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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/01/2024 TO: 09/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	2025 On 01-February-24			Bond Future	176.37	176.3234	176.3703	176.3234	11,392.00
09/01/2024	2025 On 02-May-24			Bond Future	180.31	180.2619	180.3098	180.2619	0.00
09/01/2024	2025 On 01-August-24			Bond Future	182.52	182.4677	182.5167	182.4677	0.00
09/01/2024	2025 On 07-November-24			Bond Future	186.83	186.7761	186.8271	186.7761	75.00
09/01/2024	2029 On 01-February-24			Bond Future	129.56	129.4733	129.5572	129.4733	7,360.00
09/01/2024	2029 On 02-May-24			Bond Future	131.08	130.9964	131.0822	130.9964	0.00
09/01/2024	2029 On 01-August-24			Bond Future	134.03	133.9381	134.0260	133.9381	0.00
09/01/2024	2029 On 07-November-24			Bond Future	135.79	135.6952	135.7856	135.6952	66.00
09/01/2024	2029 On 06-February-25			Bond Future	138.70	138.6110	138.7038	138.6110	0.00
09/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6304	6	6	6	0.00
09/01/2024	2029 On 06-February-25	132.40	Put	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
09/01/2024	2030 On 01-February-24			Bond Future	9.72	91.8903	92.4717	91.8903	100,726.00
09/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6652	6	7	6	0.00
09/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6613	6	7	6	0.00
09/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6690	6	7	6	0.00
09/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6458	6	6	6	0.00
09/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1164	1	1	1	1,360.00
09/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	267	0	0	0	400.00
09/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1639	1	2	1	400.00
09/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9451	9	9	9	0.00
09/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2844	2	3	2	500.00
09/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8556	8	9	8	0.00
09/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1037	1	1	1	500.00
09/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1966	1	2	1	200.00
09/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5249	5	5	5	0.00
09/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8141	8	8	8	0.00
09/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8518	8	9	8	0.00
09/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1396	1	1	1	500.00
09/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
09/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	208	0	0	0	0.00
09/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
09/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	113	0	0	0	0.00
09/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	4	0	0	0	700.00
09/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	310	1	0	1	0.00
09/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	45	0	0	0	0.00
09/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
09/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	895	1	1	1	0.00
09/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
09/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	159	0	0	0	0.00
09/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	1	0	0	0	1,360.00
09/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	268	0	0	0	0.00
09/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	1	0	0	0	0.00
09/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	1	0	0	0	0.00
09/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	1	0	0	0	0.00
09/01/2024	2030 On 02-May-24			Bond Future	9.76	93.9203	94.5145	93.9203	23,830.00
09/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1586	1	2	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
09/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1564	1	2	1	0.00
09/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1608	1	2	1	0.00
09/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1255	1	1	1	1,000.00
09/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2440	2	2	2	1,000.00
09/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8481	8	8	8	0.00
09/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10039	9	10	9	0.00
09/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4514	4	5	4	1,080.00
09/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3844	3	4	3	500.00
09/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5554	5	6	5	500.00
09/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12710	12	13	12	0.00
09/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	2	0	0	0	500.00
09/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	174	0	0	0	0.00
09/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	396	1	0	1	0.00
09/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	15	0	0	0	1,080.00
09/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	286	0	0	0	0.00
09/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	43	0	0	0	1,000.00
09/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	817	1	1	1	0.00
09/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1670	2	2	2	0.00
09/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1324	2	1	2	0.00
09/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1362	2	1	2	0.00
09/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1343	2	1	2	0.00
09/01/2024	2030 On 01-August-24			Bond Future	9.81	92.0014	92.6089	92.0014	0.00
09/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3295	3	3	3	0.00
09/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3322	3	3	3	0.00
09/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3268	3	3	3	0.00
09/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1059	1	1	1	0.00
09/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1037	1	1	1	0.00
09/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1048	1	1	1	0.00
09/01/2024	2030 On 07-November-24			Bond Future	9.87	94.1485	94.7706	94.1485	1,652.00
09/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4461	4	4	4	0.00
09/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4488	4	4	4	0.00
09/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4433	4	4	4	0.00
09/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1167	1	1	1	0.00
09/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1148	1	1	1	0.00
09/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1158	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
09/01/2024	2030 On 06-February-25			Bond Future	9.94	92.1379	92.7737	92.1379	0.00
09/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4163	4	4	4	0.00
09/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1495	2	1	2	0.00
09/01/2024	2032 On 01-February-24			Bond Future	10.57	89.7663	90.4413	89.7663	92,273.00
09/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6009	5	6	5	0.00
09/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6053	5	6	5	0.00
09/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5964	5	6	5	0.00
09/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1864	1	2	1	8,500.00
09/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6721	6	7	6	0.00
09/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1332	1	1	1	1,200.00
09/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9412	9	9	9	0.00
09/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	7	0	0	0	1,200.00
09/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	776	0	1	0	500.00
09/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2657	2	3	2	500.00
09/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9877	9	10	9	0.00
09/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1404	1	1	1	200.00
09/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5606	5	6	5	0.00
09/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8900	8	9	8	0.00
09/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3716	3	4	3	0.00
09/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4706	4	5	4	0.00
09/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3805	3	4	3	0.00
09/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1668	1	2	1	0.00
09/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	280	0	0	0	17,000.00
09/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	46	0	0	0	8,500.00
09/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	21	0	0	0	8,500.00
09/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	49	0	0	0	17,000.00
09/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	1	0	0	0	200.00
09/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	10	0	0	0	200.00
09/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	355	1	0	1	0.00
09/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
09/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	120	0	0	0	0.00
09/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	656	1	1	1	0.00
09/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	380	1	0	1	0.00
09/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2804	3	3	3	0.00

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09/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
09/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	4	0	0	0	0.00
09/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	235	0	0	0	0.00
09/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	7	0	0	0	0.00
09/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	7	0	0	0	0.00
09/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	7	0	0	0	0.00
09/01/2024	2032 On 02-May-24			Bond Future	10.64	87.5873	88.2771	87.5873	61,402.00
09/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1177	1	1	1	1,000.00
09/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2418	2	2	2	1,000.00
09/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10144	9	10	9	0.00
09/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4040	4	4	4	1,550.00
09/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1836	2	2	2	1,550.00
09/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11925	11	12	11	0.00
09/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1685	1	2	1	500.00
09/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3139	3	3	3	500.00
09/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11255	11	11	11	0.00
09/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1588	1	2	1	0.00
09/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1612	1	2	1	0.00
09/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1564	1	2	1	0.00
09/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1636	1	2	1	500.00
09/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3545	3	4	3	0.00
09/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5780	5	6	5	0.00
09/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	352	0	0	0	500.00
09/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	835	1	1	1	500.00
09/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1956	2	2	2	0.00
09/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2030	2	2	2	0.00
09/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1981	2	2	2	0.00
09/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2005	2	2	2	0.00
09/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	34	0	0	0	500.00
09/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	987	1	1	1	0.00
09/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	23	0	0	0	1,550.00
09/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	685	1	1	1	0.00
09/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1770	2	2	2	0.00
09/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	62	0	0	0	1,000.00
09/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1348	2	1	2	0.00

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09/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1908	2	2	2	0.00
09/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2522	3	3	3	0.00
09/01/2024	2032 On 01-August-24			Bond Future	10.71	89.5331	90.2384	89.5331	0.00
09/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3567	3	4	3	0.00
09/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3537	3	4	3	0.00
09/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3597	3	4	3	0.00
09/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1552	2	2	2	0.00
09/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1583	2	2	2	0.00
09/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1567	2	2	2	0.00
09/01/2024	2032 On 07-November-24			Bond Future	10.81	87.4560	88.1782	87.4560	1,526.00
09/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11096	10	11	10	0.00
09/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5176	5	5	5	1,615.00
09/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4673	4	5	4	0.00
09/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4642	4	5	4	0.00
09/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4704	4	5	4	0.00
09/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1642	2	2	2	0.00
09/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1668	2	2	2	0.00
09/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1655	2	2	2	0.00
09/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	343	0	0	0	1,615.00
09/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1461	2	1	2	0.00
09/01/2024	2032 On 06-February-25			Bond Future	10.91	89.3116	90.0496	89.3116	0.00
09/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5124	5	5	5	0.00
09/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1623	2	2	2	0.00
09/01/2024	2033 On 01-February-24			Bond Future	122.58	122.4132	122.5833	122.4132	8,052.00
09/01/2024	2033 On 02-May-24			Bond Future	123.86	123.6820	123.8558	123.6820	0.00
09/01/2024	2033 On 01-August-24			Bond Future	126.64	126.4595	126.6374	126.4595	0.00
09/01/2024	2033 On 07-November-24			Bond Future	128.12	127.9426	128.1250	127.9426	0.00
09/01/2024	2033 On 06-February-25			Bond Future	130.88	130.6919	130.8788	130.6919	0.00
09/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5939	6	6	6	0.00
09/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/01/2024	2037 On 01-February-24			Bond Future	11.80	77.5487	78.4645	77.5487	136,014.00
09/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2929	2	3	2	0.00
09/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2884	2	3	2	0.00
09/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2975	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
09/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10525	10	11	10	0.00
09/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5867	5	6	5	0.00
09/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1930	1	2	1	2,500.00
09/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	11	0	0	0	2,500.00
09/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	375	1	0	1	0.00
09/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
09/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	155	0	0	0	0.00
09/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	167	0	0	0	0.00
09/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	161	0	0	0	0.00
09/01/2024	2037 On 02-May-24			Bond Future	11.90	79.2619	80.1978	79.2619	230.00
09/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	950	1	1	1	0.00
09/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	932	1	1	1	0.00
09/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	968	1	1	1	0.00
09/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3483	4	3	4	0.00
09/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3560	4	4	4	0.00
09/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3522	4	4	4	0.00
09/01/2024	2037 On 01-August-24			Bond Future	12.01	76.7668	77.7237	76.7668	0.00
09/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9400	9	9	9	0.00
09/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6856	6	7	6	0.00
09/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3110	3	3	3	0.00
09/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3140	3	3	3	1,383.00
09/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3080	3	3	3	0.00
09/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2656	3	3	3	0.00
09/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2610	3	3	3	0.00
09/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2633	3	3	3	0.00
09/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1023	1	1	1	1,383.00
09/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	575	1	1	1	1,383.00
09/01/2024	2037 On 07-November-24			Bond Future	12.13	78.5575	79.5371	78.5575	9,175.00
09/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4821	4	5	4	0.00
09/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4853	4	5	4	0.00
09/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4788	4	5	4	0.00
09/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2545	3	3	3	0.00
09/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2509	3	3	3	0.00
09/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2527	3	3	3	0.00
09/01/2024	2037 On 06-February-25			Bond Future	12.26	75.9641	76.9649	75.9641	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
09/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5453	5	5	5	0.00
09/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2949	3	3	3	0.00
09/01/2024	2038 On 01-February-24			Bond Future	131.52	131.2686	131.5185	131.2686	3,549.00
09/01/2024	2038 On 02-May-24			Bond Future	134.46	134.2007	134.4561	134.2007	1,706.00
09/01/2024	2038 On 01-August-24			Bond Future	135.40	135.1417	135.4029	135.1417	0.00
09/01/2024	2038 On 07-November-24			Bond Future	138.60	138.3320	138.5999	138.3320	0.00
09/01/2024	2038 On 06-February-25			Bond Future	139.45	139.1786	139.4525	139.1786	0.00
09/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4223	4	4	4	0.00
09/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/01/2024	2040 On 01-February-24			Bond Future	12.16	77.1371	78.1244	77.1371	131,292.00
09/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1599	1	2	1	0.00
09/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1449	1	1	1	0.00
09/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4178	3	4	3	0.00
09/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9118	8	9	8	0.00
09/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1638	1	2	1	0.00
09/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1561	1	2	1	0.00
09/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	563	1	1	1	0.00
09/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	527	1	1	1	0.00
09/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	1	0	0	0	0.00
09/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	64	0	0	0	0.00
09/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	621	1	1	1	0.00
09/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	545	1	1	1	0.00
09/01/2024	2040 On 02-May-24			Bond Future	12.26	78.8412	79.8502	78.8412	500.00
09/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	706	0	1	0	0.00
09/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	722	1	1	1	0.00
09/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	691	0	1	0	0.00
09/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4596	5	5	5	0.00
09/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4504	5	5	5	0.00
09/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4550	5	5	5	0.00
09/01/2024	2040 On 01-August-24			Bond Future	12.38	76.0864	77.1180	76.0864	0.00
09/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2840	2	3	2	0.00
09/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2811	2	3	2	0.00
09/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2869	2	3	2	0.00
09/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3066	4	3	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
09/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3120	4	3	4	0.00
09/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3093	4	3	4	0.00
09/01/2024	2040 On 07-November-24			Bond Future	12.50	77.8610	78.9170	77.8610	8,697.00
09/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4794	4	5	4	0.00
09/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4762	4	5	4	0.00
09/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4827	4	5	4	0.00
09/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2908	3	3	3	0.00
09/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2949	3	3	3	0.00
09/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2928	3	3	3	0.00
09/01/2024	2040 On 06-February-25			Bond Future	12.64	75.0018	76.0807	75.0018	0.00
09/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5129	5	5	5	0.00
09/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3474	4	3	4	0.00
09/01/2024	2044 On 01-February-24			Bond Future	12.26	73.2377	74.1698	73.2377	95,233.00
09/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5401	5	5	5	0.00
09/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1046	1	1	1	0.00
09/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1015	1	1	1	0.00
09/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1077	1	1	1	0.00
09/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4155	3	4	3	0.00
09/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	71	0	0	0	15,000.00
09/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	900	1	1	1	0.00
09/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	954	1	1	1	0.00
09/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	927	1	1	1	0.00
09/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	24	0	0	0	5,000.00
09/01/2024	2044 On 02-May-24			Bond Future	12.36	74.8556	75.8082	74.8556	284.00
09/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	649	0	1	0	0.00
09/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	634	0	1	0	0.00
09/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	663	0	1	0	0.00
09/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4803	6	5	6	0.00
09/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4899	6	5	6	0.00
09/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4851	6	5	6	0.00
09/01/2024	2044 On 01-August-24			Bond Future	12.47	72.1375	73.1113	72.1375	0.00
09/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2496	2	2	2	0.00
09/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2524	2	3	2	0.00
09/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2469	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
09/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3570	4	4	4	0.00
09/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3510	4	4	4	0.00
09/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3540	4	4	4	0.00
09/01/2024	2044 On 07-November-24			Bond Future	12.60	73.8198	74.8168	73.8198	0.00
09/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4749	4	5	4	0.00
09/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4781	4	5	4	0.00
09/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4717	4	5	4	0.00
09/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3080	4	3	4	0.00
09/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3038	3	3	3	0.00
09/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3059	3	3	3	0.00
09/01/2024	2044 On 06-February-25			Bond Future	12.73	71.0001	72.0186	71.0001	0.00
09/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5142	5	5	5	0.00
09/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3582	4	4	4	0.00
09/01/2024	2046 On 01-February-24			Bond Future	115.72	115.7030	115.7241	115.7030	11,904.00
09/01/2024	2046 On 02-May-24			Bond Future	116.16	116.1364	116.1581	116.1364	4,626.00
09/01/2024	2046 On 01-August-24			Bond Future	118.77	118.7443	118.7665	118.7443	0.00
09/01/2024	2046 On 07-November-24			Bond Future	119.36	119.3387	119.3617	119.3387	0.00
09/01/2024	2046 On 06-February-25			Bond Future	121.93	121.9015	121.9256	121.9015	0.00
09/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7916	8	8	8	0.00
09/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/01/2024	2050 On 01-February-24			Bond Future	115.31	115.0887	115.3078	115.0887	10,813.00
09/01/2024	2050 On 02-May-24			Bond Future	117.88	117.6596	117.8834	117.6596	3,316.00
09/01/2024	2050 On 01-August-24			Bond Future	118.22	117.9938	118.2228	117.9938	0.00
09/01/2024	2050 On 07-November-24			Bond Future	121.01	120.7793	121.0141	120.7793	0.00
09/01/2024	2050 On 06-February-25			Bond Future	121.25	121.0050	121.2450	121.0050	0.00
09/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5645	5	6	5	0.00
09/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	AL37 On 01-February-24			Index Future	946.99	941.3560	946.9900	941.3560	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
09/01/2024	AL37 On 02-May-24			Index Future	967.91	962.1490	967.9070	962.1490	0.00
09/01/2024	AL37 On 01-August-24			Index Future	989.42	983.5330	989.4200	983.5330	0.00
09/01/2024	AL37 On 07-November-24			Index Future	1012.56	1006.5350	1012.5640	1006.5350	0.00
09/01/2024	AL37 On 06-February-25			Index Future	1034.13	1027.9710	1034.1320	1027.9710	0.00
09/01/2024	AL7T On 01-February-24			Index Future	1098.84	1089.6180	1098.8360	1089.6180	0.00
09/01/2024	AL7T On 02-May-24			Index Future	1123.11	1113.6860	1123.1070	1113.6860	0.00
09/01/2024	AL7T On 01-August-24			Index Future	1148.07	1138.4380	1148.0710	1138.4380	0.00
09/01/2024	AL7T On 07-November-24			Index Future	1174.93	1165.0630	1174.9260	1165.0630	0.00
09/01/2024	AL7T On 06-February-25			Index Future	1199.95	1189.8750	1199.9520	1189.8750	0.00
09/01/2024	ALBI On 01-February-24			Index Future	950.09	942.0720	950.0920	942.0720	104.00
09/01/2024	ALBI On 02-May-24			Index Future	971.08	962.8820	971.0770	962.8820	0.00
09/01/2024	ALBI On 01-August-24			Index Future	992.66	984.2820	992.6610	984.2820	0.00
09/01/2024	ALBI On 07-November-24			Index Future	1015.88	1007.3020	1015.8810	1007.3020	0.00
09/01/2024	ALBI On 06-February-25			Index Future	1037.52	1028.7540	1037.5200	1028.7540	0.00
09/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	ES33 On 01-February-24			Bond Future	12.18	76.1474	76.8863	76.1474	0.00
09/01/2024	ES33 On 02-May-24			Bond Future	12.30	74.0495	74.8049	74.0495	0.00
09/01/2024	ES33 On 01-August-24			Bond Future	12.43	75.7121	76.4845	75.7121	0.00
09/01/2024	ES33 On 07-November-24			Bond Future	12.59	73.6950	74.4860	73.6950	0.00
09/01/2024	ES33 On 06-February-25			Bond Future	12.76	75.2744	76.0828	75.2744	0.00
09/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2351	2	2	2	0.00
09/01/2024	ES33 On 06-February-25	13.34	Put	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
09/01/2024	ES42 On 01-February-24			Bond Future	12.84	71.2428	72.0867	71.2428	0.00
09/01/2024	ES42 On 02-May-24			Bond Future	12.97	68.5716	69.4343	68.5716	0.00
09/01/2024	ES42 On 01-August-24			Bond Future	13.09	70.1108	70.9930	70.1108	0.00
09/01/2024	ES42 On 07-November-24			Bond Future	13.25	67.4958	68.3992	67.4958	0.00
09/01/2024	ES42 On 06-February-25			Bond Future	13.40	68.9397	69.8628	68.9397	0.00
09/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1469	1	1	1	0.00
09/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
09/01/2024	GOVI On 01-February-24			GOVI	936.53	928.6570	936.5260	928.6570	726.00
09/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	565460	49	57	49	0.00
09/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	565360	49	57	49	0.00
09/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	565260	49	57	49	0.00
09/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/01/2024	GOVI On 02-May-24			GOVI	957.21	949.1700	957.2120	949.1700	0.00
09/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	62420	0	6	0	0.00
09/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	62320	0	6	0	0.00
09/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	62220	0	6	0	0.00
09/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	2	0	2	0.00
09/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	2	0	2	0.00
09/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	2	0	2	0.00
09/01/2024	GOVI On 01-August-24			GOVI	978.49	970.2650	978.4880	970.2650	0.00
09/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	351080	27	35	27	0.00
09/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	350980	27	35	27	0.00
09/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	351180	27	35	27	0.00
09/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
09/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
09/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
09/01/2024	GOVI On 07-November-24			GOVI	1001.38	992.9570	1001.3760	992.9570	0.00
09/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	525860	44	53	44	0.00
09/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	525760	44	53	44	0.00
09/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	525960	44	53	44	0.00
09/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
09/01/2024	GOVI On 07-November-24	948.80	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
09/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
09/01/2024	GOVI On 06-February-25			GOVI	1022.71	1014.1040	1022.7060	1014.1040	0.00
09/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	507060	42	51	42	0.00
09/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
09/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2024	IGOV On 01-February-24			Index Future	346.43	346.0590	346.4280	346.0590	606.00
09/01/2024	IGOV On 02-May-24			Index Future	354.17	353.7890	354.1650	353.7890	16.00
09/01/2024	IGOV On 01-August-24			Index Future	362.12	361.7350	362.1210	361.7350	0.00
09/01/2024	IGOV On 07-November-24			Index Future	370.68	370.2830	370.6790	370.2830	0.00
09/01/2024	IGOV On 06-February-25			Index Future	378.66	378.2480	378.6550	378.2480	0.00
09/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6300	91.6230	91.6300	0.00
09/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6550	91.6500	0.00
09/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6800	91.6700	91.6800	0.00
09/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7100	91.7540	91.7100	0.00
09/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.8000	91.7840	91.8000	0.00
09/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.8200	91.9120	91.8200	0.00
09/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.86	91.9700	92.1420	91.9700	0.00
09/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.1800	92.4610	92.1800	0.00
09/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.4900	92.5700	92.4900	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
09/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6300	92.6540	92.6300	0.00
09/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.30	92.7200	92.7050	92.7200	0.00
09/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.6450	92.5930	92.6450	0.00
09/01/2024	R035 On 01-February-24			Bond Future	11.34	87.6568	88.5524	87.6568	67,954.00
09/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	24	0	0	0	400.00
09/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	415	0	0	0	400.00
09/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10670	10	11	10	0.00
09/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4554	4	5	4	0.00
09/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4604	4	5	4	0.00
09/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4505	4	5	4	0.00
09/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	39	0	0	0	0.00
09/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	36	0	0	0	0.00
09/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	38	0	0	0	0.00
09/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
09/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1658	2	2	2	0.00
09/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4157	5	4	5	0.00
09/01/2024	R035 On 02-May-24			Bond Future	11.43	85.0815	85.9968	85.0815	109,420.00
09/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1417	1	1	1	0.00
09/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1440	1	1	1	0.00
09/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1393	1	1	1	0.00
09/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2709	3	3	3	0.00
09/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2645	3	3	3	0.00
09/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2677	3	3	3	0.00
09/01/2024	R035 On 01-August-24			Bond Future	11.52	86.9719	87.9076	86.9719	0.00
09/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3674	3	4	3	0.00
09/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3642	3	4	3	0.00
09/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3707	3	4	3	0.00
09/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2162	3	2	3	0.00
09/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2201	3	2	3	0.00
09/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2181	3	2	3	0.00
09/01/2024	R035 On 07-November-24			Bond Future	11.63	84.4865	85.4445	84.4865	19,875.00
09/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4974	4	5	4	0.00
09/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4941	4	5	4	0.00
09/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	5008	4	5	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
09/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2167	3	2	3	0.00
09/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2200	3	2	3	0.00
09/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2183	3	2	3	0.00
09/01/2024	R035 On 06-February-25			Bond Future	11.76	86.2796	87.2584	86.2796	0.00
09/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5526	5	6	5	0.00
09/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2289	3	2	3	0.00
09/01/2024	R053 On 01-February-24			Bond Future	12.20	98.2098	99.5097	98.2098	0.00
09/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5385	4	5	4	0.00
09/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5321	4	5	4	0.00
09/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5449	4	5	4	0.00
09/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	99	0	0	0	0.00
09/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	108	0	0	0	0.00
09/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	103	0	0	0	0.00
09/01/2024	R053 On 02-May-24			Bond Future	12.30	94.5147	95.8431	94.5147	5,189.00
09/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6422	5	6	5	0.00
09/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6474	6	6	6	0.00
09/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6369	5	6	5	0.00
09/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1238	2	1	2	0.00
09/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1207	2	1	2	0.00
09/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1222	2	1	2	0.00
09/01/2024	R053 On 01-August-24			Bond Future	12.40	96.6142	97.9724	96.6142	0.00
09/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7313	6	7	6	0.00
09/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7361	6	7	6	0.00
09/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7264	6	7	6	0.00
09/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2156	3	2	3	0.00
09/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2120	3	2	3	0.00
09/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2138	3	2	3	0.00
09/01/2024	R053 On 07-November-24			Bond Future	12.52	92.9966	94.3869	92.9966	0.00
09/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6129	5	6	5	0.00
09/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6171	5	6	5	0.00
09/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6087	5	6	5	0.00
09/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4202	5	4	5	0.00
09/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4147	5	4	5	0.00
09/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4175	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
09/01/2024	R053 On 06-February-25			Bond Future	12.65	94.9676	96.3880	94.9676	0.00
09/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6792	6	7	6	0.00
09/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4784	5	5	5	0.00
09/01/2024	R186 On 01-February-24			Bond Future	8.62	105.8504	106.0216	105.8504	74,921.00
09/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2265	2	2	2	0.00
09/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2240	2	2	2	0.00
09/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2290	2	2	2	0.00
09/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	6	0	0	0	0.00
09/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	7	0	0	0	0.00
09/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	6	0	0	0	0.00
09/01/2024	R186 On 02-May-24			Bond Future	8.58	108.1886	108.3636	108.1886	11,233.00
09/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	189	0	0	0	0.00
09/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	184	0	0	0	0.00
09/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	195	0	0	0	0.00
09/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2791	3	3	3	2,030.00
09/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4239	4	4	4	0.00
09/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	34	0	0	0	2,030.00
09/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	109	0	0	0	0.00
09/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1558	2	2	2	0.00
09/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1596	2	2	2	0.00
09/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1577	2	2	2	0.00
09/01/2024	R186 On 01-August-24			Bond Future	8.53	105.2834	105.4624	105.2834	0.00
09/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1118	1	1	1	0.00
09/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1132	1	1	1	0.00
09/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1104	1	1	1	0.00
09/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	771	1	1	1	0.00
09/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	756	1	1	1	0.00
09/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	763	1	1	1	0.00
09/01/2024	R186 On 07-November-24			Bond Future	8.49	107.7411	107.9248	107.7411	44,581.00
09/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1884	2	2	2	0.00
09/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1869	2	2	2	0.00
09/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1898	2	2	2	0.00
09/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	619	1	1	1	0.00
09/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	629	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
09/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	624	1	1	1	0.00
09/01/2024	R186 On 06-February-25			Bond Future	8.47	104.7132	104.9012	104.7132	0.00
09/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1701	2	2	2	0.00
09/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	739	1	1	1	0.00
09/01/2024	R202 On 01-February-24			Bond Future	259.63	259.5817	259.6281	259.5817	5,070.00
09/01/2024	R202 On 02-May-24			Bond Future	265.43	265.3799	265.4271	265.3799	0.00
09/01/2024	R202 On 01-August-24			Bond Future	266.29	266.2379	266.2864	266.2379	0.00
09/01/2024	R202 On 07-November-24			Bond Future	272.57	272.5237	272.5745	272.5237	6.00
09/01/2024	R202 On 06-February-25			Bond Future	273.19	273.1392	273.1914	273.1392	0.00
09/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6401	6	6	6	0.00
09/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
09/01/2024	R209 On 01-February-24			Bond Future	11.51	67.4170	68.1998	67.4170	12,132.00
09/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2984	2	3	2	0.00
09/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	3026	2	3	2	0.00
09/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2942	2	3	2	0.00
09/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	91	0	0	0	0.00
09/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	84	0	0	0	0.00
09/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	87	0	0	0	0.00
09/01/2024	R209 On 02-May-24			Bond Future	11.60	65.7532	66.5533	65.7532	0.00
09/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	916	1	1	1	0.00
09/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	933	1	1	1	0.00
09/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	900	1	1	1	0.00
09/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3003	4	3	4	0.00
09/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2936	3	3	3	0.00
09/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2969	4	3	4	0.00
09/01/2024	R209 On 01-August-24			Bond Future	11.69	67.2140	68.0319	67.2140	0.00
09/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2726	2	3	2	0.00
09/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2699	2	3	2	0.00
09/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2752	2	3	2	0.00
09/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2222	3	2	3	0.00
09/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2262	3	2	3	0.00
09/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2242	3	2	3	0.00
09/01/2024	R209 On 07-November-24			Bond Future	11.80	65.6260	66.4634	65.6260	5,237.00
09/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4167	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
09/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4195	4	4	4	0.00
09/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4138	4	4	4	0.00
09/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2251	3	2	3	0.00
09/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2219	3	2	3	0.00
09/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2235	3	2	3	0.00
09/01/2024	R209 On 06-February-25			Bond Future	11.91	67.0184	67.8739	67.0184	0.00
09/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4718	4	5	4	0.00
09/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2352	3	2	3	0.00
09/01/2024	R210 On 01-February-24			Bond Future	234.54	234.3202	234.5415	234.3202	677.00
09/01/2024	R210 On 02-May-24			Bond Future	236.52	236.2935	236.5196	236.2935	0.00
09/01/2024	R210 On 01-August-24			Bond Future	241.83	241.5996	241.8312	241.5996	0.00
09/01/2024	R210 On 07-November-24			Bond Future	244.19	243.9557	244.1933	243.9557	60.00
09/01/2024	R210 On 06-February-25			Bond Future	249.44	249.1965	249.4403	249.1965	0.00
09/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9830	10	10	10	0.00
09/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/01/2024	R213 On 01-February-24			Bond Future	10.23	86.4967	87.1039	86.4967	29,769.00
09/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6255	6	6	6	0.00
09/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6215	6	6	6	0.00
09/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6295	6	6	6	0.00
09/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	2	0	0	0	0.00
09/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	2	0	0	0	0.00
09/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	2	0	0	0	0.00
09/01/2024	R213 On 02-May-24			Bond Future	10.29	84.8489	85.4695	84.8489	0.00
09/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1589	1	2	1	0.00
09/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1566	1	2	1	0.00
09/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1611	1	2	1	0.00
09/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1549	2	2	2	0.00
09/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1591	2	2	2	0.00
09/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1570	2	2	2	0.00
09/01/2024	R213 On 01-August-24			Bond Future	10.34	86.7341	87.3686	86.7341	0.00
09/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3446	3	3	3	0.00
09/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3474	3	3	3	0.00
09/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3417	3	3	3	0.00
09/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1269	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
09/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1244	1	1	1	0.00
09/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1256	1	1	1	0.00
09/01/2024	R213 On 07-November-24			Bond Future	10.43	85.1979	85.8476	85.1979	16,191.00
09/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4483	4	4	4	0.00
09/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4454	4	4	4	0.00
09/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4511	4	5	4	0.00
09/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1313	2	1	2	0.00
09/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1334	2	1	2	0.00
09/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1324	2	1	2	0.00
09/01/2024	R213 On 06-February-25			Bond Future	10.53	87.0073	87.6712	87.0073	0.00
09/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4704	4	5	4	0.00
09/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1530	2	2	2	0.00
09/01/2024	R214 On 01-February-24			Bond Future	11.98	62.5823	63.3745	62.5823	16,640.00
09/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1303	1	1	1	0.00
09/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1335	1	1	1	0.00
09/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1271	1	1	1	0.00
09/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	503	1	1	1	0.00
09/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	471	1	0	1	0.00
09/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	487	1	0	1	0.00
09/01/2024	R214 On 02-May-24			Bond Future	12.07	60.6604	61.4700	60.6604	10,172.00
09/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2041	2	2	2	7,110.00
09/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6732	6	7	6	0.00
09/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4367	4	4	4	0.00
09/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1987	2	2	2	10,000.00
09/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	659	0	1	0	0.00
09/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	673	0	1	0	0.00
09/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	645	0	1	0	0.00
09/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3732	4	4	4	0.00
09/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3654	4	4	4	0.00
09/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3693	4	4	4	0.00
09/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1706	2	2	2	0.00
09/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	669	1	1	1	17,110.00
09/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1749	2	2	2	0.00
09/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	282	0	0	0	17,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R214 On 01-August-24			Bond Future	12.16	62.0082	62.8358	62.0082	0.00
09/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2541	2	3	2	0.00
09/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2516	2	3	2	0.00
09/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2567	2	3	2	0.00
09/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2473	3	2	3	0.00
09/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2518	3	3	3	0.00
09/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2495	3	2	3	0.00
09/01/2024	R214 On 07-November-24			Bond Future	12.27	60.1484	60.9957	60.1484	0.00
09/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4046	4	4	4	0.00
09/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4074	4	4	4	0.00
09/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4018	4	4	4	0.00
09/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2504	3	3	3	0.00
09/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2469	3	2	3	0.00
09/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2487	3	2	3	0.00
09/01/2024	R214 On 06-February-25			Bond Future	12.39	61.4249	62.2905	61.4249	0.00
09/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4373	4	4	4	0.00
09/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2923	3	3	3	0.00
09/01/2024	R248 On 01-February-24			Bond Future	12.18	76.2672	77.2798	76.2672	245,623.00
09/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9043	8	9	8	0.00
09/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5123	4	5	4	0.00
09/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	895	1	1	1	0.00
09/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	924	1	1	1	0.00
09/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	866	0	1	0	0.00
09/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6482	5	6	5	0.00
09/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1384	1	1	1	0.00
09/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	34	0	0	0	0.00
09/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	705	1	1	1	0.00
09/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4294	5	4	5	0.00
09/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	10	0	0	0	0.00
09/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1130	2	1	2	0.00
09/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1069	2	1	2	0.00
09/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1099	2	1	2	0.00
09/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	34	0	0	0	0.00
09/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	1	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
09/01/2024	R248 On 02-May-24			Bond Future	12.28	73.5037	74.5387	73.5037	13,882.00
09/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	439	0	0	0	0.00
09/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2652	2	3	2	0.00
09/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5594	5	6	5	0.00
09/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	512	0	1	0	0.00
09/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	523	0	1	0	0.00
09/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	501	0	1	0	0.00
09/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5583	6	6	6	0.00
09/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5474	6	5	6	0.00
09/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5528	6	6	6	0.00
09/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	755	1	1	1	0.00
09/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1957	2	2	2	0.00
09/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5917	7	6	7	0.00
09/01/2024	R248 On 01-August-24			Bond Future	12.38	75.1368	76.1949	75.1368	13,000.00
09/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2947	2	3	2	0.00
09/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2978	2	3	2	0.00
09/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2917	2	3	2	0.00
09/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3361	4	3	4	0.00
09/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3305	4	3	4	0.00
09/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3333	4	3	4	0.00
09/01/2024	R248 On 07-November-24			Bond Future	12.50	72.4384	73.5216	72.4384	0.00
09/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4764	4	5	4	0.00
09/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4797	4	5	4	0.00
09/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4732	4	5	4	0.00
09/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3167	4	3	4	0.00
09/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3124	4	3	4	0.00
09/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3146	4	3	4	0.00
09/01/2024	R248 On 06-February-25			Bond Future	12.63	73.9751	75.0817	73.9751	0.00
09/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4592	4	5	4	0.00
09/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4127	5	4	5	0.00
09/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/01/2024	X213 On 28-February-31			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
09/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00