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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/07/2024 TO: 10/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	2025 On 01-August-24			Bond Future	181.51	181.5346	181.5097	181.5346	4,600.00
10/07/2024	2025 On 07-November-24			Bond Future	185.81	185.8363	185.8115	185.8363	4,870.00
10/07/2024	2029 On 01-August-24			Bond Future	131.11	131.1231	131.1134	131.1231	3,134.00
10/07/2024	2029 On 07-November-24			Bond Future	132.82	132.8285	132.8189	132.8285	6,877.00
10/07/2024	2029 On 06-February-25			Bond Future	135.73	135.7344	135.7257	135.7344	0.00
10/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3326	3	3	3	0.00
10/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2029 On 08-May-25			Bond Future	137.24	137.2456	137.2385	137.2456	0.00
10/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
10/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	612	1	1	1	0.00
10/07/2024	2029 On 07-August-25			Bond Future	140.18	140.1830	140.1772	140.1830	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
10/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2767	3	3	3	0.00
10/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2030 On 01-August-24			Bond Future	9.71	92.6628	92.9737	92.6628	98,320.00
10/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2669	2	3	2	0.00
10/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2633	2	3	2	0.00
10/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2705	2	3	2	0.00
10/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2068	2	2	2	600.00
10/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3884	4	4	4	600.00
10/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6105	6	6	6	0.00
10/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	1	0	0	0	600.00
10/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	113	0	0	0	0.00
10/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	14	0	0	0	0.00
10/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	55	0	0	0	0.00
10/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	60	0	0	0	0.00
10/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	57	0	0	0	0.00
10/07/2024	2030 On 07-November-24			Bond Future	9.77	94.8339	95.1525	94.8339	66,012.00
10/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4050	4	4	4	0.00
10/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4081	4	4	4	0.00
10/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4019	4	4	4	0.00
10/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3926	4	4	4	600.00
10/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7853	8	8	8	0.00
10/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2484	2	2	2	600.00
10/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	387	0	0	0	0.00
10/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	56	0	0	0	600.00
10/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	797	1	1	1	0.00
10/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	370	0	0	0	0.00
10/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	359	0	0	0	0.00
10/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	364	0	0	0	0.00
10/07/2024	2030 On 06-February-25			Bond Future	9.82	92.8757	93.2019	92.8757	0.00
10/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3927	4	4	4	0.00
10/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	831	1	1	1	0.00
10/07/2024	2030 On 08-May-25			Bond Future	9.90	94.8667	95.2009	94.8667	0.00
10/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2214	2	2	2	0.00
10/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7105	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3015	3	3	3	1,640.00
10/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3925	4	4	4	2,280.00
10/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8287	8	8	8	0.00
10/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	320	0	0	0	2,280.00
10/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1184	1	1	1	0.00
10/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	481	1	0	1	1,640.00
10/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1581	2	2	2	0.00
10/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2110	2	2	2	0.00
10/07/2024	2030 On 07-August-25			Bond Future	9.99	92.8629	93.2053	92.8629	0.00
10/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4859	5	5	5	0.00
10/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3382	3	3	3	1,054.00
10/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7462	7	7	7	0.00
10/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	612	1	1	1	1,054.00
10/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1761	2	2	2	0.00
10/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1184	1	1	1	0.00
10/07/2024	2032 On 01-August-24			Bond Future	10.44	91.1493	91.5005	91.1493	69,400.00
10/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3366	3	3	3	0.00
10/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3408	3	3	3	0.00
10/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3324	3	3	3	0.00
10/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9361	9	9	9	0.00
10/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3239	3	3	3	600.00
10/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5396	5	5	5	600.00
10/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8400	8	8	8	0.00
10/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5613	5	6	5	0.00
10/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2579	2	3	2	0.00
10/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4917	5	5	5	120.00
10/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	31	0	0	0	0.00
10/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	191	0	0	0	11,000.00
10/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	18	0	0	0	100.00
10/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	2	0	0	0	600.00
10/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	21	0	0	0	0.00
10/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
10/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	115	0	0	0	0.00
10/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	107	0	0	0	0.00

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10/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	101	0	0	0	0.00
10/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	104	0	0	0	0.00
10/07/2024	2032 On 07-November-24			Bond Future	10.53	89.1176	89.4773	89.1176	98,867.00
10/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4858	5	5	5	0.00
10/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4822	5	5	5	0.00
10/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4894	5	5	5	0.00
10/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5336	5	5	5	600.00
10/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10491	10	10	10	0.00
10/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3565	3	4	3	600.00
10/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12070	12	12	12	0.00
10/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5448	5	5	5	1,615.00
10/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	18	0	0	0	1,615.00
10/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	434	0	0	0	0.00
10/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	453	1	0	1	0.00
10/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	45	0	0	0	600.00
10/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	888	1	1	1	0.00
10/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	534	1	1	1	0.00
10/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	548	1	1	1	0.00
10/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	541	1	1	1	0.00
10/07/2024	2032 On 06-February-25			Bond Future	10.61	91.0456	91.4138	91.0456	0.00
10/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5721	5	6	5	0.00
10/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	855	1	1	1	0.00
10/07/2024	2032 On 08-May-25			Bond Future	10.70	88.8309	89.2080	88.8309	0.00
10/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3407	3	3	3	0.00
10/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2504	3	3	3	0.00
10/07/2024	2032 On 07-August-25			Bond Future	10.81	90.7091	91.0951	90.7091	0.00
10/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6630	6	7	6	0.00
10/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1666	2	2	2	0.00
10/07/2024	2033 On 01-August-24			Bond Future	124.14	124.1415	124.1350	124.1415	6,716.00
10/07/2024	2033 On 07-November-24			Bond Future	125.58	125.5829	125.5767	125.5829	569.00
10/07/2024	2033 On 06-February-25			Bond Future	128.33	128.3304	128.3251	128.3304	0.00
10/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3385	3	3	3	0.00
10/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2033 On 08-May-25			Bond Future	129.58	129.5806	129.5769	129.5806	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
10/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
10/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1043	1	1	1	0.00
10/07/2024	2033 On 07-August-25			Bond Future	132.35	132.3541	132.3517	132.3541	0.00
10/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3702	4	4	4	0.00
10/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2037 On 01-August-24			Bond Future	11.45	80.5257	80.7709	80.5257	112,799.00
10/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3620	3	4	3	0.00
10/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3571	3	4	3	0.00
10/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3669	3	4	3	1,383.00
10/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11872	12	12	12	0.00
10/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8881	9	9	9	0.00
10/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	1	0	0	0	1,383.00
10/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
10/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	92	0	0	0	0.00
10/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	100	0	0	0	0.00
10/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	96	0	0	0	0.00
10/07/2024	2037 On 07-November-24			Bond Future	11.55	82.4125	82.6637	82.4125	80,891.00
10/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6071	6	6	6	0.00
10/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6113	6	6	6	0.00
10/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6029	6	6	6	0.00
10/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	659	1	1	1	0.00
10/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	642	1	1	1	0.00
10/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	650	1	1	1	0.00
10/07/2024	2037 On 06-February-25			Bond Future	11.65	79.9347	80.1920	79.9347	0.00
10/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6862	7	7	7	0.00
10/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1131	1	1	1	0.00
10/07/2024	2037 On 08-May-25			Bond Future	11.76	81.6478	81.9114	81.6478	3,975.00
10/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5214	5	5	5	0.00
10/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9149	9	9	9	7,500.00
10/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6235	6	6	6	15,000.00
10/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8962	9	9	9	7,500.00
10/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1303	1	1	1	0.00
10/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2167	2	2	2	0.00
10/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1260	1	1	1	0.00

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10/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2655	3	3	3	0.00
10/07/2024	2037 On 07-August-25			Bond Future	11.88	79.1128	79.3829	79.1128	0.00
10/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7858	8	8	8	0.00
10/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2248	2	2	2	0.00
10/07/2024	2038 On 01-August-24			Bond Future	134.04	133.8981	134.0408	133.8981	1,889.00
10/07/2024	2038 On 07-November-24			Bond Future	137.22	137.0709	137.2176	137.0709	1,668.00
10/07/2024	2038 On 06-February-25			Bond Future	138.10	137.9519	138.1033	137.9519	0.00
10/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2873	3	3	3	0.00
10/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2038 On 08-May-25			Bond Future	141.10	140.9430	141.0991	140.9430	0.00
10/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1419	1	1	1	0.00
10/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2038 On 07-August-25			Bond Future	141.96	141.7968	141.9588	141.7968	0.00
10/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2399	2	2	2	0.00
10/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2040 On 01-August-24			Bond Future	11.70	80.8399	81.0422	80.8399	16,915.00
10/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3781	4	4	4	0.00
10/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3833	4	4	4	0.00
10/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3730	4	4	4	0.00
10/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7038	7	7	7	7,500.00
10/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3525	3	4	3	680.00
10/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6673	6	7	6	0.00
10/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9726	10	10	10	0.00
10/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
10/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	7	0	0	0	0.00
10/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	9	0	0	0	680.00
10/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	135	0	0	0	0.00
10/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	114	0	0	0	0.00
10/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	105	0	0	0	0.00
10/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	110	0	0	0	0.00
10/07/2024	2040 On 07-November-24			Bond Future	11.80	82.7340	82.9413	82.7340	106,684.00
10/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6529	6	7	6	0.00
10/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6617	6	7	6	0.00
10/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6573	6	7	6	0.00

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10/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3469	3	3	3	640.00
10/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5484	5	5	5	0.00
10/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7916	8	8	8	0.00
10/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	931	1	1	1	640.00
10/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1706	2	2	2	0.00
10/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	468	1	0	1	640.00
10/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	683	1	1	1	0.00
10/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	674	1	1	1	0.00
10/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	691	1	1	1	0.00
10/07/2024	2040 On 06-February-25			Bond Future	11.90	80.0125	80.2250	80.0125	14.00
10/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7083	7	7	7	0.00
10/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1283	1	1	1	0.00
10/07/2024	2040 On 08-May-25			Bond Future	12.01	81.7271	81.9449	81.7271	3,900.00
10/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6062	6	6	6	0.00
10/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9092	9	9	9	7,500.00
10/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6499	6	6	6	15,000.00
10/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9367	9	9	9	7,500.00
10/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1462	2	1	2	0.00
10/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2414	2	2	2	0.00
10/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1531	2	2	2	0.00
10/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2617	3	3	3	0.00
10/07/2024	2040 On 07-August-25			Bond Future	12.13	78.9428	79.1663	78.9428	0.00
10/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8533	8	9	8	0.00
10/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2389	2	2	2	0.00
10/07/2024	2044 On 01-August-24			Bond Future	11.79	77.1153	77.1350	77.1153	99,564.00
10/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3174	3	3	3	0.00
10/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3124	3	3	3	0.00
10/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3224	3	3	3	0.00
10/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6888	7	7	7	0.00
10/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8173	8	8	8	0.00
10/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	3	0	0	0	15,000.00
10/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	9	0	0	0	5,000.00
10/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	187	0	0	0	0.00
10/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	201	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
10/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	194	0	0	0	0.00
10/07/2024	2044 On 07-November-24			Bond Future	11.88	78.9222	78.9425	78.9222	36,240.00
10/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6501	6	7	6	0.00
10/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6545	7	7	7	0.00
10/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6456	6	6	6	0.00
10/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4727	5	5	5	0.00
10/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1143	1	1	1	11,405.00
10/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	694	1	1	1	0.00
10/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	677	1	1	1	0.00
10/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	685	1	1	1	0.00
10/07/2024	2044 On 06-February-25			Bond Future	11.98	76.2435	76.2651	76.2435	0.00
10/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7153	7	7	7	0.00
10/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3337	3	3	3	449.00
10/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10180	10	10	10	0.00
10/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5099	5	5	5	449.00
10/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3216	3	3	3	0.00
10/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	727	1	1	1	449.00
10/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2100	2	2	2	0.00
10/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1347	1	1	1	0.00
10/07/2024	2044 On 08-May-25			Bond Future	12.09	77.8772	77.9000	77.8772	0.00
10/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6241	6	6	6	0.00
10/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2666	3	3	3	0.00
10/07/2024	2044 On 07-August-25			Bond Future	12.20	75.1368	75.1610	75.1368	0.00
10/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8611	9	9	9	0.00
10/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2488	3	2	3	0.00
10/07/2024	2046 On 01-August-24			Bond Future	116.77	116.7762	116.7710	116.7762	6,642.00
10/07/2024	2046 On 07-November-24			Bond Future	117.34	117.3406	117.3357	117.3406	13,463.00
10/07/2024	2046 On 06-February-25			Bond Future	119.90	119.9074	119.9033	119.9074	0.00
10/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5893	6	6	6	0.00
10/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2046 On 08-May-25			Bond Future	120.25	120.2564	120.2541	120.2564	0.00
10/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
10/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1716	2	2	2	0.00
10/07/2024	2046 On 07-August-25			Bond Future	122.83	122.8290	122.8279	122.8290	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
10/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4138	4	4	4	0.00
10/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2050 On 01-August-24			Bond Future	115.36	115.9499	115.3594	115.9499	6,671.00
10/07/2024	2050 On 07-November-24			Bond Future	118.09	118.6977	118.0937	118.6977	12,155.00
10/07/2024	2050 On 06-February-25			Bond Future	118.32	118.9346	118.3185	118.9346	0.00
10/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2718	3	3	3	0.00
10/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
10/07/2024	2050 On 08-May-25			Bond Future	120.89	121.5134	120.8851	121.5134	0.00
10/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
10/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	275	0	0	0	0.00
10/07/2024	2050 On 07-August-25			Bond Future	121.06	121.7026	121.0630	121.7026	0.00
10/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1173	2	1	2	0.00
10/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
10/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	AL37 On 01-August-24			Index Future	995.86	992.8730	995.8570	992.8730	0.00
10/07/2024	AL37 On 07-November-24			Index Future	1019.19	1016.1390	1019.1940	1016.1390	0.00
10/07/2024	AL37 On 06-February-25			Index Future	1041.26	1038.1380	1041.2620	1038.1380	0.00
10/07/2024	AL37 On 08-May-25			Index Future	1063.63	1060.4330	1063.6270	1060.4330	0.00
10/07/2024	AL37 On 07-August-25			Index Future	1086.19	1082.9210	1086.1870	1082.9210	0.00
10/07/2024	AL7T On 01-August-24			Index Future	1178.32	1174.3760	1178.3210	1174.3760	0.00
10/07/2024	AL7T On 07-November-24			Index Future	1205.93	1201.8960	1205.9340	1201.8960	0.00
10/07/2024	AL7T On 06-February-25			Index Future	1232.05	1227.9170	1232.0450	1227.9170	0.00
10/07/2024	AL7T On 08-May-25			Index Future	1258.51	1254.2870	1258.5080	1254.2870	0.00
10/07/2024	AL7T On 07-August-25			Index Future	1285.20	1280.8860	1285.2010	1280.8860	0.00
10/07/2024	ALBI On 01-August-24			Index Future	1019.60	1017.2250	1019.5980	1017.2250	121.00
10/07/2024	ALBI On 07-November-24			Index Future	1043.49	1041.0620	1043.4920	1041.0620	16.00
10/07/2024	ALBI On 06-February-25			Index Future	1066.09	1063.6010	1066.0860	1063.6010	0.00
10/07/2024	ALBI On 08-May-25			Index Future	1088.98	1086.4420	1088.9840	1086.4420	0.00
10/07/2024	ALBI On 07-August-25			Index Future	1112.08	1109.4820	1112.0820	1109.4820	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
10/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C333 On 15-September-33			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
10/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	ES33 On 01-August-24			Bond Future	11.83	78.9672	79.1702	78.9672	0.00
10/07/2024	ES33 On 07-November-24			Bond Future	11.96	77.0358	77.2440	77.0358	0.00
10/07/2024	ES33 On 06-February-25			Bond Future	12.10	78.7205	78.9340	78.7205	0.00
10/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5202	5	5	5	0.00
10/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
10/07/2024	ES33 On 08-May-25			Bond Future	12.24	76.6230	76.8418	76.6230	0.00
10/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2070	2	2	2	0.00
10/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
10/07/2024	ES33 On 07-August-25			Bond Future	12.39	78.2595	78.4840	78.2595	0.00
10/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4679	4	5	4	0.00
10/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
10/07/2024	ES42 On 01-August-24			Bond Future	12.31	75.0257	75.1300	75.0257	0.00
10/07/2024	ES42 On 07-November-24			Bond Future	12.43	72.5350	72.6420	72.5350	0.00
10/07/2024	ES42 On 06-February-25			Bond Future	12.55	74.1207	74.2307	74.1207	0.00
10/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5837	6	6	6	0.00
10/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
10/07/2024	ES42 On 08-May-25			Bond Future	12.67	71.4583	71.5715	71.4583	0.00
10/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2941	3	3	3	0.00
10/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
10/07/2024	ES42 On 07-August-25			Bond Future	12.81	72.9824	73.0988	72.9824	0.00
10/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4827	5	5	5	0.00
10/07/2024	ES42 On 07-August-25	13.79	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
10/07/2024	GOVI On 01-August-24			GOVI	1004.32	1001.9050	1004.3240	1001.9050	717.00
10/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	609440	59	61	59	0.00
10/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	609340	59	61	59	0.00
10/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	609540	59	61	59	0.00
10/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
10/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
10/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
10/07/2024	GOVI On 07-November-24			GOVI	1027.86	1025.3830	1027.8590	1025.3830	0.00
10/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	790790	77	79	77	0.00
10/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	790690	77	79	77	0.00
10/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	790590	77	79	77	0.00
10/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
10/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
10/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
10/07/2024	GOVI On 06-February-25			GOVI	1050.12	1047.5820	1050.1150	1047.5820	0.00
10/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	781150	76	78	76	0.00
10/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
10/07/2024	GOVI On 08-May-25			GOVI	1072.67	1070.0790	1072.6700	1070.0790	0.00
10/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	506700	48	51	48	0.00
10/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
10/07/2024	GOVI On 07-August-25			GOVI	1095.42	1092.7720	1095.4220	1092.7720	0.00
10/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	844220	82	84	82	0.00
10/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2024	IGOV On 01-August-24			Index Future	355.88	356.0570	355.8770	356.0570	585.00
10/07/2024	IGOV On 07-November-24			Index Future	364.31	364.4950	364.3120	364.4950	16.00
10/07/2024	IGOV On 06-February-25			Index Future	372.29	372.4720	372.2860	372.4720	0.00
10/07/2024	IGOV On 08-May-25			Index Future	380.37	380.5550	380.3650	380.5550	0.00
10/07/2024	IGOV On 07-August-25			Index Future	388.52	388.7080	388.5150	388.7080	0.00
10/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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10/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
10/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
10/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
10/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
10/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
10/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
10/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
10/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
10/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/07/2024	R035 On 01-August-24			Bond Future	11.06	90.1047	90.4008	90.1047	36,161.00
10/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4047	4	4	4	0.00
10/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4097	4	4	4	0.00
10/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3998	4	4	4	0.00
10/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3315	3	3	3	0.00
10/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10996	11	11	11	0.00
10/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10858	11	11	11	0.00
10/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7283	7	7	7	0.00
10/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7528	7	8	7	0.00
10/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6045	6	6	6	5,100.00
10/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10301	10	10	10	0.00
10/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10161	10	10	10	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
10/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
10/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
10/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	9	0	0	0	0.00
10/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	2	0	0	0	0.00
10/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	3	0	0	0	0.00
10/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
10/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
10/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	116	0	0	0	9,500.00
10/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	64	0	0	0	0.00
10/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	59	0	0	0	0.00
10/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	61	0	0	0	0.00
10/07/2024	R035 On 07-November-24			Bond Future	11.16	87.7010	88.0043	87.7010	105,366.00
10/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5978	6	6	6	0.00
10/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5936	6	6	6	0.00
10/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6019	6	6	6	0.00
10/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6061	6	6	6	1,000.00
10/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10507	10	11	10	0.00
10/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	140	0	0	0	1,000.00
10/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	611	1	1	1	0.00
10/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	619	1	1	1	0.00
10/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	635	1	1	1	0.00
10/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	627	1	1	1	0.00
10/07/2024	R035 On 06-February-25			Bond Future	11.25	89.5986	89.9092	89.5986	0.00
10/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6934	7	7	7	0.00
10/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1046	1	1	1	0.00
10/07/2024	R035 On 08-May-25			Bond Future	11.35	87.0040	87.3221	87.0040	0.00
10/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4862	5	5	5	0.00
10/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3877	4	4	4	400.00
10/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8084	8	8	8	0.00
10/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10521	10	11	10	0.00
10/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	876	1	1	1	400.00
10/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1408	1	1	1	400.00
10/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3322	3	3	3	0.00
10/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2667	3	3	3	0.00
10/07/2024	R035 On 07-August-25			Bond Future	11.46	88.8439	89.1698	88.8439	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
10/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7926	8	8	8	0.00
10/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2128	2	2	2	0.00
10/07/2024	R053 On 01-August-24			Bond Future	11.68	103.4638	103.5702	103.4638	0.00
10/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	10843	11	11	11	0.00
10/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	10711	11	11	11	0.00
10/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	10777	11	11	11	0.00
10/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	4	0	0	0	0.00
10/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	5	0	0	0	0.00
10/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	4	0	0	0	0.00
10/07/2024	R053 On 07-November-24			Bond Future	11.77	100.0158	100.1250	100.0158	3,638.00
10/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8642	9	9	9	0.00
10/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	8700	9	9	9	0.00
10/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8584	9	9	9	0.00
10/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	961	1	1	1	0.00
10/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	938	1	1	1	0.00
10/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	950	1	1	1	0.00
10/07/2024	R053 On 06-February-25			Bond Future	11.87	102.1793	102.2917	102.1793	0.00
10/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	9711	10	10	10	0.00
10/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1799	2	2	2	0.00
10/07/2024	R053 On 08-May-25			Bond Future	11.96	98.4981	98.6139	98.4981	0.00
10/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8397	8	8	8	0.00
10/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3350	3	3	3	0.00
10/07/2024	R053 On 07-August-25			Bond Future	12.07	100.5790	100.6984	100.5790	0.00
10/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10958	11	11	11	0.00
10/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3093	3	3	3	0.00
10/07/2024	R186 On 01-August-24			Bond Future	8.54	105.2571	105.4343	105.2571	70,075.00
10/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	475	0	0	0	0.00
10/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	460	0	0	0	0.00
10/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	491	0	0	0	0.00
10/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	143	0	0	0	0.00
10/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	155	0	0	0	0.00
10/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	149	0	0	0	0.00
10/07/2024	R186 On 07-November-24			Bond Future	8.50	107.7235	107.9050	107.7235	76,588.00
10/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1493	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
10/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1478	1	1	1	0.00
10/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1509	1	2	1	0.00
10/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	249	0	0	0	0.00
10/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	257	0	0	0	0.00
10/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	253	0	0	0	0.00
10/07/2024	R186 On 06-February-25			Bond Future	8.46	104.7391	104.9254	104.7391	0.00
10/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1429	1	1	1	0.00
10/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	443	1	0	1	0.00
10/07/2024	R186 On 08-May-25			Bond Future	8.42	106.9849	107.1764	106.9849	0.00
10/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	838	1	1	1	0.00
10/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	760	1	1	1	0.00
10/07/2024	R186 On 07-August-25			Bond Future	8.39	103.9330	104.1297	103.9330	0.00
10/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1831	2	2	2	0.00
10/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1387	1	1	1	1,983.00
10/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2442	2	2	2	0.00
10/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	87	0	0	0	1,983.00
10/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	325	0	0	0	0.00
10/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	188	0	0	0	0.00
10/07/2024	R202 On 01-August-24			Bond Future	261.28	260.9899	261.2824	260.9899	538.00
10/07/2024	R202 On 07-November-24			Bond Future	267.47	267.1746	267.4747	267.1746	583.00
10/07/2024	R202 On 06-February-25			Bond Future	268.11	267.8006	268.1093	267.8006	0.00
10/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1319	1	1	1	0.00
10/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
10/07/2024	R202 On 08-May-25			Bond Future	273.93	273.6076	273.9258	273.6076	0.00
10/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1616	1	2	1	0.00
10/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
10/07/2024	R202 On 07-August-25			Bond Future	274.46	274.1298	274.4591	274.1298	0.00
10/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2859	3	3	3	0.00
10/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
10/07/2024	R209 On 01-August-24			Bond Future	11.17	70.3260	70.5396	70.3260	7,969.00
10/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3085	3	3	3	0.00
10/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3128	3	3	3	0.00
10/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3042	3	3	3	0.00
10/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	98	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
10/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	90	0	0	0	0.00
10/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	94	0	0	0	0.00
10/07/2024	R209 On 07-November-24			Bond Future	11.26	68.8167	69.0355	68.8167	8,311.00
10/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5116	5	5	5	0.00
10/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5153	5	5	5	0.00
10/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5080	5	5	5	0.00
10/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	621	1	1	1	0.00
10/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	605	1	1	1	0.00
10/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	613	1	1	1	0.00
10/07/2024	R209 On 06-February-25			Bond Future	11.34	70.3055	70.5296	70.3055	0.00
10/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6014	6	6	6	0.00
10/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	992	1	1	1	0.00
10/07/2024	R209 On 08-May-25			Bond Future	11.44	68.6564	68.8860	68.6564	0.00
10/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4473	4	4	4	0.00
10/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2366	2	2	2	0.00
10/07/2024	R209 On 07-August-25			Bond Future	11.54	70.1080	70.3433	70.1080	0.00
10/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6977	7	7	7	0.00
10/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1912	2	2	2	0.00
10/07/2024	R210 On 01-August-24			Bond Future	238.05	237.9074	238.0536	237.9074	1,254.00
10/07/2024	R210 On 07-November-24			Bond Future	240.36	240.2058	240.3560	240.2058	192.00
10/07/2024	R210 On 06-February-25			Bond Future	245.62	245.4605	245.6162	245.4605	0.00
10/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6006	6	6	6	0.00
10/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/07/2024	R210 On 08-May-25			Bond Future	247.53	247.3712	247.5337	247.3712	0.00
10/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
10/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	496	1	0	1	0.00
10/07/2024	R210 On 07-August-25			Bond Future	252.83	252.6645	252.8331	252.6645	0.00
10/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4393	4	4	4	0.00
10/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
10/07/2024	R213 On 01-August-24			Bond Future	10.15	87.9336	88.1797	87.9336	24,517.00
10/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3083	3	3	3	0.00
10/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3045	3	3	3	0.00
10/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3121	3	3	3	0.00
10/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	80	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
10/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	85	0	0	0	0.00
10/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	82	0	0	0	0.00
10/07/2024	R213 On 07-November-24			Bond Future	10.22	86.4329	86.6850	86.4329	71,852.00
10/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4427	4	4	4	0.00
10/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4394	4	4	4	0.00
10/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4460	4	4	4	0.00
10/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	425	0	0	0	0.00
10/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	437	0	0	0	0.00
10/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	431	0	0	0	0.00
10/07/2024	R213 On 06-February-25			Bond Future	10.30	88.3031	88.5614	88.3031	0.00
10/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4823	5	5	5	0.00
10/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	758	1	1	1	0.00
10/07/2024	R213 On 08-May-25			Bond Future	10.39	86.6352	86.8999	86.6352	0.00
10/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2789	3	3	3	0.00
10/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2279	2	2	2	0.00
10/07/2024	R213 On 07-August-25			Bond Future	10.48	88.4684	88.7396	88.4684	0.00
10/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5689	5	6	5	0.00
10/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1416	1	1	1	0.00
10/07/2024	R214 On 01-August-24			Bond Future	11.58	65.6110	65.7028	65.6110	8,333.00
10/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3027	3	3	3	0.00
10/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3071	3	3	3	0.00
10/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2984	3	3	3	0.00
10/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	119	0	0	0	0.00
10/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	110	0	0	0	0.00
10/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	114	0	0	0	0.00
10/07/2024	R214 On 07-November-24			Bond Future	11.68	63.8415	63.9357	63.8415	13,758.00
10/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5171	5	5	5	0.00
10/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5208	5	5	5	0.00
10/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5135	5	5	5	0.00
10/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	681	1	1	1	0.00
10/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	664	1	1	1	0.00
10/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	672	1	1	1	0.00
10/07/2024	R214 On 06-February-25			Bond Future	11.77	65.2229	65.3197	65.2229	0.00
10/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5684	6	6	6	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
10/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2683	3	3	3	554.00
10/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4156	4	4	4	554.00
10/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8933	9	9	9	0.00
10/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	543	1	1	1	554.00
10/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1800	2	2	2	0.00
10/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2771	3	3	3	0.00
10/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1205	1	1	1	0.00
10/07/2024	R214 On 08-May-25			Bond Future	11.86	63.3140	63.4135	63.3140	0.00
10/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4943	5	5	5	0.00
10/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2344	2	2	2	0.00
10/07/2024	R214 On 07-August-25			Bond Future	11.96	64.6530	64.7553	64.6530	0.00
10/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6862	7	7	7	0.00
10/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2193	2	2	2	0.00
10/07/2024	R248 On 01-August-24			Bond Future	11.68	80.2976	80.4433	80.2976	45,902.00
10/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3971	4	4	4	0.00
10/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4025	4	4	4	0.00
10/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3918	4	4	4	0.00
10/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	113	0	0	0	0.00
10/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	104	0	0	0	0.00
10/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	109	0	0	0	0.00
10/07/2024	R248 On 07-November-24			Bond Future	11.77	77.7276	77.8770	77.7276	222,124.00
10/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6698	7	7	7	0.00
10/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6744	7	7	7	0.00
10/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6653	7	7	7	0.00
10/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	733	1	1	1	0.00
10/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	715	1	1	1	0.00
10/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	724	1	1	1	0.00
10/07/2024	R248 On 06-February-25			Bond Future	11.86	79.4093	79.5626	79.4093	10,000.00
10/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6604	7	7	7	0.00
10/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1658	2	2	2	0.00
10/07/2024	R248 On 08-May-25			Bond Future	11.96	76.6596	76.8170	76.6596	0.00
10/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6346	6	6	6	0.00
10/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2586	3	3	3	0.00
10/07/2024	R248 On 07-August-25			Bond Future	12.06	78.2803	78.4419	78.2803	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
10/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8832	9	9	9	0.00
10/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2424	2	2	2	0.00
10/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00