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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/09/2024 TO: 10/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	2025 On 07-November-24			Bond Future	185.29	185.2983	185.2870	185.2983	9,240.00
10/09/2024	2029 On 07-November-24			Bond Future	134.56	134.6297	134.5607	134.6297	9,984.00
10/09/2024	2029 On 06-February-25			Bond Future	137.38	137.4454	137.3756	137.4454	0.00
10/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4976	5	5	5	0.00
10/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2029 On 08-May-25			Bond Future	138.71	138.7835	138.7135	138.7835	0.00
10/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	863	1	1	1	0.00
10/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2029 On 07-August-25			Bond Future	141.43	141.5012	141.4306	141.5012	0.00
10/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4021	4	4	4	0.00
10/09/2024	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
10/09/2024	2029 On 06-November-25			Bond Future	142.71	142.7845	142.7141	142.7845	0.00
10/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2924	3	3	3	0.00
10/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2030 On 07-November-24			Bond Future	9.02	98.0606	98.0825	98.0606	181,593.00
10/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6621	7	7	7	0.00
10/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6657	7	7	7	0.00
10/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6585	7	7	7	0.00
10/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6476	6	6	6	600.00
10/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10727	11	11	11	0.00
10/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4652	5	5	5	600.00
10/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	7	0	0	0	0.00
10/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
10/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	35	0	0	0	0.00
10/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	6	0	0	0	0.00
10/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	6	0	0	0	0.00
10/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	6	0	0	0	0.00
10/09/2024	2030 On 06-February-25			Bond Future	9.05	96.0777	96.1005	96.0777	0.00
10/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6114	6	6	6	0.00
10/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1656	2	2	2	800.00
10/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2968	3	3	3	0.00
10/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	762	1	1	1	800.00
10/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1168	1	1	1	0.00
10/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	562	1	1	1	800.00
10/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2202	2	2	2	0.00
10/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	120	0	0	0	0.00
10/09/2024	2030 On 08-May-25			Bond Future	9.12	97.9866	98.0105	97.9866	0.00
10/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3696	4	4	4	0.00
10/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9499	9	9	9	0.00
10/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4770	5	5	5	1,640.00
10/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5903	6	6	6	2,280.00
10/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1879	2	2	2	800.00
10/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3860	4	4	4	0.00
10/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1014	1	1	1	800.00
10/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10808	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
10/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	31	0	0	0	2,280.00
10/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	352	0	0	0	0.00
10/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1662	2	2	2	0.00
10/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	736	1	1	1	800.00
10/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2649	3	3	3	0.00
10/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	66	0	0	0	1,640.00
10/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	527	1	1	1	0.00
10/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	783	1	1	1	0.00
10/09/2024	2030 On 07-August-25			Bond Future	9.21	95.8707	95.8955	95.8707	0.00
10/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6804	7	7	7	0.00
10/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9677	10	10	10	0.00
10/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5045	5	5	5	1,054.00
10/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	137	0	0	0	1,054.00
10/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	734	1	1	1	0.00
10/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	439	0	0	0	0.00
10/09/2024	2030 On 06-November-25			Bond Future	9.31	97.6989	97.7247	97.6989	0.00
10/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2668	3	3	3	0.00
10/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1910	2	2	2	0.00
10/09/2024	2032 On 07-November-24			Bond Future	9.76	93.1285	93.1317	93.1285	102,913.00
10/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	7991	8	8	8	0.00
10/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	7948	8	8	8	0.00
10/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8035	8	8	8	0.00
10/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8681	9	9	9	1,615.00
10/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15706	16	16	16	0.00
10/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4180	4	4	4	0.00
10/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6382	6	6	6	600.00
10/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8552	9	9	9	600.00
10/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14101	14	14	14	0.00
10/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1098	1	1	1	50.00
10/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1528	2	2	2	100.00
10/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1407	1	1	1	0.00
10/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	928	1	1	1	0.00
10/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	854	1	1	1	0.00
10/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1157	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
10/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
10/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	15	0	0	0	0.00
10/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	51	0	0	0	0.00
10/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	177	0	0	0	200.00
10/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
10/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	13	0	0	0	0.00
10/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	20	0	0	0	0.00
10/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	21	0	0	0	0.00
10/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	20	0	0	0	0.00
10/09/2024	2032 On 06-February-25			Bond Future	9.83	95.0534	95.0571	95.0534	0.00
10/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8636	9	9	9	0.00
10/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2046	2	2	2	800.00
10/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4280	4	4	4	0.00
10/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	940	1	1	1	800.00
10/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1612	2	2	2	0.00
10/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2923	3	3	3	0.00
10/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	638	1	1	1	800.00
10/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	127	0	0	0	0.00
10/09/2024	2032 On 08-May-25			Bond Future	9.92	92.7793	92.7836	92.7793	0.00
10/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5367	5	5	5	0.00
10/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1271	1	1	1	800.00
10/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2336	2	2	2	800.00
10/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5577	6	6	6	0.00
10/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	836	1	1	1	800.00
10/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2315	2	2	2	0.00
10/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3611	4	4	4	0.00
10/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	888	1	1	1	0.00
10/09/2024	2032 On 07-August-25			Bond Future	10.02	94.5715	94.5765	94.5715	0.00
10/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9066	9	9	9	0.00
10/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	621	1	1	1	0.00
10/09/2024	2032 On 06-November-25			Bond Future	10.14	92.2149	92.2204	92.2149	0.00
10/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3883	4	4	4	0.00
10/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2658	3	3	3	0.00
10/09/2024	2033 On 07-November-24			Bond Future	128.30	128.1640	128.3010	128.1640	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
10/09/2024	2033 On 06-February-25			Bond Future	130.98	130.8446	130.9850	130.8446	0.00
10/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	6045	6	6	6	0.00
10/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2033 On 08-May-25			Bond Future	132.09	131.9506	132.0948	131.9506	0.00
10/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1475	1	1	1	0.00
10/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2033 On 07-August-25			Bond Future	134.68	134.5347	134.6824	134.5347	0.00
10/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	6032	6	6	6	0.00
10/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2033 On 06-November-25			Bond Future	135.73	135.5807	135.7327	135.5807	0.00
10/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2593	2	3	2	0.00
10/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2037 On 07-November-24			Bond Future	10.87	86.6037	86.5785	86.6037	203,135.00
10/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9355	9	9	9	0.00
10/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9404	9	9	9	0.00
10/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9305	9	9	9	0.00
10/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	20	0	0	0	0.00
10/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	19	0	0	0	0.00
10/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	20	0	0	0	0.00
10/09/2024	2037 On 06-February-25			Bond Future	10.95	84.1333	84.1080	84.1333	0.00
10/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	9864	10	10	10	0.00
10/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	217	0	0	0	0.00
10/09/2024	2037 On 08-May-25			Bond Future	11.06	85.8043	85.7790	85.8043	3,975.00
10/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7431	7	7	7	0.00
10/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12077	12	12	12	7,500.00
10/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8694	9	9	9	15,000.00
10/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	11868	12	12	12	7,500.00
10/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	342	0	0	0	0.00
10/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	759	1	1	1	0.00
10/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	321	0	0	0	0.00
10/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1004	1	1	1	0.00
10/09/2024	2037 On 07-August-25			Bond Future	11.18	83.2015	83.1761	83.2015	0.00
10/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10396	10	10	10	0.00
10/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7102	7	7	7	0.00

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10/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4444	4	4	4	0.00
10/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2088	2	2	2	2,341.00
10/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2283	2	2	2	200.00
10/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3124	3	3	3	2,541.00
10/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5728	6	6	6	0.00
10/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1820	2	2	2	2,541.00
10/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5391	5	5	5	0.00
10/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	993	1	1	1	0.00
10/09/2024	2037 On 06-November-25			Bond Future	11.31	84.7864	84.7610	84.7864	0.00
10/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5240	5	5	5	0.00
10/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3485	3	3	3	0.00
10/09/2024	2038 On 07-November-24			Bond Future	141.37	140.7571	141.3667	140.7571	3,218.00
10/09/2024	2038 On 06-February-25			Bond Future	142.21	141.5875	142.2108	141.5875	0.00
10/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6981	6	7	6	0.00
10/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2038 On 08-May-25			Bond Future	145.07	144.4368	145.0735	144.4368	0.00
10/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	5394	5	5	5	0.00
10/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2038 On 07-August-25			Bond Future	145.76	145.1064	145.7572	145.1064	0.00
10/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	6197	6	6	6	0.00
10/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2038 On 06-November-25			Bond Future	148.58	147.9131	148.5772	147.9131	0.00
10/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4697	4	5	4	0.00
10/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2040 On 07-November-24			Bond Future	11.07	87.4941	87.4339	87.4941	113,311.00
10/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10401	10	10	10	0.00
10/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10349	10	10	10	0.00
10/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10453	11	10	11	0.00
10/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	11947	12	12	12	0.00
10/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6394	6	6	6	640.00
10/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9081	9	9	9	0.00
10/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	36	0	0	0	640.00
10/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	7	0	0	0	640.00
10/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	138	0	0	0	0.00

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10/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	17	0	0	0	0.00
10/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	18	0	0	0	0.00
10/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	18	0	0	0	0.00
10/09/2024	2040 On 06-February-25			Bond Future	11.16	84.7916	84.7304	84.7916	14.00
10/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10546	11	11	11	0.00
10/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1948	2	2	2	780.00
10/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4583	5	5	5	0.00
10/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6890	7	7	7	0.00
10/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	652	1	1	1	780.00
10/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1249	1	1	1	780.00
10/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2963	3	3	3	0.00
10/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	241	0	0	0	0.00
10/09/2024	2040 On 08-May-25			Bond Future	11.26	86.4754	86.4135	86.4754	3,900.00
10/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8834	9	9	9	0.00
10/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12448	13	12	13	7,500.00
10/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9378	9	9	9	15,000.00
10/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12756	13	13	13	7,500.00
10/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	383	0	0	0	0.00
10/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	824	1	1	1	0.00
10/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	418	0	0	0	0.00
10/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	920	1	1	1	0.00
10/09/2024	2040 On 07-August-25			Bond Future	11.38	83.6347	83.5721	83.6347	0.00
10/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11620	12	12	12	0.00
10/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1070	1	1	1	0.00
10/09/2024	2040 On 06-November-25			Bond Future	11.50	85.2275	85.1641	85.2275	0.00
10/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5751	6	6	6	0.00
10/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3760	4	4	4	0.00
10/09/2024	2044 On 07-November-24			Bond Future	11.13	83.8327	83.7359	83.8327	91,626.00
10/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10629	11	11	11	0.00
10/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10681	11	11	11	0.00
10/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10576	11	11	11	0.00
10/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5712	6	6	6	0.00
10/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7073	7	7	7	0.00
10/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8436	9	8	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
10/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	59	0	0	0	11,405.00
10/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	115	0	0	0	9,540.00
10/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	219	0	0	0	13,875.00
10/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	20	0	0	0	0.00
10/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	19	0	0	0	0.00
10/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	20	0	0	0	0.00
10/09/2024	2044 On 06-February-25			Bond Future	11.21	81.1797	81.0812	81.1797	0.00
10/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	10873	11	11	11	0.00
10/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	5882	6	6	6	449.00
10/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8308	8	8	8	449.00
10/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14344	14	14	14	0.00
10/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	75	0	0	0	449.00
10/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	493	0	0	0	0.00
10/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	945	1	1	1	0.00
10/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	251	0	0	0	0.00
10/09/2024	2044 On 08-May-25			Bond Future	11.31	82.7918	82.6919	82.7918	0.00
10/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9290	9	9	9	0.00
10/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7835	8	8	8	0.00
10/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4621	5	5	5	0.00
10/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2136	2	2	2	2,490.00
10/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2461	2	2	2	2,490.00
10/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4725	5	5	5	0.00
10/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1237	1	1	1	2,490.00
10/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	923	1	1	1	0.00
10/09/2024	2044 On 07-August-25			Bond Future	11.42	80.0052	79.9038	80.0052	0.00
10/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	11925	12	12	12	0.00
10/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1059	1	1	1	0.00
10/09/2024	2044 On 06-November-25			Bond Future	11.53	81.5287	81.4257	81.5287	0.00
10/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6004	6	6	6	0.00
10/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3867	4	4	4	0.00
10/09/2024	2046 On 07-November-24			Bond Future	122.44	122.0711	122.4361	122.0711	17,306.00
10/09/2024	2046 On 06-February-25			Bond Future	125.00	124.6242	124.9972	124.6242	0.00
10/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10987	11	11	11	0.00
10/09/2024	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
10/09/2024	2046 On 08-May-25			Bond Future	125.27	124.8873	125.2693	124.8873	0.00
10/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	3299	3	3	3	0.00
10/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2046 On 07-August-25			Bond Future	127.72	127.3317	127.7219	127.3317	0.00
10/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	9032	9	9	9	0.00
10/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2046 On 06-November-25			Bond Future	127.91	127.5074	127.9073	127.5074	0.00
10/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2497	2	2	2	0.00
10/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2050 On 07-November-24			Bond Future	124.47	124.5801	124.4652	124.5801	15,376.00
10/09/2024	2050 On 06-February-25			Bond Future	124.71	124.8310	124.7145	124.8310	582.00
10/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	9115	9	9	9	0.00
10/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2050 On 08-May-25			Bond Future	127.22	127.3433	127.2250	127.3433	0.00
10/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	6065	6	6	6	0.00
10/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2050 On 07-August-25			Bond Future	127.31	127.4312	127.3123	127.4312	0.00
10/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7422	8	7	8	0.00
10/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
10/09/2024	2050 On 06-November-25			Bond Future	129.77	129.8955	129.7750	129.8955	0.00
10/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5355	5	5	5	0.00
10/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
10/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	AL37 On 07-November-24			Index Future	1051.89	1051.8270	1051.8880	1051.8270	0.00
10/09/2024	AL37 On 06-February-25			Index Future	1073.65	1073.5800	1073.6480	1073.5800	0.00
10/09/2024	AL37 On 08-May-25			Index Future	1095.04	1094.9610	1095.0360	1094.9610	0.00
10/09/2024	AL37 On 07-August-25			Index Future	1116.27	1116.1830	1116.2650	1116.1830	0.00
10/09/2024	AL37 On 06-November-25			Index Future	1137.67	1137.5770	1137.6650	1137.5770	0.00
10/09/2024	AL7T On 07-November-24			Index Future	1254.86	1255.0350	1254.8600	1255.0350	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
10/09/2024	AL7T On 06-February-25			Index Future	1280.82	1280.9910	1280.8180	1280.9910	0.00
10/09/2024	AL7T On 08-May-25			Index Future	1306.33	1306.5030	1306.3340	1306.5030	0.00
10/09/2024	AL7T On 07-August-25			Index Future	1331.66	1331.8250	1331.6590	1331.8250	0.00
10/09/2024	AL7T On 06-November-25			Index Future	1357.19	1357.3520	1357.1890	1357.3520	0.00
10/09/2024	ALBI On 07-November-24			Index Future	1085.62	1086.0470	1085.6170	1086.0470	121.00
10/09/2024	ALBI On 06-February-25			Index Future	1108.07	1108.5080	1108.0740	1108.5080	0.00
10/09/2024	ALBI On 08-May-25			Index Future	1130.15	1130.5850	1130.1490	1130.5850	0.00
10/09/2024	ALBI On 07-August-25			Index Future	1152.06	1152.4970	1152.0580	1152.4970	0.00
10/09/2024	ALBI On 06-November-25			Index Future	1174.15	1174.5870	1174.1450	1174.5870	0.00
10/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	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
10/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	ES33 On 07-November-24			Bond Future	11.15	81.0182	80.9988	81.0182	0.00
10/09/2024	ES33 On 06-February-25			Bond Future	11.26	82.7127	82.6933	82.7127	0.00
10/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8962	9	9	9	0.00
10/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
10/09/2024	ES33 On 08-May-25			Bond Future	11.40	80.5771	80.5578	80.5771	0.00
10/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5786	6	6	6	0.00
10/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
10/09/2024	ES33 On 07-August-25			Bond Future	11.54	82.1521	82.1328	82.1521	0.00
10/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8328	8	8	8	0.00
10/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
10/09/2024	ES33 On 06-November-25			Bond Future	11.71	79.9413	79.9220	79.9413	0.00
10/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1272	1	1	1	0.00
10/09/2024	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
10/09/2024	ES42 On 07-November-24			Bond Future	11.47	78.3175	78.2290	78.3175	0.00
10/09/2024	ES42 On 06-February-25			Bond Future	11.56	79.9546	79.8647	79.9546	0.00
10/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11471	12	11	12	0.00
10/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
10/09/2024	ES42 On 08-May-25			Bond Future	11.67	77.2959	77.2047	77.2959	0.00
10/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8574	9	9	9	0.00
10/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
10/09/2024	ES42 On 07-August-25			Bond Future	11.79	78.8040	78.7115	78.8040	0.00
10/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10439	11	10	11	0.00
10/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
10/09/2024	ES42 On 06-November-25			Bond Future	11.92	76.0588	75.9648	76.0588	0.00
10/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2631	3	3	3	0.00
10/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
10/09/2024	GOVI On 07-November-24			GOVI	1068.86	1069.2310	1068.8550	1069.2310	679.00
10/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1200750	120	120	120	0.00
10/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1200650	120	120	120	0.00
10/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1200550	120	120	120	0.00
10/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
10/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
10/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
10/09/2024	GOVI On 06-February-25			GOVI	1090.97	1091.3440	1090.9660	1091.3440	0.00
10/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1189660	119	119	119	0.00
10/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
10/09/2024	GOVI On 08-May-25			GOVI	1112.70	1113.0790	1112.6990	1113.0790	0.00
10/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	906990	91	91	91	0.00
10/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
10/09/2024	GOVI On 07-August-25			GOVI	1134.27	1134.6520	1134.2700	1134.6520	0.00
10/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1232700	124	123	124	0.00
10/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/09/2024	GOVI On 06-November-25			GOVI	1156.02	1156.4000	1156.0160	1156.4000	0.00
10/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	440160	44	44	44	0.00
10/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
10/09/2024	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
10/09/2024	IGOV On 07-November-24			Index Future	375.19	374.7210	375.1940	374.7210	795.00
10/09/2024	IGOV On 06-February-25			Index Future	383.05	382.5610	383.0460	382.5610	0.00
10/09/2024	IGOV On 08-May-25			Index Future	390.77	390.2690	390.7660	390.2690	0.00
10/09/2024	IGOV On 07-August-25			Index Future	398.43	397.9210	398.4300	397.9210	0.00
10/09/2024	IGOV On 06-November-25			Index Future	406.15	405.6330	406.1540	405.6330	0.00
10/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
10/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
10/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
10/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
10/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
10/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
10/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
10/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/09/2024	R035 On 07-November-24			Bond Future	10.51	91.6724	91.6478	91.6724	141,437.00
10/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9012	9	9	9	0.00
10/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	8962	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
10/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9061	9	9	9	0.00
10/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14011	14	14	14	0.00
10/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9111	9	9	9	1,000.00
10/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3696	4	4	4	0.00
10/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	353	0	0	0	11,000.00
10/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
10/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	17	0	0	0	0.00
10/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	17	0	0	0	0.00
10/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	18	0	0	0	0.00
10/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	18	0	0	0	0.00
10/09/2024	R035 On 06-February-25			Bond Future	10.59	93.5675	93.5428	93.5675	0.00
10/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9734	10	10	10	0.00
10/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4811	5	5	5	0.00
10/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2404	2	2	2	0.00
10/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1528	2	2	2	1,000.00
10/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1336	1	1	1	100.00
10/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	3246	3	3	3	0.00
10/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2082	2	2	2	1,100.00
10/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2973	3	3	3	0.00
10/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	930	1	1	1	1,100.00
10/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	213	0	0	0	0.00
10/09/2024	R035 On 08-May-25			Bond Future	10.69	90.9173	90.8926	90.9173	0.00
10/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6777	7	7	7	0.00
10/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2126	2	2	2	150.00
10/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3643	4	4	4	0.00
10/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6452	6	6	6	0.00
10/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5501	6	6	6	400.00
10/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10661	11	11	11	0.00
10/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13388	13	13	13	0.00
10/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	173	0	0	0	400.00
10/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	415	0	0	0	400.00
10/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1375	1	1	1	0.00
10/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1093	1	1	1	150.00
10/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2224	2	2	2	150.00
10/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3531	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1011	1	1	1	0.00
10/09/2024	R035 On 07-August-25			Bond Future	10.80	92.6742	92.6496	92.6742	0.00
10/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10214	10	10	10	0.00
10/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	936	1	1	1	0.00
10/09/2024	R035 On 06-November-25			Bond Future	10.93	89.9362	89.9115	89.9362	0.00
10/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4762	5	5	5	0.00
10/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3361	3	3	3	0.00
10/09/2024	R053 On 07-November-24			Bond Future	11.07	106.2766	106.1002	106.2766	3,664.00
10/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13699	14	14	14	0.00
10/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	13768	14	14	14	0.00
10/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13630	14	14	14	0.00
10/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	32	0	0	0	0.00
10/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	31	0	0	0	0.00
10/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	31	0	0	0	0.00
10/09/2024	R053 On 06-February-25			Bond Future	11.15	108.4731	108.2936	108.4731	0.00
10/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14308	14	14	14	0.00
10/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	394	0	0	0	0.00
10/09/2024	R053 On 08-May-25			Bond Future	11.24	104.7619	104.5794	104.7619	0.00
10/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12258	12	12	12	0.00
10/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1246	1	1	1	0.00
10/09/2024	R053 On 07-August-25			Bond Future	11.34	106.7842	106.5988	106.7842	0.00
10/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15178	15	15	15	0.00
10/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1413	1	1	1	0.00
10/09/2024	R053 On 06-November-25			Bond Future	11.45	102.9562	102.7678	102.9562	0.00
10/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7602	8	8	8	0.00
10/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	5048	5	5	5	0.00
10/09/2024	R186 On 07-November-24			Bond Future	8.00	108.9123	108.8790	108.9123	158,413.00
10/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2229	2	2	2	0.00
10/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2211	2	2	2	0.00
10/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2248	2	2	2	0.00
10/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	15	0	0	0	0.00
10/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	16	0	0	0	0.00
10/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	15	0	0	0	0.00
10/09/2024	R186 On 06-February-25			Bond Future	7.94	105.8510	105.8175	105.8510	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
10/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2018	2	2	2	0.00
10/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	140	0	0	0	0.00
10/09/2024	R186 On 08-May-25			Bond Future	7.93	107.9547	107.9212	107.9547	0.00
10/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1232	1	1	1	0.00
10/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	409	0	0	0	0.00
10/09/2024	R186 On 07-August-25			Bond Future	7.95	104.7309	104.6973	104.7309	0.00
10/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2312	2	2	2	0.00
10/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2965	3	3	3	0.00
10/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1820	2	2	2	1,983.00
10/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	43	0	0	0	1,983.00
10/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	190	0	0	0	0.00
10/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	102	0	0	0	0.00
10/09/2024	R186 On 06-November-25			Bond Future	7.99	106.7282	106.6944	106.7282	0.00
10/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	716	1	1	1	0.00
10/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	572	1	1	1	0.00
10/09/2024	R202 On 07-November-24			Bond Future	272.51	271.9036	272.5084	271.9036	1,076.00
10/09/2024	R202 On 06-February-25			Bond Future	273.00	272.3838	273.0026	272.3838	0.00
10/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	6213	6	6	6	0.00
10/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
10/09/2024	R202 On 08-May-25			Bond Future	278.50	277.8660	278.4989	277.8660	0.00
10/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	6189	6	6	6	0.00
10/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
10/09/2024	R202 On 07-August-25			Bond Future	278.64	277.9888	278.6377	277.9888	0.00
10/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	7038	6	7	6	0.00
10/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
10/09/2024	R202 On 06-November-25			Bond Future	284.03	283.3658	284.0285	283.3658	0.00
10/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	8389	8	8	8	0.00
10/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
10/09/2024	R209 On 07-November-24			Bond Future	10.62	72.2923	72.2698	72.2923	16,897.00
10/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7758	8	8	8	0.00
10/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7802	8	8	8	0.00
10/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7714	8	8	8	0.00
10/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	21	0	0	0	0.00
10/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	20	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
10/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	20	0	0	0	0.00
10/09/2024	R209 On 06-February-25			Bond Future	10.69	73.7865	73.7639	73.7865	0.00
10/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8468	8	8	8	0.00
10/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	213	0	0	0	0.00
10/09/2024	R209 On 08-May-25			Bond Future	10.79	72.0991	72.0764	72.0991	0.00
10/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6204	6	6	6	0.00
10/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	908	1	1	1	0.00
10/09/2024	R209 On 07-August-25			Bond Future	10.89	73.4920	73.4693	73.4920	0.00
10/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9077	9	9	9	0.00
10/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	886	1	1	1	0.00
10/09/2024	R209 On 06-November-25			Bond Future	11.00	71.7420	71.7192	71.7420	0.00
10/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4379	4	4	4	0.00
10/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3089	3	3	3	0.00
10/09/2024	R210 On 07-November-24			Bond Future	243.09	243.4378	243.0913	243.4378	1,557.00
10/09/2024	R210 On 06-February-25			Bond Future	248.18	248.5292	248.1765	248.5292	0.00
10/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8567	9	9	9	0.00
10/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/09/2024	R210 On 08-May-25			Bond Future	249.77	250.1285	249.7712	250.1285	0.00
10/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1741	2	2	2	0.00
10/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
10/09/2024	R210 On 07-August-25			Bond Future	254.66	255.0256	254.6625	255.0256	0.00
10/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6223	7	6	7	0.00
10/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
10/09/2024	R210 On 06-November-25			Bond Future	256.13	256.4931	256.1265	256.4931	0.00
10/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3987	4	4	4	0.00
10/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
10/09/2024	R213 On 07-November-24			Bond Future	9.47	89.9017	89.8818	89.9017	77,568.00
10/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7208	7	7	7	0.00
10/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7170	7	7	7	0.00
10/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7247	7	7	7	0.00
10/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	14	0	0	0	0.00
10/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	15	0	0	0	0.00
10/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	15	0	0	0	0.00
10/09/2024	R213 On 06-February-25			Bond Future	9.53	91.7602	91.7404	91.7602	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
10/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7356	7	7	7	0.00
10/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	112	0	0	0	0.00
10/09/2024	R213 On 08-May-25			Bond Future	9.61	90.0273	90.0076	90.0273	0.00
10/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4430	4	4	4	0.00
10/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	812	1	1	1	0.00
10/09/2024	R213 On 07-August-25			Bond Future	9.70	91.7680	91.7484	91.7680	0.00
10/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7803	8	8	8	0.00
10/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	521	1	1	1	0.00
10/09/2024	R213 On 06-November-25			Bond Future	9.82	89.9661	89.9465	89.9661	0.00
10/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3157	3	3	3	0.00
10/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2280	2	2	2	0.00
10/09/2024	R214 On 07-November-24			Bond Future	10.91	68.1260	68.0445	68.1260	19,548.00
10/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8623	9	9	9	0.00
10/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8668	9	9	9	0.00
10/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8577	9	9	9	0.00
10/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	15	0	0	0	0.00
10/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	14	0	0	0	0.00
10/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	15	0	0	0	0.00
10/09/2024	R214 On 06-February-25			Bond Future	10.98	69.5343	69.4515	69.5343	0.00
10/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8833	9	9	9	0.00
10/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12568	13	13	13	0.00
10/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	6899	7	7	7	554.00
10/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4843	5	5	5	554.00
10/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	799	1	1	1	0.00
10/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	46	0	0	0	554.00
10/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	411	0	0	0	0.00
10/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	222	0	0	0	0.00
10/09/2024	R214 On 08-May-25			Bond Future	11.07	67.6133	67.5292	67.6133	0.00
10/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7512	8	8	8	0.00
10/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	797	1	1	1	0.00
10/09/2024	R214 On 07-August-25			Bond Future	11.17	68.9200	68.8346	68.9200	0.00
10/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9665	10	10	10	0.00
10/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	918	1	1	1	0.00
10/09/2024	R214 On 06-November-25			Bond Future	11.27	66.9347	66.8480	66.9347	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
10/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5068	5	5	5	0.00
10/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3153	3	3	3	0.00
10/09/2024	R248 On 07-November-24			Bond Future	11.04	82.7706	82.7050	82.7706	250,990.00
10/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	10822	11	11	11	0.00
10/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	10876	11	11	11	0.00
10/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10768	11	11	11	0.00
10/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	21	0	0	0	0.00
10/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	20	0	0	0	0.00
10/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	20	0	0	0	0.00
10/09/2024	R248 On 06-February-25			Bond Future	11.12	84.4817	84.4151	84.4817	10,000.00
10/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10167	10	10	10	0.00
10/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	592	1	1	1	660.00
10/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2278	2	2	2	660.00
10/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5161	5	5	5	0.00
10/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1320	1	1	1	660.00
10/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	3096	3	3	3	0.00
10/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6569	7	7	7	0.00
10/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	368	0	0	0	0.00
10/09/2024	R248 On 08-May-25			Bond Future	11.20	81.7142	81.6468	81.7142	0.00
10/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9525	10	10	10	0.00
10/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	935	1	1	1	0.00
10/09/2024	R248 On 07-August-25			Bond Future	11.30	83.2930	83.2247	83.2930	0.00
10/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12258	12	12	12	0.00
10/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1067	1	1	1	0.00
10/09/2024	R248 On 06-November-25			Bond Future	11.41	80.4387	80.3695	80.4387	0.00
10/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	5994	6	6	6	0.00
10/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3866	4	4	4	0.00
10/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00