024	ES33 On 06-February-25			Bond Future	13.38	73.7818	73.5619	73.7818	0.00
09/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
09/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	170	0	0	0	0.00
09/05/2024	ES33 On 08-May-25			Bond Future	13.58	71.6089	71.3843	71.6089	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
09/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
09/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3388	3	3	3	0.00
09/05/2024	ES33 On 07-August-25			Bond Future	13.80	73.1045	72.8756	73.1045	0.00
09/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
09/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	929	1	1	1	0.00
09/05/2024	ES42 On 01-August-24			Bond Future	13.33	70.0249	69.8284	70.0249	0.00
09/05/2024	ES42 On 07-November-24			Bond Future	13.48	67.4428	67.2416	67.4428	0.00
09/05/2024	ES42 On 06-February-25			Bond Future	13.64	68.9379	68.7323	68.9379	0.00
09/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	339	1	0	1	0.00
09/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
09/05/2024	ES42 On 08-May-25			Bond Future	13.80	66.1935	65.9836	66.1935	0.00
09/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
09/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2647	2	3	2	0.00
09/05/2024	ES42 On 07-August-25			Bond Future	13.99	67.5723	67.3584	67.5723	0.00
09/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
09/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	914	1	1	1	0.00
09/05/2024	GOVI On 02-May-24			GOVI	925.02	925.0210	925.0210	925.0210	0.00
09/05/2024	GOVI On 01-August-24			GOVI	947.50	949.0640	947.4950	949.0640	735.00
09/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	41150	6	4	6	0.00
09/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	41050	6	4	6	0.00
09/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	41250	6	4	6	0.00
09/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
09/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
09/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
09/05/2024	GOVI On 07-November-24			GOVI	970.08	971.6810	970.0750	971.6810	0.00
09/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	212850	23	21	23	0.00
09/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	212750	23	21	23	0.00
09/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	212950	23	21	23	0.00
09/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
09/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
09/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
09/05/2024	GOVI On 06-February-25			GOVI	991.39	993.0260	991.3870	993.0260	0.00
09/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	193870	21	19	21	0.00
09/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	GOVI On 08-May-25			GOVI	1013.13	1014.8040	1013.1320	1014.8040	0.00
09/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
09/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	88680	7	9	7	0.00
09/05/2024	GOVI On 07-August-25			GOVI	1034.21	1035.9070	1034.2060	1035.9070	0.00
09/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	232060	25	23	25	0.00
09/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
09/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
09/05/2024	IGOV On 01-August-24			Index Future	352.36	352.2680	352.3560	352.2680	586.00
09/05/2024	IGOV On 07-November-24			Index Future	360.84	360.7530	360.8440	360.7530	16.00
09/05/2024	IGOV On 06-February-25			Index Future	368.85	368.7600	368.8540	368.7600	0.00
09/05/2024	IGOV On 08-May-25			Index Future	377.02	376.9280	377.0240	376.9280	0.00
09/05/2024	IGOV On 07-August-25			Index Future	384.95	384.8450	384.9450	384.8450	0.00
09/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
09/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
09/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
09/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
09/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
09/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
09/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
09/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
09/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
09/05/2024	R035 On 01-August-24			Bond Future	12.24	84.3424	84.1406	84.3424	76,442.00
09/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1066	1	1	1	0.00
09/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1085	1	1	1	0.00
09/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1048	1	1	1	0.00
09/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4801	5	5	5	0.00
09/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4691	5	5	5	0.00
09/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5249	5	5	5	0.00
09/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2817	3	3	3	0.00
09/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2665	3	3	3	0.00
09/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1960	2	2	2	5,100.00
09/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2185	2	2	2	0.00
09/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1644	2	2	2	5,100.00
09/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1551	1	2	1	2,740.00
09/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	652	1	1	1	8,000.00
09/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	790	1	1	1	7,500.00
09/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	761	1	1	1	8,650.00
09/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3374	3	3	3	0.00
09/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3307	3	3	3	0.00
09/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3340	3	3	3	0.00
09/05/2024	R035 On 07-November-24			Bond Future	12.39	81.8358	81.6292	81.8358	101,710.00
09/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2434	3	2	3	0.00
09/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2409	3	2	3	0.00
09/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2458	3	2	3	0.00
09/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5530	6	6	6	0.00
09/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2482	3	2	3	1,000.00
09/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1538	1	2	1	1,000.00
09/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3407	3	3	3	0.00
09/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3432	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
09/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3484	3	3	3	0.00
09/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3458	3	3	3	0.00
09/05/2024	R035 On 06-February-25			Bond Future	12.53	83.6322	83.4213	83.6322	0.00
09/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3288	3	3	3	0.00
09/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3888	4	4	4	0.00
09/05/2024	R035 On 08-May-25			Bond Future	12.68	80.9457	80.7304	80.9457	0.00
09/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2212	2	2	2	0.00
09/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6609	6	7	6	0.00
09/05/2024	R035 On 07-August-25			Bond Future	12.86	82.6197	82.4004	82.6197	0.00
09/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4038	4	4	4	0.00
09/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	5010	5	5	5	0.00
09/05/2024	R053 On 01-August-24			Bond Future	12.79	95.3288	95.1935	95.3288	0.00
09/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4394	4	4	4	0.00
09/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4437	5	4	5	0.00
09/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4350	4	4	4	0.00
09/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	2021	2	2	2	0.00
09/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1975	2	2	2	0.00
09/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1998	2	2	2	0.00
09/05/2024	R053 On 07-November-24			Bond Future	12.92	91.7271	91.5886	91.7271	0.00
09/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3785	4	4	4	0.00
09/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3820	4	4	4	0.00
09/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3749	4	4	4	0.00
09/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4663	5	5	5	0.00
09/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4595	5	5	5	0.00
09/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4629	5	5	5	0.00
09/05/2024	R053 On 06-February-25			Bond Future	13.06	93.7400	93.5987	93.7400	0.00
09/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4740	5	5	5	0.00
09/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5521	5	6	5	0.00
09/05/2024	R053 On 08-May-25			Bond Future	13.19	89.9188	89.7747	89.9188	0.00
09/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4060	4	4	4	0.00
09/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7853	8	8	8	0.00
09/05/2024	R053 On 07-August-25			Bond Future	13.36	91.7747	91.6281	91.7747	0.00
09/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5903	6	6	6	0.00
09/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	7109	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
09/05/2024	R186 On 01-August-24			Bond Future	9.24	103.9563	103.9221	103.9563	82,871.00
09/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	127	0	0	0	0.00
09/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	123	0	0	0	0.00
09/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	132	0	0	0	0.00
09/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1296	1	1	1	0.00
09/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1330	1	1	1	0.00
09/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1313	1	1	1	0.00
09/05/2024	R186 On 07-November-24			Bond Future	9.28	106.4335	106.3985	106.4335	34,925.00
09/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	646	1	1	1	0.00
09/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	635	1	1	1	0.00
09/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	656	1	1	1	0.00
09/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	904	1	1	1	0.00
09/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	920	1	1	1	0.00
09/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	912	1	1	1	0.00
09/05/2024	R186 On 06-February-25			Bond Future	9.34	103.4536	103.4182	103.4536	0.00
09/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	646	1	1	1	0.00
09/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1167	1	1	1	0.00
09/05/2024	R186 On 08-May-25			Bond Future	9.42	105.7187	105.6828	105.7187	0.00
09/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	363	0	0	0	0.00
09/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1778	2	2	2	0.00
09/05/2024	R186 On 07-August-25			Bond Future	9.63	102.5920	102.5559	102.5920	0.00
09/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	988	1	1	1	0.00
09/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	666	1	1	1	1,983.00
09/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1470	1	1	1	0.00
09/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	689	1	1	1	1,983.00
09/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1178	1	1	1	0.00
09/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	919	1	1	1	0.00
09/05/2024	R202 On 01-August-24			Bond Future	259.22	259.1676	259.2236	259.1676	441.00
09/05/2024	R202 On 07-November-24			Bond Future	265.47	265.4103	265.4681	265.4103	460.00
09/05/2024	R202 On 06-February-25			Bond Future	266.11	266.0546	266.1142	266.0546	0.00
09/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
09/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	676	1	1	1	0.00
09/05/2024	R202 On 08-May-25			Bond Future	272.01	271.9440	272.0056	271.9440	0.00
09/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	304	0	0	0	0.00
09/05/2024	R202 On 07-August-25			Bond Future	272.34	272.2764	272.3400	272.2764	0.00
09/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	740	1	1	1	0.00
09/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
09/05/2024	R209 On 01-August-24			Bond Future	12.31	65.3939	65.1692	65.3939	14,498.00
09/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	820	1	1	1	0.00
09/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	835	1	1	1	0.00
09/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	805	1	1	1	0.00
09/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3231	3	3	3	0.00
09/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3167	3	3	3	0.00
09/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3199	3	3	3	0.00
09/05/2024	R209 On 07-November-24			Bond Future	12.44	63.7945	63.5645	63.7945	5,237.00
09/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2127	2	2	2	0.00
09/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2149	2	2	2	0.00
09/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2106	2	2	2	0.00
09/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3118	3	3	3	0.00
09/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	3072	3	3	3	0.00
09/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	3095	3	3	3	0.00
09/05/2024	R209 On 06-February-25			Bond Future	12.57	65.1948	64.9599	65.1948	0.00
09/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2912	3	3	3	0.00
09/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3460	3	3	3	0.00
09/05/2024	R209 On 08-May-25			Bond Future	12.70	63.4649	63.2250	63.4649	0.00
09/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2148	2	2	2	0.00
09/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5703	6	6	6	0.00
09/05/2024	R209 On 07-August-25			Bond Future	12.86	64.7771	64.5326	64.7771	0.00
09/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3720	4	4	4	0.00
09/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4466	4	4	4	0.00
09/05/2024	R210 On 01-August-24			Bond Future	239.52	239.3843	239.5171	239.3843	1,336.00
09/05/2024	R210 On 07-November-24			Bond Future	241.93	241.7985	241.9346	241.7985	0.00
09/05/2024	R210 On 06-February-25			Bond Future	247.30	247.1640	247.3038	247.1640	0.00
09/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7694	8	8	8	0.00
09/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/05/2024	R210 On 08-May-25			Bond Future	249.35	249.2021	249.3454	249.2021	0.00
09/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1315	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
09/05/2024	R210 On 07-August-25			Bond Future	254.58	254.4282	254.5759	254.4282	0.00
09/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6136	6	6	6	0.00
09/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
09/05/2024	R213 On 01-August-24			Bond Future	11.12	84.2728	84.1723	84.2728	25,429.00
09/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1085	1	1	1	0.00
09/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1068	1	1	1	0.00
09/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1102	1	1	1	0.00
09/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2068	2	2	2	0.00
09/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2115	2	2	2	0.00
09/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2092	2	2	2	0.00
09/05/2024	R213 On 07-November-24			Bond Future	11.24	82.7187	82.6159	82.7187	10,413.00
09/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2192	2	2	2	0.00
09/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2172	2	2	2	0.00
09/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2213	2	2	2	0.00
09/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2247	2	2	2	0.00
09/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2283	2	2	2	0.00
09/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2265	2	2	2	0.00
09/05/2024	R213 On 06-February-25			Bond Future	11.37	84.5348	84.4300	84.5348	0.00
09/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2618	3	3	3	0.00
09/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2685	3	3	3	0.00
09/05/2024	R213 On 08-May-25			Bond Future	11.50	82.8231	82.7163	82.8231	0.00
09/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1488	2	1	2	0.00
09/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5162	5	5	5	0.00
09/05/2024	R213 On 07-August-25			Bond Future	11.67	84.5382	84.4295	84.5382	0.00
09/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3268	3	3	3	0.00
09/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3306	3	3	3	0.00
09/05/2024	R214 On 01-August-24			Bond Future	12.62	60.8843	60.7017	60.8843	10,216.00
09/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	935	1	1	1	0.00
09/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	951	1	1	1	0.00
09/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	918	1	1	1	0.00
09/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3054	3	3	3	0.00
09/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2992	3	3	3	0.00
09/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	3023	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
09/05/2024	R214 On 07-November-24			Bond Future	12.74	59.0273	58.8405	59.0273	1,770.00
09/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2415	3	2	3	0.00
09/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2438	3	2	3	0.00
09/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2392	2	2	2	0.00
09/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	3033	3	3	3	0.00
09/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2988	3	3	3	0.00
09/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	3011	3	3	3	0.00
09/05/2024	R214 On 06-February-25			Bond Future	12.87	60.3231	60.1322	60.3231	0.00
09/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2873	3	3	3	0.00
09/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3581	3	4	3	0.00
09/05/2024	R214 On 08-May-25			Bond Future	12.99	58.3351	58.1403	58.3351	0.00
09/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2410	2	2	2	0.00
09/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5084	5	5	5	0.00
09/05/2024	R214 On 07-August-25			Bond Future	13.14	59.5414	59.3429	59.5414	0.00
09/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3681	4	4	4	0.00
09/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4425	4	4	4	0.00
09/05/2024	R248 On 01-August-24			Bond Future	12.81	73.8814	73.7760	73.8814	247,212.00
09/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1027	1	1	1	0.00
09/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1047	1	1	1	0.00
09/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1008	1	1	1	0.00
09/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3871	4	4	4	0.00
09/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3793	4	4	4	0.00
09/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3832	4	4	4	0.00
09/05/2024	R248 On 07-November-24			Bond Future	12.94	71.1891	71.0813	71.1891	11,423.00
09/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2858	3	3	3	0.00
09/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2886	3	3	3	0.00
09/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2831	3	3	3	0.00
09/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3707	4	4	4	0.00
09/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3653	4	4	4	0.00
09/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3680	4	4	4	0.00
09/05/2024	R248 On 06-February-25			Bond Future	13.08	72.7517	72.6417	72.7517	10,000.00
09/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2933	3	3	3	0.00
09/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4908	5	5	5	0.00
09/05/2024	R248 On 08-May-25			Bond Future	13.21	69.8902	69.7780	69.8902	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
09/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3069	3	3	3	0.00
09/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6347	6	6	6	0.00
09/05/2024	R248 On 07-August-25			Bond Future	13.37	71.3344	71.2203	71.3344	0.00
09/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4573	5	5	5	0.00
09/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5387	5	5	5	0.00
09/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00