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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/02/2024 TO: 09/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	2025 On 02-May-24			Bond Future	179.65	179.6626	179.6502	179.6626	9,015.00
09/02/2024	2025 On 01-August-24			Bond Future	181.81	181.8191	181.8132	181.8191	0.00
09/02/2024	2025 On 07-November-24			Bond Future	186.09	186.0880	186.0915	186.0880	75.00
09/02/2024	2029 On 02-May-24			Bond Future	129.88	129.9788	129.8819	129.9788	7,165.00
09/02/2024	2029 On 01-August-24			Bond Future	132.77	132.8648	132.7707	132.8648	728.00
09/02/2024	2029 On 07-November-24			Bond Future	134.50	134.5861	134.4967	134.5861	66.00
09/02/2024	2029 On 06-February-25			Bond Future	137.42	137.5135	137.4230	137.5135	0.00
09/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5023	5	5	5	0.00
09/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
09/02/2024	2029 On 02-May-25			Bond Future	138.67	138.7547	138.6676	138.7547	0.00
09/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	818	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
09/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
09/02/2024	2030 On 02-May-24			Bond Future	9.98	93.7227	93.6082	93.7227	133,994.00
09/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	899	1	1	1	0.00
09/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	881	1	1	1	0.00
09/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	917	1	1	1	0.00
09/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	636	1	1	1	1,000.00
09/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1638	2	2	2	1,000.00
09/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7549	8	8	8	0.00
09/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9121	9	9	9	0.00
09/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3604	4	4	4	1,080.00
09/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4631	5	5	5	500.00
09/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11802	12	12	12	0.00
09/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2953	3	3	3	500.00
09/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	157	0	0	0	0.00
09/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
09/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1957	2	2	2	0.00
09/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
09/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	282	0	0	0	0.00
09/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	412	0	0	0	0.00
09/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	17	0	0	0	1,000.00
09/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	921	1	1	1	0.00
09/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1539	1	2	1	0.00
09/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1585	2	2	2	0.00
09/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1562	2	2	2	0.00
09/02/2024	2030 On 01-August-24			Bond Future	10.05	91.7755	91.6619	91.7755	0.00
09/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2510	3	3	3	0.00
09/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2485	3	2	3	0.00
09/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2536	3	3	3	0.00
09/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1197	1	1	1	0.00
09/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1224	1	1	1	0.00
09/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1211	1	1	1	0.00
09/02/2024	2030 On 07-November-24			Bond Future	10.12	93.9055	93.7943	93.9055	1,652.00
09/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3636	4	4	4	0.00
09/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3662	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
09/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3611	4	4	4	0.00
09/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1320	1	1	1	0.00
09/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1298	1	1	1	0.00
09/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1309	1	1	1	0.00
09/02/2024	2030 On 06-February-25			Bond Future	10.21	91.9153	91.8023	91.9153	0.00
09/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3503	4	4	4	0.00
09/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1807	2	2	2	0.00
09/02/2024	2030 On 02-May-25			Bond Future	10.32	93.6732	93.5615	93.6732	0.00
09/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	1928	2	2	2	0.00
09/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3312	3	3	3	0.00
09/02/2024	2032 On 02-May-24			Bond Future	10.84	87.3875	87.2830	87.3875	149,895.00
09/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	807	1	1	1	0.00
09/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	825	1	1	1	0.00
09/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	789	1	1	1	0.00
09/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1491	2	1	2	1,000.00
09/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9122	9	9	9	0.00
09/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4721	5	5	5	0.00
09/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2526	3	3	3	0.00
09/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	844	1	1	1	500.00
09/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2760	3	3	3	0.00
09/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	434	0	0	0	8,500.00
09/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2144	2	2	2	500.00
09/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10243	10	10	10	0.00
09/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	510	1	1	1	1,000.00
09/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	882	1	1	1	500.00
09/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10918	11	11	11	0.00
09/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1001	1	1	1	1,550.00
09/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3002	3	3	3	1,550.00
09/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1929	2	2	2	0.00
09/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	10	0	0	0	1,550.00
09/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	641	1	1	1	0.00
09/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	986	1	1	1	0.00
09/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1415	1	1	1	0.00
09/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	16	0	0	0	500.00

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09/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	722	1	1	1	17,000.00
09/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3068	3	3	3	0.00
09/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	811	1	1	1	500.00
09/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2158	2	2	2	0.00
09/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	287	0	0	0	500.00
09/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	34	0	0	0	1,000.00
09/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2099	2	2	2	0.00
09/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2848	3	3	3	0.00
09/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2249	2	2	2	0.00
09/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2188	2	2	2	0.00
09/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2218	2	2	2	0.00
09/02/2024	2032 On 01-August-24			Bond Future	10.93	89.3067	89.2032	89.3067	0.00
09/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2621	3	3	3	0.00
09/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2649	3	3	3	0.00
09/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2593	3	3	3	0.00
09/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1674	2	2	2	0.00
09/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1639	2	2	2	0.00
09/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1656	2	2	2	0.00
09/02/2024	2032 On 07-November-24			Bond Future	11.04	87.2129	87.1118	87.2129	1,525.00
09/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3820	4	4	4	0.00
09/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3791	4	4	4	0.00
09/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3849	4	4	4	0.00
09/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10052	10	10	10	0.00
09/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4292	4	4	4	1,615.00
09/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	365	0	0	0	1,615.00
09/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1644	2	2	2	0.00
09/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1854	2	2	2	0.00
09/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1884	2	2	2	0.00
09/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1869	2	2	2	0.00
09/02/2024	2032 On 06-February-25			Bond Future	11.15	89.0880	88.9852	89.0880	0.00
09/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4428	5	4	5	0.00
09/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1991	2	2	2	0.00
09/02/2024	2032 On 02-May-25			Bond Future	11.29	86.6333	86.5318	86.6333	0.00
09/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2417	3	2	3	0.00
09/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	4037	4	4	4	0.00

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09/02/2024	2033 On 02-May-24			Bond Future	123.13	123.2616	123.1312	123.2616	2,042.00
09/02/2024	2033 On 01-August-24			Bond Future	125.87	125.9985	125.8699	125.9985	5,737.00
09/02/2024	2033 On 07-November-24			Bond Future	127.34	127.4620	127.3370	127.4620	0.00
09/02/2024	2033 On 06-February-25			Bond Future	130.11	130.2346	130.1077	130.2346	0.00
09/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5168	5	5	5	0.00
09/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/02/2024	2033 On 02-May-25			Bond Future	131.11	131.2343	131.1096	131.2343	0.00
09/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	490	1	0	1	0.00
09/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
09/02/2024	2037 On 02-May-24			Bond Future	12.07	79.3765	79.3190	79.3765	83,617.00
09/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	439	1	0	1	0.00
09/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	427	0	0	0	0.00
09/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	452	1	0	1	0.00
09/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3846	4	4	4	0.00
09/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3934	4	4	4	0.00
09/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3890	4	4	4	0.00
09/02/2024	2037 On 01-August-24			Bond Future	12.18	76.8638	76.8080	76.8638	72,241.00
09/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2326	2	2	2	0.00
09/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2298	2	2	2	0.00
09/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2353	2	2	2	1,383.00
09/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5895	6	6	6	0.00
09/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8369	8	8	8	0.00
09/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	459	0	0	0	1,383.00
09/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	977	1	1	1	1,383.00
09/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2739	3	3	3	0.00
09/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2790	3	3	3	0.00
09/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2764	3	3	3	0.00
09/02/2024	2037 On 07-November-24			Bond Future	12.31	78.6471	78.5942	78.6471	9,175.00
09/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3949	4	4	4	0.00
09/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3979	4	4	4	0.00
09/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3918	4	4	4	0.00
09/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2617	3	3	3	0.00
09/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2578	3	3	3	0.00
09/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2598	3	3	3	0.00

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09/02/2024	2037 On 06-February-25			Bond Future	12.44	76.0774	76.0239	76.0774	0.00
09/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4591	5	5	5	0.00
09/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3028	3	3	3	0.00
09/02/2024	2037 On 02-May-25			Bond Future	12.59	77.5301	77.4784	77.5301	0.00
09/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3128	3	3	3	0.00
09/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4845	5	5	5	0.00
09/02/2024	2038 On 02-May-24			Bond Future	134.21	134.3921	134.2063	134.3921	5,213.00
09/02/2024	2038 On 01-August-24			Bond Future	135.13	135.3142	135.1296	135.3142	0.00
09/02/2024	2038 On 07-November-24			Bond Future	138.31	138.4907	138.3089	138.4907	0.00
09/02/2024	2038 On 06-February-25			Bond Future	139.20	139.3883	139.2035	139.3883	0.00
09/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3974	4	4	4	0.00
09/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/02/2024	2038 On 02-May-25			Bond Future	141.91	142.0912	141.9077	142.0912	0.00
09/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2228	2	2	2	0.00
09/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
09/02/2024	2040 On 02-May-24			Bond Future	12.44	78.8608	78.8304	78.8608	135,730.00
09/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	241	0	0	0	0.00
09/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	250	0	0	0	0.00
09/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	233	0	0	0	0.00
09/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5158	5	5	5	0.00
09/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5052	5	5	5	0.00
09/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5105	5	5	5	0.00
09/02/2024	2040 On 01-August-24			Bond Future	12.57	76.0864	76.0583	76.0864	2,992.00
09/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2023	2	2	2	0.00
09/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2049	2	2	2	0.00
09/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1997	2	2	2	0.00
09/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3366	3	3	3	0.00
09/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3306	3	3	3	0.00
09/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3336	3	3	3	0.00
09/02/2024	2040 On 07-November-24			Bond Future	12.70	77.8515	77.8269	77.8515	8,677.00
09/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3773	4	4	4	0.00
09/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3743	4	4	4	0.00
09/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3804	4	4	4	0.00
09/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2975	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
09/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3019	3	3	3	0.00
09/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2997	3	3	3	0.00
09/02/2024	2040 On 06-February-25			Bond Future	12.84	75.0138	74.9893	75.0138	0.00
09/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4210	4	4	4	0.00
09/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3646	4	4	4	0.00
09/02/2024	2040 On 02-May-25			Bond Future	12.99	76.4454	76.4233	76.4454	0.00
09/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3269	3	3	3	0.00
09/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5186	5	5	5	0.00
09/02/2024	2044 On 02-May-24			Bond Future	12.56	74.7834	74.7246	74.7834	81,582.00
09/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	210	0	0	0	0.00
09/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	203	0	0	0	0.00
09/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	218	0	0	0	0.00
09/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1685	2	2	2	0.00
09/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2465	3	2	3	0.00
09/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3364	3	3	3	0.00
09/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	967	1	1	1	10,030.00
09/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1403	1	1	1	10,030.00
09/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2001	2	2	2	4,200.00
09/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5441	5	5	5	0.00
09/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5552	6	6	6	0.00
09/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5496	5	5	5	0.00
09/02/2024	2044 On 01-August-24			Bond Future	12.68	72.0447	71.9873	72.0447	26,240.00
09/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1635	2	2	2	0.00
09/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1611	2	2	2	0.00
09/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1658	2	2	2	0.00
09/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3768	4	4	4	0.00
09/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3836	4	4	4	0.00
09/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3802	4	4	4	0.00
09/02/2024	2044 On 07-November-24			Bond Future	12.81	73.7158	73.6612	73.7158	0.00
09/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3713	4	4	4	0.00
09/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3743	4	4	4	0.00
09/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3682	4	4	4	0.00
09/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3201	3	3	3	0.00
09/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3156	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
09/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3179	3	3	3	0.00
09/02/2024	2044 On 06-February-25			Bond Future	12.94	70.9146	70.8592	70.9146	0.00
09/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4118	4	4	4	0.00
09/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3718	4	4	4	0.00
09/02/2024	2044 On 02-May-25			Bond Future	13.09	72.2676	72.2139	72.2676	0.00
09/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3344	3	3	3	0.00
09/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5303	5	5	5	0.00
09/02/2024	2046 On 02-May-24			Bond Future	115.27	115.4755	115.2683	115.4755	16,140.00
09/02/2024	2046 On 01-August-24			Bond Future	117.83	118.0393	117.8320	118.0393	0.00
09/02/2024	2046 On 07-November-24			Bond Future	118.41	118.6130	118.4071	118.6130	0.00
09/02/2024	2046 On 06-February-25			Bond Future	120.98	121.1922	120.9824	121.1922	0.00
09/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6972	7	7	7	0.00
09/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/02/2024	2046 On 02-May-25			Bond Future	121.09	121.2991	121.0898	121.2991	0.00
09/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
09/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	880	1	1	1	0.00
09/02/2024	2050 On 02-May-24			Bond Future	116.56	117.2884	116.5624	117.2884	14,107.00
09/02/2024	2050 On 01-August-24			Bond Future	116.86	117.5960	116.8583	117.5960	0.00
09/02/2024	2050 On 07-November-24			Bond Future	119.61	120.3565	119.6078	120.3565	0.00
09/02/2024	2050 On 06-February-25			Bond Future	119.85	120.6173	119.8531	120.6173	0.00
09/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	4253	5	4	5	0.00
09/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/02/2024	2050 On 02-May-25			Bond Future	122.18	122.9556	122.1808	122.9556	0.00
09/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1021	2	1	2	0.00
09/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
09/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
09/02/2024	AL37 On 02-May-24			Index Future	958.76	959.9210	958.7550	959.9210	0.00
09/02/2024	AL37 On 01-August-24			Index Future	979.85	981.0060	979.8500	981.0060	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
09/02/2024	AL37 On 07-November-24			Index Future	1002.67	1003.8040	1002.6720	1003.8040	0.00
09/02/2024	AL37 On 06-February-25			Index Future	1024.28	1025.4280	1024.2770	1025.4280	0.00
09/02/2024	AL37 On 02-May-25			Index Future	1044.01	1045.1500	1044.0130	1045.1500	0.00
09/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
09/02/2024	AL7T On 02-May-24			Index Future	1110.06	1111.3840	1110.0600	1111.3840	0.00
09/02/2024	AL7T On 01-August-24			Index Future	1134.48	1135.7960	1134.4840	1135.7960	0.00
09/02/2024	AL7T On 07-November-24			Index Future	1160.91	1162.1910	1160.9080	1162.1910	0.00
09/02/2024	AL7T On 06-February-25			Index Future	1185.92	1187.2280	1185.9230	1187.2280	0.00
09/02/2024	AL7T On 02-May-25			Index Future	1208.77	1210.0610	1208.7730	1210.0610	0.00
09/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
09/02/2024	ALBI On 02-May-24			Index Future	960.73	961.6210	960.7300	961.6210	94.00
09/02/2024	ALBI On 01-August-24			Index Future	981.87	982.7430	981.8680	982.7430	0.00
09/02/2024	ALBI On 07-November-24			Index Future	1004.74	1005.5820	1004.7370	1005.5820	0.00
09/02/2024	ALBI On 06-February-25			Index Future	1026.39	1027.2440	1026.3870	1027.2440	0.00
09/02/2024	ALBI On 02-May-25			Index Future	1046.16	1047.0010	1046.1630	1047.0010	0.00
09/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	ES33 On 02-May-24			Bond Future	12.49	74.0994	73.9836	74.0994	0.00
09/02/2024	ES33 On 01-August-24			Bond Future	12.63	75.7446	75.6290	75.7446	0.00
09/02/2024	ES33 On 07-November-24			Bond Future	12.80	73.7193	73.6050	73.7193	0.00
09/02/2024	ES33 On 06-February-25			Bond Future	12.98	75.3203	75.2041	75.3203	0.00
09/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1472	2	1	2	0.00
09/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
09/02/2024	ES33 On 02-May-25			Bond Future	13.16	72.9796	72.8639	72.9796	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
09/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
09/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1758	2	2	2	0.00
09/02/2024	ES42 On 02-May-24			Bond Future	13.07	68.9365	68.8833	68.9365	0.00
09/02/2024	ES42 On 01-August-24			Bond Future	13.21	70.4666	70.4151	70.4666	0.00
09/02/2024	ES42 On 07-November-24			Bond Future	13.37	67.8513	67.8024	67.8513	0.00
09/02/2024	ES42 On 06-February-25			Bond Future	13.52	69.3231	69.2736	69.3231	0.00
09/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	880	1	1	1	0.00
09/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
09/02/2024	ES42 On 02-May-25			Bond Future	13.69	66.4005	66.3526	66.4005	0.00
09/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
09/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	2134	2	2	2	0.00
09/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
09/02/2024	GOVI On 02-May-24			GOVI	946.90	947.8010	946.9040	947.8010	723.00
09/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	40860	3	4	3	0.00
09/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	40760	3	4	3	0.00
09/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	40660	3	4	3	0.00
09/02/2024	GOVI On 01-August-24			GOVI	967.74	968.6200	967.7390	968.6200	0.00
09/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	243690	25	24	25	0.00
09/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	243590	25	24	25	0.00
09/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	243490	25	24	25	0.00
09/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 07-November-24			GOVI	990.28	991.1300	990.2780	991.1300	0.00
09/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	414980	42	41	42	0.00
09/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	414880	42	41	42	0.00
09/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	414780	42	41	42	0.00
09/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 06-February-25			GOVI	1011.62	1012.4810	1011.6170	1012.4810	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
09/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	396170	40	40	40	0.00
09/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
09/02/2024	GOVI On 02-May-25			GOVI	1031.11	1031.9540	1031.1090	1031.9540	0.00
09/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	91090	10	9	10	0.00
09/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
09/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
09/02/2024	IGOV On 02-May-24			Index Future	351.93	352.9500	351.9290	352.9500	590.00
09/02/2024	IGOV On 01-August-24			Index Future	359.76	360.7870	359.7570	360.7870	0.00
09/02/2024	IGOV On 07-November-24			Index Future	368.23	369.2610	368.2250	369.2610	0.00
09/02/2024	IGOV On 06-February-25			Index Future	376.24	377.2960	376.2400	377.2960	0.00
09/02/2024	IGOV On 02-May-25			Index Future	383.56	384.6270	383.5630	384.6270	0.00
09/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6470	91.6500	0.00
09/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.6700	91.6800	91.6700	0.00
09/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.30	91.6900	91.7000	91.6900	0.00
09/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.7000	91.7020	91.7000	0.00
09/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.23	91.7600	91.7750	91.7600	0.00
09/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.23	91.7600	91.7700	91.7600	0.00
09/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.07	91.9000	91.9320	91.9000	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
09/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.68	92.2700	92.3220	92.2700	0.00
09/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.57	92.3500	92.4300	92.3500	0.00
09/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.42	92.5100	92.5820	92.5100	0.00
09/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.47	92.4600	92.5300	92.4600	0.00
09/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
09/02/2024	R035 On 02-May-24			Bond Future	11.66	84.9120	84.7706	84.9120	163,640.00
09/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	584	1	1	1	0.00
09/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	599	1	1	1	0.00
09/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	569	1	1	1	0.00
09/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3111	3	3	3	0.00
09/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3030	3	3	3	0.00
09/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3070	3	3	3	0.00
09/02/2024	R035 On 01-August-24			Bond Future	11.76	86.7770	86.6357	86.7770	0.00
09/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2506	3	3	3	0.00
09/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2535	3	3	3	0.00
09/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2477	3	2	3	0.00
09/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2308	2	2	2	0.00
09/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2262	2	2	2	0.00
09/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2285	2	2	2	0.00
09/02/2024	R035 On 07-November-24			Bond Future	11.89	84.2766	84.1366	84.2766	19,854.00
09/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3929	4	4	4	0.00
09/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3898	4	4	4	0.00
09/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3960	4	4	4	0.00
09/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2427	2	2	2	0.00
09/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2465	2	2	2	0.00
09/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2446	2	2	2	0.00
09/02/2024	R035 On 06-February-25			Bond Future	12.02	86.0890	85.9465	86.0890	0.00
09/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4641	5	5	5	0.00
09/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2716	3	3	3	0.00
09/02/2024	R035 On 02-May-25			Bond Future	12.16	83.2283	83.0862	83.2283	0.00
09/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	2873	3	3	3	0.00
09/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4755	5	5	5	0.00
09/02/2024	R053 On 02-May-24			Bond Future	12.44	94.7920	94.7902	94.7920	5,189.00
09/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5052	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
09/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5105	5	5	5	0.00
09/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4999	5	5	5	0.00
09/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	921	1	1	1	0.00
09/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	891	1	1	1	0.00
09/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	906	1	1	1	0.00
09/02/2024	R053 On 01-August-24			Bond Future	12.55	96.8737	96.8756	96.8737	0.00
09/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6029	6	6	6	0.00
09/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6077	6	6	6	0.00
09/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5982	6	6	6	0.00
09/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1970	2	2	2	0.00
09/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1933	2	2	2	0.00
09/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1951	2	2	2	0.00
09/02/2024	R053 On 07-November-24			Bond Future	12.68	93.2502	93.2573	93.2502	0.00
09/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4778	5	5	5	0.00
09/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4819	5	5	5	0.00
09/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4738	5	5	5	0.00
09/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3983	4	4	4	0.00
09/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3924	4	4	4	0.00
09/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3954	4	4	4	0.00
09/02/2024	R053 On 06-February-25			Bond Future	12.81	95.2537	95.2616	95.2537	0.00
09/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5590	6	6	6	0.00
09/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4708	5	5	5	0.00
09/02/2024	R053 On 02-May-25			Bond Future	12.95	91.2126	91.2241	91.2126	0.00
09/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4469	5	4	5	0.00
09/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6624	7	7	7	0.00
09/02/2024	R186 On 02-May-24			Bond Future	8.79	107.9533	107.8761	107.9533	94,062.00
09/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	43	0	0	0	0.00
09/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	41	0	0	0	0.00
09/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	45	0	0	0	0.00
09/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2286	2	2	2	2,030.00
09/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3739	4	4	4	0.00
09/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	21	0	0	0	2,030.00
09/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	92	0	0	0	0.00
09/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1896	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
09/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1941	2	2	2	0.00
09/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1918	2	2	2	0.00
09/02/2024	R186 On 01-August-24			Bond Future	8.77	105.0159	104.9411	105.0159	0.00
09/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	730	1	1	1	0.00
09/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	718	1	1	1	0.00
09/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	742	1	1	1	0.00
09/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	887	1	1	1	0.00
09/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	906	1	1	1	0.00
09/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	897	1	1	1	0.00
09/02/2024	R186 On 07-November-24			Bond Future	8.77	107.4535	107.3827	107.4535	44,477.00
09/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1460	2	1	2	0.00
09/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1447	2	1	2	0.00
09/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1473	2	1	2	0.00
09/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	736	1	1	1	0.00
09/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	748	1	1	1	0.00
09/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	742	1	1	1	0.00
09/02/2024	R186 On 06-February-25			Bond Future	8.77	104.4488	104.3771	104.4488	0.00
09/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1323	1	1	1	0.00
09/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	885	1	1	1	0.00
09/02/2024	R186 On 02-May-25			Bond Future	8.85	106.4466	106.3775	106.4466	0.00
09/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	720	1	1	1	0.00
09/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1294	1	1	1	0.00
09/02/2024	R202 On 02-May-24			Bond Future	262.80	264.5674	262.8029	264.5674	4,858.00
09/02/2024	R202 On 01-August-24			Bond Future	263.57	265.3639	263.5702	265.3639	0.00
09/02/2024	R202 On 07-November-24			Bond Future	269.77	271.5937	269.7719	271.5937	6.00
09/02/2024	R202 On 06-February-25			Bond Future	270.43	272.2881	270.4287	272.2881	0.00
09/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	3639	5	4	5	0.00
09/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
09/02/2024	R202 On 02-May-25			Bond Future	275.68	277.5682	275.6824	277.5682	0.00
09/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	3372	5	3	5	0.00
09/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
09/02/2024	R209 On 02-May-24			Bond Future	11.80	65.7324	65.6085	65.7324	13,247.00
09/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	340	0	0	0	0.00
09/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	350	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
09/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	330	0	0	0	0.00
09/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3378	3	3	3	0.00
09/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3298	3	3	3	0.00
09/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3338	3	3	3	0.00
09/02/2024	R209 On 01-August-24			Bond Future	11.90	67.1760	67.0519	67.1760	1,690.00
09/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1881	2	2	2	0.00
09/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1905	2	2	2	0.00
09/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1857	2	2	2	0.00
09/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2401	2	2	2	0.00
09/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2354	2	2	2	0.00
09/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2377	2	2	2	0.00
09/02/2024	R209 On 07-November-24			Bond Future	12.02	65.5787	65.4552	65.5787	5,237.00
09/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3205	3	3	3	0.00
09/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3232	3	3	3	0.00
09/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3179	3	3	3	0.00
09/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2300	2	2	2	0.00
09/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2264	2	2	2	0.00
09/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2282	2	2	2	0.00
09/02/2024	R209 On 06-February-25			Bond Future	12.13	66.9885	66.8629	66.9885	0.00
09/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3939	4	4	4	0.00
09/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2584	3	3	3	0.00
09/02/2024	R209 On 02-May-25			Bond Future	12.26	65.1193	64.9937	65.1193	0.00
09/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2612	3	3	3	0.00
09/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4272	4	4	4	0.00
09/02/2024	R210 On 02-May-24			Bond Future	234.73	234.8862	234.7333	234.8862	198.00
09/02/2024	R210 On 01-August-24			Bond Future	239.95	240.1015	239.9540	240.1015	300.00
09/02/2024	R210 On 07-November-24			Bond Future	242.27	242.4076	242.2694	242.4076	60.00
09/02/2024	R210 On 06-February-25			Bond Future	247.54	247.6795	247.5398	247.6795	0.00
09/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7930	8	8	8	0.00
09/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/02/2024	R210 On 02-May-25			Bond Future	248.95	249.0843	248.9510	249.0843	0.00
09/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	921	1	1	1	0.00
09/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
09/02/2024	R213 On 02-May-24			Bond Future	10.49	84.6610	84.6107	84.6610	26,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	880	1	1	1	0.00
09/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	861	1	1	1	0.00
09/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	898	1	1	1	0.00
09/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1695	2	2	2	0.00
09/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1745	2	2	2	0.00
09/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1720	2	2	2	0.00
09/02/2024	R213 On 01-August-24			Bond Future	10.56	86.5205	86.4723	86.5205	0.00
09/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2645	3	3	3	0.00
09/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2619	3	3	3	0.00
09/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2672	3	3	3	0.00
09/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1338	1	1	1	0.00
09/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1367	1	1	1	0.00
09/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1352	1	1	1	0.00
09/02/2024	R213 On 07-November-24			Bond Future	10.66	84.9684	84.9237	84.9684	16,163.00
09/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3732	4	4	4	0.00
09/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3705	4	4	4	0.00
09/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3759	4	4	4	0.00
09/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1484	2	1	2	0.00
09/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1509	2	2	2	0.00
09/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1497	2	1	2	0.00
09/02/2024	R213 On 06-February-25			Bond Future	10.76	86.7964	86.7512	86.7964	0.00
09/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4099	4	4	4	0.00
09/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1844	2	2	2	0.00
09/02/2024	R213 On 02-May-25			Bond Future	10.88	84.9035	84.8605	84.9035	0.00
09/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2260	2	2	2	0.00
09/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3645	4	4	4	0.00
09/02/2024	R214 On 02-May-24			Bond Future	12.26	60.6113	60.5612	60.6113	20,992.00
09/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	203	0	0	0	0.00
09/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	210	0	0	0	0.00
09/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	196	0	0	0	0.00
09/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5713	6	6	6	0.00
09/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3326	3	3	3	0.00
09/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1118	1	1	1	10,000.00
09/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1163	1	1	1	5,610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1738	2	2	2	0.00
09/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	537	1	1	1	15,610.00
09/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1790	2	2	2	0.00
09/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	171	0	0	0	15,610.00
09/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4191	4	4	4	0.00
09/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4100	4	4	4	0.00
09/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4146	4	4	4	0.00
09/02/2024	R214 On 01-August-24			Bond Future	12.36	61.9425	61.8936	61.9425	0.00
09/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1727	2	2	2	0.00
09/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1749	2	2	2	0.00
09/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1704	2	2	2	0.00
09/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2648	3	3	3	0.00
09/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2598	3	3	3	0.00
09/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2623	3	3	3	0.00
09/02/2024	R214 On 07-November-24			Bond Future	12.48	60.0738	60.0270	60.0738	0.00
09/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3064	3	3	3	0.00
09/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3090	3	3	3	0.00
09/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3038	3	3	3	0.00
09/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2493	3	2	3	0.00
09/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2454	3	2	3	0.00
09/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2474	3	2	3	0.00
09/02/2024	R214 On 06-February-25			Bond Future	12.60	61.3657	61.3182	61.3657	0.00
09/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3494	4	3	4	0.00
09/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3016	3	3	3	0.00
09/02/2024	R214 On 02-May-25			Bond Future	12.73	59.2381	59.1919	59.2381	0.00
09/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2769	3	3	3	0.00
09/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4272	4	4	4	0.00
09/02/2024	R248 On 02-May-24			Bond Future	12.47	73.5211	73.4612	73.5211	245,487.00
09/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	117	0	0	0	0.00
09/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	121	0	0	0	0.00
09/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	112	0	0	0	0.00
09/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	90	0	0	0	0.00
09/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1559	2	2	2	0.00
09/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4338	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
09/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	576	1	1	1	0.00
09/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1940	2	2	2	0.00
09/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6646	7	7	7	0.00
09/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6272	6	6	6	0.00
09/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6149	6	6	6	0.00
09/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6210	6	6	6	0.00
09/02/2024	R248 On 01-August-24			Bond Future	12.57	75.1358	75.0775	75.1358	13,000.00
09/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1899	2	2	2	0.00
09/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1925	2	2	2	0.00
09/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1873	2	2	2	0.00
09/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3435	4	3	4	0.00
09/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3370	3	3	3	0.00
09/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3402	3	3	3	0.00
09/02/2024	R248 On 07-November-24			Bond Future	12.70	72.4285	72.3728	72.4285	0.00
09/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3575	4	4	4	0.00
09/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3605	4	4	4	0.00
09/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3544	4	4	4	0.00
09/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3128	3	3	3	0.00
09/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3081	3	3	3	0.00
09/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3105	3	3	3	0.00
09/02/2024	R248 On 06-February-25			Bond Future	12.84	73.9857	73.9293	73.9857	0.00
09/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3559	4	4	4	0.00
09/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4246	4	4	4	0.00
09/02/2024	R248 On 02-May-25			Bond Future	12.97	70.9559	70.9010	70.9559	0.00
09/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3271	3	3	3	0.00
09/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5281	5	5	5	0.00
09/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00