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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	2025 On 07-November-24			Bond Future	185.30	185.3661	185.2983	185.3661	9,240.00
09/09/2024	2029 On 07-November-24			Bond Future	134.63	134.6988	134.6297	134.6988	9,984.00
09/09/2024	2029 On 06-February-25			Bond Future	137.45	137.5154	137.4454	137.5154	0.00
09/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5045	5	5	5	0.00
09/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2029 On 08-May-25			Bond Future	138.78	138.8542	138.7835	138.8542	0.00
09/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	934	1	1	1	0.00
09/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2029 On 07-August-25			Bond Future	141.50	141.5726	141.5012	141.5726	0.00
09/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4091	4	4	4	0.00
09/09/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	2029 On 06-November-25			Bond Future	142.78	142.8569	142.7845	142.8569	0.00
09/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2995	3	3	3	0.00
09/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2030 On 07-November-24			Bond Future	9.02	98.1838	98.0606	98.1838	181,300.00
09/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6600	7	7	7	0.00
09/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6636	7	7	7	0.00
09/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6564	7	7	7	0.00
09/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6455	7	6	7	600.00
09/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10705	11	11	11	0.00
09/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4632	5	5	5	600.00
09/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	8	0	0	0	0.00
09/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
09/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	37	0	0	0	0.00
09/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	7	0	0	0	0.00
09/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	6	0	0	0	0.00
09/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	7	0	0	0	0.00
09/09/2024	2030 On 06-February-25			Bond Future	9.06	96.2030	96.0777	96.2030	0.00
09/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6095	6	6	6	0.00
09/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1648	2	2	2	800.00
09/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2955	3	3	3	0.00
09/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	759	1	1	1	800.00
09/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1183	1	1	1	0.00
09/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	572	1	1	1	800.00
09/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2221	2	2	2	0.00
09/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	123	0	0	0	0.00
09/09/2024	2030 On 08-May-25			Bond Future	9.13	98.1139	97.9866	98.1139	0.00
09/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3682	4	4	4	0.00
09/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9477	10	9	10	0.00
09/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4754	5	5	5	1,640.00
09/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5885	6	6	6	2,280.00
09/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1870	2	2	2	800.00
09/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3846	4	4	4	0.00
09/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1009	1	1	1	800.00
09/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10785	11	11	11	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
09/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	32	0	0	0	2,280.00
09/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	358	0	0	0	0.00
09/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1677	2	2	2	0.00
09/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	745	1	1	1	800.00
09/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2668	3	3	3	0.00
09/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	67	0	0	0	1,640.00
09/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	534	1	1	1	0.00
09/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	793	1	1	1	0.00
09/09/2024	2030 On 07-August-25			Bond Future	9.22	95.9998	95.8707	95.9998	0.00
09/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6784	7	7	7	0.00
09/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9654	10	10	10	0.00
09/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5028	5	5	5	1,054.00
09/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	139	0	0	0	1,054.00
09/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	742	1	1	1	0.00
09/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	444	0	0	0	0.00
09/09/2024	2030 On 06-November-25			Bond Future	9.32	97.8301	97.6989	97.8301	0.00
09/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2656	3	3	3	0.00
09/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1924	2	2	2	0.00
09/09/2024	2032 On 07-November-24			Bond Future	9.76	93.2521	93.1285	93.2521	102,913.00
09/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	7989	8	8	8	0.00
09/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	7946	8	8	8	0.00
09/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8033	8	8	8	0.00
09/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8679	9	9	9	1,615.00
09/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15703	16	16	16	0.00
09/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4182	4	4	4	0.00
09/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6381	7	6	7	600.00
09/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8550	9	9	9	600.00
09/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14098	14	14	14	0.00
09/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1106	1	1	1	50.00
09/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1536	2	2	2	100.00
09/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1415	2	1	2	0.00
09/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	939	1	1	1	0.00
09/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	865	1	1	1	0.00
09/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1169	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
09/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
09/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	16	0	0	0	0.00
09/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	53	0	0	0	0.00
09/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	182	0	0	0	200.00
09/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
09/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	14	0	0	0	0.00
09/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	21	0	0	0	0.00
09/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	22	0	0	0	0.00
09/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	21	0	0	0	0.00
09/09/2024	2032 On 06-February-25			Bond Future	9.83	95.1792	95.0534	95.1792	0.00
09/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8634	9	9	9	0.00
09/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2050	2	2	2	800.00
09/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4282	4	4	4	0.00
09/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	944	1	1	1	800.00
09/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1620	2	2	2	0.00
09/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2931	3	3	3	0.00
09/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	643	1	1	1	800.00
09/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	129	0	0	0	0.00
09/09/2024	2032 On 08-May-25			Bond Future	9.92	92.9071	92.7793	92.9071	0.00
09/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5368	5	5	5	0.00
09/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1274	1	1	1	800.00
09/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2338	2	2	2	800.00
09/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5577	6	6	6	0.00
09/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	841	1	1	1	800.00
09/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2322	2	2	2	0.00
09/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3618	4	4	4	0.00
09/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	893	1	1	1	0.00
09/09/2024	2032 On 07-August-25			Bond Future	10.02	94.7012	94.5715	94.7012	0.00
09/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9065	9	9	9	0.00
09/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	625	1	1	1	0.00
09/09/2024	2032 On 06-November-25			Bond Future	10.14	92.3466	92.2149	92.3466	0.00
09/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3883	4	4	4	0.00
09/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2664	3	3	3	0.00
09/09/2024	2033 On 07-November-24			Bond Future	128.16	127.7845	128.1640	127.7845	6,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	2033 On 06-February-25			Bond Future	130.84	130.4565	130.8446	130.4565	0.00
09/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5905	6	6	6	0.00
09/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2033 On 08-May-25			Bond Future	131.95	131.5540	131.9506	131.5540	0.00
09/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1331	1	1	1	0.00
09/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2033 On 07-August-25			Bond Future	134.53	134.1296	134.5347	134.1296	0.00
09/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5885	5	6	5	0.00
09/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2033 On 06-November-25			Bond Future	135.58	135.1675	135.5807	135.1675	0.00
09/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2441	2	2	2	0.00
09/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2037 On 07-November-24			Bond Future	10.86	86.8113	86.6037	86.8113	203,135.00
09/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9381	10	9	10	0.00
09/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9431	10	9	10	0.00
09/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9332	10	9	10	0.00
09/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	21	0	0	0	0.00
09/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	20	0	0	0	0.00
09/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	21	0	0	0	0.00
09/09/2024	2037 On 06-February-25			Bond Future	10.95	84.3448	84.1333	84.3448	0.00
09/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	9891	10	10	10	0.00
09/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	218	0	0	0	0.00
09/09/2024	2037 On 08-May-25			Bond Future	11.06	86.0195	85.8043	86.0195	3,975.00
09/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7456	8	7	8	0.00
09/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12104	12	12	12	7,500.00
09/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8720	9	9	9	15,000.00
09/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	11895	12	12	12	7,500.00
09/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	343	0	0	0	0.00
09/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	759	1	1	1	0.00
09/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	321	0	0	0	0.00
09/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1003	1	1	1	0.00
09/09/2024	2037 On 07-August-25			Bond Future	11.18	83.4203	83.2015	83.4203	0.00
09/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10422	11	10	11	0.00
09/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7126	7	7	7	0.00

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09/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4464	5	4	5	0.00
09/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2102	2	2	2	2,341.00
09/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2298	2	2	2	200.00
09/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3119	3	3	3	2,541.00
09/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5717	6	6	6	0.00
09/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1818	2	2	2	2,541.00
09/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5380	5	5	5	0.00
09/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	993	1	1	1	0.00
09/09/2024	2037 On 06-November-25			Bond Future	11.30	85.0092	84.7864	85.0092	0.00
09/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5260	5	5	5	0.00
09/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3480	3	3	3	0.00
09/09/2024	2038 On 07-November-24			Bond Future	140.76	140.4582	140.7571	140.4582	3,218.00
09/09/2024	2038 On 06-February-25			Bond Future	141.59	141.2820	141.5875	141.2820	0.00
09/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6357	6	6	6	0.00
09/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2038 On 08-May-25			Bond Future	144.44	144.1242	144.4368	144.1242	0.00
09/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4757	4	5	4	0.00
09/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2038 On 07-August-25			Bond Future	145.11	144.7874	145.1064	144.7874	0.00
09/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5546	5	6	5	0.00
09/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2038 On 06-November-25			Bond Future	147.91	147.5872	147.9131	147.5872	0.00
09/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4033	4	4	4	0.00
09/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2040 On 07-November-24			Bond Future	11.06	87.5877	87.4941	87.5877	113,311.00
09/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10462	11	10	11	0.00
09/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10410	11	10	11	0.00
09/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10514	11	11	11	0.00
09/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12008	12	12	12	0.00
09/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6455	7	6	7	640.00
09/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9142	9	9	9	0.00
09/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	37	0	0	0	640.00
09/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	7	0	0	0	640.00
09/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	139	0	0	0	0.00

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09/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	18	0	0	0	0.00
09/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	19	0	0	0	0.00
09/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	18	0	0	0	0.00
09/09/2024	2040 On 06-February-25			Bond Future	11.15	84.8866	84.7916	84.8866	14.00
09/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10606	11	11	11	0.00
09/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1984	2	2	2	780.00
09/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4635	5	5	5	0.00
09/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6947	7	7	7	0.00
09/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	648	1	1	1	780.00
09/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1239	1	1	1	780.00
09/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2937	3	3	3	0.00
09/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	240	0	0	0	0.00
09/09/2024	2040 On 08-May-25			Bond Future	11.25	86.5718	86.4754	86.5718	3,900.00
09/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8890	9	9	9	0.00
09/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12508	13	13	13	7,500.00
09/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9435	10	9	10	15,000.00
09/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12816	13	13	13	7,500.00
09/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	381	0	0	0	0.00
09/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	819	1	1	1	0.00
09/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	416	0	0	0	0.00
09/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	914	1	1	1	0.00
09/09/2024	2040 On 07-August-25			Bond Future	11.37	83.7325	83.6347	83.7325	0.00
09/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11677	12	12	12	0.00
09/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1065	1	1	1	0.00
09/09/2024	2040 On 06-November-25			Bond Future	11.49	85.3268	85.2275	85.3268	0.00
09/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5794	6	6	6	0.00
09/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3740	4	4	4	0.00
09/09/2024	2044 On 07-November-24			Bond Future	11.11	84.0670	83.8327	84.0670	91,626.00
09/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10726	11	11	11	0.00
09/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10778	11	11	11	0.00
09/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10673	11	11	11	0.00
09/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5806	6	6	6	0.00
09/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7169	7	7	7	0.00
09/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8533	9	9	9	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
09/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	59	0	0	0	11,405.00
09/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	114	0	0	0	9,540.00
09/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	216	0	0	0	13,875.00
09/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	20	0	0	0	0.00
09/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	19	0	0	0	0.00
09/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	20	0	0	0	0.00
09/09/2024	2044 On 06-February-25			Bond Future	11.20	81.4185	81.1797	81.4185	0.00
09/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	10968	11	11	11	0.00
09/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	5966	6	6	6	449.00
09/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8399	9	8	9	449.00
09/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14442	15	14	15	0.00
09/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	74	0	0	0	449.00
09/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	486	0	0	0	0.00
09/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	931	1	1	1	0.00
09/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	248	0	0	0	0.00
09/09/2024	2044 On 08-May-25			Bond Future	11.29	83.0348	82.7918	83.0348	0.00
09/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9378	10	9	10	0.00
09/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7919	8	8	8	0.00
09/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4690	5	5	5	0.00
09/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2182	2	2	2	2,490.00
09/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2430	2	2	2	2,490.00
09/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4671	5	5	5	0.00
09/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1221	1	1	1	2,490.00
09/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	911	1	1	1	0.00
09/09/2024	2044 On 07-August-25			Bond Future	11.40	80.2524	80.0052	80.2524	0.00
09/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12015	12	12	12	0.00
09/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1048	1	1	1	0.00
09/09/2024	2044 On 06-November-25			Bond Future	11.52	81.7803	81.5287	81.7803	0.00
09/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6071	6	6	6	0.00
09/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3832	4	4	4	0.00
09/09/2024	2046 On 07-November-24			Bond Future	122.07	122.3603	122.0711	122.3603	17,306.00
09/09/2024	2046 On 06-February-25			Bond Future	124.62	124.9187	124.6242	124.9187	0.00
09/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10614	11	11	11	0.00
09/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	2046 On 08-May-25			Bond Future	124.89	125.1874	124.8873	125.1874	0.00
09/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2917	3	3	3	0.00
09/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2046 On 07-August-25			Bond Future	127.33	127.6369	127.3317	127.6369	0.00
09/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8642	9	9	9	0.00
09/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2046 On 06-November-25			Bond Future	127.51	127.8185	127.5074	127.8185	0.00
09/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2097	2	2	2	0.00
09/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2050 On 07-November-24			Bond Future	124.58	124.4831	124.5801	124.4831	15,391.00
09/09/2024	2050 On 06-February-25			Bond Future	124.83	124.7316	124.8310	124.7316	582.00
09/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	9231	9	9	9	0.00
09/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2050 On 08-May-25			Bond Future	127.34	127.2409	127.3433	127.2409	0.00
09/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	6183	6	6	6	0.00
09/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2050 On 07-August-25			Bond Future	127.43	127.3266	127.4312	127.3266	0.00
09/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7541	7	8	7	0.00
09/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
09/09/2024	2050 On 06-November-25			Bond Future	129.90	129.7886	129.8955	129.7886	0.00
09/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5475	5	5	5	0.00
09/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
09/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	AL37 On 07-November-24			Index Future	1051.83	1053.1880	1051.8270	1053.1880	0.00
09/09/2024	AL37 On 06-February-25			Index Future	1073.58	1074.9560	1073.5800	1074.9560	0.00
09/09/2024	AL37 On 08-May-25			Index Future	1094.96	1096.3460	1094.9610	1096.3460	0.00
09/09/2024	AL37 On 07-August-25			Index Future	1116.18	1117.5770	1116.1830	1117.5770	0.00
09/09/2024	AL37 On 06-November-25			Index Future	1137.58	1138.9840	1137.5770	1138.9840	0.00
09/09/2024	AL7T On 07-November-24			Index Future	1255.04	1256.9710	1255.0350	1256.9710	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
09/09/2024	AL7T On 06-February-25			Index Future	1280.99	1282.9500	1280.9910	1282.9500	0.00
09/09/2024	AL7T On 08-May-25			Index Future	1306.50	1308.4790	1306.5030	1308.4790	0.00
09/09/2024	AL7T On 07-August-25			Index Future	1331.83	1333.8180	1331.8250	1333.8180	0.00
09/09/2024	AL7T On 06-November-25			Index Future	1357.35	1359.3670	1357.3520	1359.3670	0.00
09/09/2024	ALBI On 07-November-24			Index Future	1086.05	1087.8320	1086.0470	1087.8320	121.00
09/09/2024	ALBI On 06-February-25			Index Future	1108.51	1110.3160	1108.5080	1110.3160	0.00
09/09/2024	ALBI On 08-May-25			Index Future	1130.59	1132.4090	1130.5850	1132.4090	0.00
09/09/2024	ALBI On 07-August-25			Index Future	1152.50	1154.3390	1152.4970	1154.3390	0.00
09/09/2024	ALBI On 06-November-25			Index Future	1174.59	1176.4500	1174.5870	1176.4500	0.00
09/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C213 On 28-February-31			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
09/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	ES33 On 07-November-24			Bond Future	11.14	81.1606	81.0182	81.1606	0.00
09/09/2024	ES33 On 06-February-25			Bond Future	11.26	82.8578	82.7127	82.8578	0.00
09/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8981	9	9	9	0.00
09/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
09/09/2024	ES33 On 08-May-25			Bond Future	11.39	80.7245	80.5771	80.7245	0.00
09/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5805	6	6	6	0.00
09/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
09/09/2024	ES33 On 07-August-25			Bond Future	11.54	82.3020	82.1521	82.3020	0.00
09/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8347	8	8	8	0.00
09/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
09/09/2024	ES33 On 06-November-25			Bond Future	11.71	80.0937	79.9413	80.0937	0.00
09/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1291	1	1	1	0.00
09/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	ES42 On 07-November-24			Bond Future	11.45	78.5010	78.3175	78.5010	0.00
09/09/2024	ES42 On 06-February-25			Bond Future	11.55	80.1417	79.9546	80.1417	0.00
09/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11561	12	12	12	0.00
09/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
09/09/2024	ES42 On 08-May-25			Bond Future	11.66	77.4862	77.2959	77.4862	0.00
09/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8665	9	9	9	0.00
09/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
09/09/2024	ES42 On 07-August-25			Bond Future	11.77	78.9976	78.8040	78.9976	0.00
09/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10532	11	11	11	0.00
09/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
09/09/2024	ES42 On 06-November-25			Bond Future	11.90	76.2557	76.0588	76.2557	0.00
09/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2725	3	3	3	0.00
09/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
09/09/2024	GOVI On 07-November-24			GOVI	1069.23	1070.9750	1069.2310	1070.9750	679.00
09/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1204510	122	120	122	0.00
09/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1204410	122	120	122	0.00
09/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1204310	122	120	122	0.00
09/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
09/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
09/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
09/09/2024	GOVI On 06-February-25			GOVI	1091.34	1093.1100	1091.3440	1093.1100	0.00
09/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1193440	121	119	121	0.00
09/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
09/09/2024	GOVI On 08-May-25			GOVI	1113.08	1114.8610	1113.0790	1114.8610	0.00
09/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	910790	93	91	93	0.00
09/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
09/09/2024	GOVI On 07-August-25			GOVI	1134.65	1136.4510	1134.6520	1136.4510	0.00
09/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1236520	125	124	125	0.00
09/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
09/09/2024	GOVI On 06-November-25			GOVI	1156.40	1158.2190	1156.4000	1158.2190	0.00
09/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	444000	46	44	46	0.00
09/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
09/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
09/09/2024	IGOV On 07-November-24			Index Future	374.72	374.3470	374.7210	374.3470	795.00
09/09/2024	IGOV On 06-February-25			Index Future	382.56	382.1750	382.5610	382.1750	0.00
09/09/2024	IGOV On 08-May-25			Index Future	390.27	389.8690	390.2690	389.8690	0.00
09/09/2024	IGOV On 07-August-25			Index Future	397.92	397.5060	397.9210	397.5060	0.00
09/09/2024	IGOV On 06-November-25			Index Future	405.63	405.2060	405.6330	405.2060	0.00
09/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
09/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
09/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
09/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
09/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
09/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
09/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
09/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/09/2024	R035 On 07-November-24			Bond Future	10.50	91.8455	91.6724	91.8455	141,437.00
09/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9037	9	9	9	0.00
09/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	8988	9	9	9	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
09/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9087	9	9	9	0.00
09/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14035	14	14	14	0.00
09/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9136	9	9	9	1,000.00
09/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3724	4	4	4	0.00
09/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	357	0	0	0	11,000.00
09/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
09/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	17	0	0	0	0.00
09/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	18	0	0	0	0.00
09/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	19	0	0	0	0.00
09/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	19	0	0	0	0.00
09/09/2024	R035 On 06-February-25			Bond Future	10.59	93.7438	93.5675	93.7438	0.00
09/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9760	10	10	10	0.00
09/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4836	5	5	5	0.00
09/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2425	3	2	3	0.00
09/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1545	2	2	2	1,000.00
09/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1352	1	1	1	100.00
09/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	3237	3	3	3	0.00
09/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2078	2	2	2	1,100.00
09/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2966	3	3	3	0.00
09/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	931	1	1	1	1,100.00
09/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	214	0	0	0	0.00
09/09/2024	R035 On 08-May-25			Bond Future	10.69	91.0965	90.9173	91.0965	0.00
09/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6801	7	7	7	0.00
09/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2142	2	2	2	150.00
09/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3664	4	4	4	0.00
09/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6476	7	6	7	0.00
09/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5524	6	6	6	400.00
09/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10687	11	11	11	0.00
09/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13413	14	13	14	0.00
09/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	174	0	0	0	400.00
09/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	416	0	0	0	400.00
09/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1374	1	1	1	0.00
09/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1092	1	1	1	150.00
09/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2220	2	2	2	150.00
09/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3522	3	4	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
09/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1011	1	1	1	0.00
09/09/2024	R035 On 07-August-25			Bond Future	10.80	92.8565	92.6742	92.8565	0.00
09/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10238	10	10	10	0.00
09/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	936	1	1	1	0.00
09/09/2024	R035 On 06-November-25			Bond Future	10.93	90.1215	89.9362	90.1215	0.00
09/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4781	5	5	5	0.00
09/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3356	3	3	3	0.00
09/09/2024	R053 On 07-November-24			Bond Future	11.05	106.5459	106.2766	106.5459	3,664.00
09/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13875	14	14	14	0.00
09/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	13944	14	14	14	0.00
09/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13806	14	14	14	0.00
09/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	32	0	0	0	0.00
09/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	30	0	0	0	0.00
09/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	31	0	0	0	0.00
09/09/2024	R053 On 06-February-25			Bond Future	11.13	108.7476	108.4731	108.7476	0.00
09/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14479	15	14	15	0.00
09/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	386	0	0	0	0.00
09/09/2024	R053 On 08-May-25			Bond Future	11.22	105.0411	104.7619	105.0411	0.00
09/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12417	13	12	13	0.00
09/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1222	1	1	1	0.00
09/09/2024	R053 On 07-August-25			Bond Future	11.32	107.0683	106.7842	107.0683	0.00
09/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15340	16	15	16	0.00
09/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1390	1	1	1	0.00
09/09/2024	R053 On 06-November-25			Bond Future	11.43	103.2452	102.9562	103.2452	0.00
09/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7722	8	8	8	0.00
09/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4980	5	5	5	0.00
09/09/2024	R186 On 07-November-24			Bond Future	7.98	109.0100	108.9123	109.0100	158,913.00
09/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2262	2	2	2	0.00
09/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2244	2	2	2	0.00
09/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2281	2	2	2	0.00
09/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	15	0	0	0	0.00
09/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	15	0	0	0	0.00
09/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	15	0	0	0	0.00
09/09/2024	R186 On 06-February-25			Bond Future	7.92	105.9503	105.8510	105.9503	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
09/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2049	2	2	2	0.00
09/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	137	0	0	0	0.00
09/09/2024	R186 On 08-May-25			Bond Future	7.90	108.0553	107.9547	108.0553	0.00
09/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1256	1	1	1	0.00
09/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	400	0	0	0	0.00
09/09/2024	R186 On 07-August-25			Bond Future	7.92	104.8328	104.7309	104.8328	0.00
09/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2342	2	2	2	0.00
09/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2997	3	3	3	0.00
09/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1848	2	2	2	1,983.00
09/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	41	0	0	0	1,983.00
09/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	184	0	0	0	0.00
09/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	99	0	0	0	0.00
09/09/2024	R186 On 06-November-25			Bond Future	7.96	106.8316	106.7282	106.8316	0.00
09/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	735	1	1	1	0.00
09/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	557	1	1	1	0.00
09/09/2024	R202 On 07-November-24			Bond Future	271.90	270.6790	271.9036	270.6790	1,076.00
09/09/2024	R202 On 06-February-25			Bond Future	272.38	271.1323	272.3838	271.1323	0.00
09/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5594	4	6	4	0.00
09/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
09/09/2024	R202 On 08-May-25			Bond Future	277.87	276.5878	277.8660	276.5878	0.00
09/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5556	4	6	4	0.00
09/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
09/09/2024	R202 On 07-August-25			Bond Future	277.99	276.6848	277.9888	276.6848	0.00
09/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6389	5	6	5	0.00
09/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
09/09/2024	R202 On 06-November-25			Bond Future	283.37	282.0355	283.3658	282.0355	0.00
09/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7726	6	8	6	0.00
09/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
09/09/2024	R209 On 07-November-24			Bond Future	10.61	72.4485	72.2923	72.4485	16,897.00
09/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7781	8	8	8	0.00
09/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7825	8	8	8	0.00
09/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7737	8	8	8	0.00
09/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	22	0	0	0	0.00
09/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	21	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
09/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	21	0	0	0	0.00
09/09/2024	R209 On 06-February-25			Bond Future	10.69	73.9456	73.7865	73.9456	0.00
09/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8492	9	8	9	0.00
09/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	214	0	0	0	0.00
09/09/2024	R209 On 08-May-25			Bond Future	10.78	72.2609	72.0991	72.2609	0.00
09/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6227	6	6	6	0.00
09/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	907	1	1	1	0.00
09/09/2024	R209 On 07-August-25			Bond Future	10.88	73.6565	73.4920	73.6565	0.00
09/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9100	9	9	9	0.00
09/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	886	1	1	1	0.00
09/09/2024	R209 On 06-November-25			Bond Future	11.00	71.9093	71.7420	71.9093	0.00
09/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4397	5	4	5	0.00
09/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3084	3	3	3	0.00
09/09/2024	R210 On 07-November-24			Bond Future	243.44	243.1744	243.4378	243.1744	1,557.00
09/09/2024	R210 On 06-February-25			Bond Future	248.53	248.2591	248.5292	248.2591	0.00
09/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8919	9	9	9	0.00
09/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/09/2024	R210 On 08-May-25			Bond Future	250.13	249.8519	250.1285	249.8519	0.00
09/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	2099	2	2	2	0.00
09/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
09/09/2024	R210 On 07-August-25			Bond Future	255.03	254.7422	255.0256	254.7422	0.00
09/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6586	6	7	6	0.00
09/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
09/09/2024	R210 On 06-November-25			Bond Future	256.49	256.2039	256.4931	256.2039	0.00
09/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4353	4	4	4	0.00
09/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
09/09/2024	R213 On 07-November-24			Bond Future	9.46	90.0335	89.9017	90.0335	77,426.00
09/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7229	7	7	7	0.00
09/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7190	7	7	7	0.00
09/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7267	7	7	7	0.00
09/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	15	0	0	0	0.00
09/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	16	0	0	0	0.00
09/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	15	0	0	0	0.00
09/09/2024	R213 On 06-February-25			Bond Future	9.52	91.8944	91.7602	91.8944	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
09/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7376	8	7	8	0.00
09/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	112	0	0	0	0.00
09/09/2024	R213 On 08-May-25			Bond Future	9.60	90.1637	90.0273	90.1637	0.00
09/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4449	5	4	5	0.00
09/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	811	1	1	1	0.00
09/09/2024	R213 On 07-August-25			Bond Future	9.69	91.9065	91.7680	91.9065	0.00
09/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7822	8	8	8	0.00
09/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	521	1	1	1	0.00
09/09/2024	R213 On 06-November-25			Bond Future	9.81	90.1069	89.9661	90.1069	0.00
09/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3171	3	3	3	0.00
09/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2274	2	2	2	0.00
09/09/2024	R214 On 07-November-24			Bond Future	10.89	68.2939	68.1260	68.2939	19,548.00
09/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8704	9	9	9	0.00
09/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8749	9	9	9	0.00
09/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8659	9	9	9	0.00
09/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	15	0	0	0	0.00
09/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	14	0	0	0	0.00
09/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	15	0	0	0	0.00
09/09/2024	R214 On 06-February-25			Bond Future	10.97	69.7055	69.5343	69.7055	0.00
09/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8913	9	9	9	0.00
09/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12650	13	13	13	0.00
09/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	6976	7	7	7	554.00
09/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4913	5	5	5	554.00
09/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	786	1	1	1	0.00
09/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	45	0	0	0	554.00
09/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	404	0	0	0	0.00
09/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	219	0	0	0	0.00
09/09/2024	R214 On 08-May-25			Bond Future	11.05	67.7875	67.6133	67.7875	0.00
09/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7586	8	8	8	0.00
09/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	787	1	1	1	0.00
09/09/2024	R214 On 07-August-25			Bond Future	11.15	69.0972	68.9200	69.0972	0.00
09/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9741	10	10	10	0.00
09/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	908	1	1	1	0.00
09/09/2024	R214 On 06-November-25			Bond Future	11.25	67.1149	66.9347	67.1149	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
09/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5126	5	5	5	0.00
09/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3123	3	3	3	0.00
09/09/2024	R248 On 07-November-24			Bond Future	11.03	82.9795	82.7706	82.9795	251,090.00
09/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	10888	11	11	11	0.00
09/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	10942	11	11	11	0.00
09/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10835	11	11	11	0.00
09/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	21	0	0	0	0.00
09/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	20	0	0	0	0.00
09/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	21	0	0	0	0.00
09/09/2024	R248 On 06-February-25			Bond Future	11.11	84.6945	84.4817	84.6945	10,000.00
09/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10232	10	10	10	0.00
09/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	609	1	1	1	660.00
09/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2318	2	2	2	660.00
09/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5217	5	5	5	0.00
09/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1310	1	1	1	660.00
09/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	3070	3	3	3	0.00
09/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6521	6	7	6	0.00
09/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	366	0	0	0	0.00
09/09/2024	R248 On 08-May-25			Bond Future	11.19	81.9308	81.7142	81.9308	0.00
09/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9586	10	10	10	0.00
09/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	929	1	1	1	0.00
09/09/2024	R248 On 07-August-25			Bond Future	11.29	83.5133	83.2930	83.5133	0.00
09/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12320	13	12	13	0.00
09/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1061	1	1	1	0.00
09/09/2024	R248 On 06-November-25			Bond Future	11.40	80.6629	80.4387	80.6629	0.00
09/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6041	6	6	6	0.00
09/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3844	4	4	4	0.00
09/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00