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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	2025 On 07-November-24			Bond Future	184.99	185.0056	184.9949	185.0056	9,276.00
09/10/2024	2029 On 07-November-24			Bond Future	133.60	133.8140	133.6024	133.8140	7,734.00
09/10/2024	2029 On 06-February-25			Bond Future	136.38	136.5944	136.3803	136.5944	0.00
09/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3980	4	4	4	0.00
09/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2029 On 08-May-25			Bond Future	137.71	137.9276	137.7113	137.9276	0.00
09/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
09/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	139	0	0	0	0.00
09/10/2024	2029 On 07-August-25			Bond Future	140.34	140.5627	140.3449	140.5627	0.00
09/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2935	3	3	3	0.00
09/10/2024	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
09/10/2024	2029 On 06-November-25			Bond Future	141.52	141.7378	141.5183	141.7378	0.00
09/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1728	2	2	2	0.00
09/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2030 On 07-November-24			Bond Future	9.14	97.2554	97.5832	97.2554	181,968.00
09/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6116	6	6	6	0.00
09/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6079	6	6	6	0.00
09/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6152	6	6	6	0.00
09/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4122	4	4	4	600.00
09/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5970	6	6	6	600.00
09/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10228	10	10	10	0.00
09/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
09/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	4	0	0	0	0.00
09/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2030 On 06-February-25			Bond Future	9.19	95.2423	95.5781	95.2423	28,826.00
09/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5544	5	6	5	0.00
09/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	428	0	0	0	800.00
09/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1145	1	1	1	800.00
09/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2377	2	2	2	0.00
09/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	493	1	0	1	800.00
09/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1179	1	1	1	0.00
09/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2390	3	2	3	0.00
09/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	72	0	0	0	0.00
09/10/2024	2030 On 08-May-25			Bond Future	9.26	97.1400	97.4840	97.1400	0.00
09/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3109	3	3	3	0.00
09/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8955	9	9	9	0.00
09/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4175	4	4	4	1,640.00
09/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10271	10	10	10	0.00
09/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5313	5	5	5	2,280.00
09/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1389	1	1	1	800.00
09/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3271	3	3	3	0.00
09/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	663	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1699	2	2	2	0.00
09/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2824	3	3	3	0.00
09/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	673	1	1	1	800.00
09/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	21	0	0	0	2,280.00
09/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	289	0	0	0	0.00
09/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	48	0	0	0	1,640.00
09/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	458	1	0	1	0.00
09/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	722	1	1	1	0.00
09/10/2024	2030 On 07-August-25			Bond Future	9.38	94.9610	95.3136	94.9610	0.00
09/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6172	6	6	6	0.00
09/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9078	9	9	9	0.00
09/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4416	4	4	4	1,054.00
09/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	120	0	0	0	1,054.00
09/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	687	1	1	1	0.00
09/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	389	0	0	0	0.00
09/10/2024	2030 On 06-November-25			Bond Future	9.51	96.7065	97.0673	96.7065	0.00
09/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2136	2	2	2	0.00
09/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2036	2	2	2	0.00
09/10/2024	2032 On 07-November-24			Bond Future	9.81	92.5381	92.9209	92.5381	98,935.00
09/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7763	7	8	7	0.00
09/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7806	7	8	7	0.00
09/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7719	7	8	7	0.00
09/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8458	8	8	8	1,615.00
09/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15496	15	15	15	0.00
09/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3847	3	4	3	0.00
09/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8328	8	8	8	600.00
09/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13890	14	14	14	0.00
09/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6129	6	6	6	600.00
09/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	616	0	1	0	50.00
09/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1036	1	1	1	100.00
09/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	914	1	1	1	0.00
09/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	645	1	1	1	0.00
09/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	573	1	1	1	0.00
09/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	886	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
09/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	1	0	0	0	0.00
09/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
09/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	8	0	0	0	0.00
09/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	54	0	0	0	200.00
09/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
09/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	1	0	0	0	0.00
09/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	2	0	0	0	0.00
09/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	2	0	0	0	0.00
09/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	2	0	0	0	0.00
09/10/2024	2032 On 06-February-25			Bond Future	9.88	94.4382	94.8301	94.4382	24,546.00
09/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8338	8	8	8	0.00
09/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	606	1	1	1	800.00
09/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1597	1	2	1	800.00
09/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3853	4	4	4	0.00
09/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	438	1	0	1	800.00
09/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1390	2	1	2	0.00
09/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2816	3	3	3	0.00
09/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	55	0	0	0	0.00
09/10/2024	2032 On 08-May-25			Bond Future	9.96	92.1570	92.5582	92.1570	0.00
09/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4953	5	5	5	0.00
09/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	944	1	1	1	800.00
09/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1919	2	2	2	800.00
09/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5167	5	5	5	0.00
09/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	653	1	1	1	800.00
09/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2123	2	2	2	0.00
09/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3509	4	4	4	0.00
09/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	700	1	1	1	0.00
09/10/2024	2032 On 07-August-25			Bond Future	10.08	93.8929	94.3036	93.8929	0.00
09/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8676	8	9	8	0.00
09/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	504	1	1	1	0.00
09/10/2024	2032 On 06-November-25			Bond Future	10.22	91.4604	91.8802	91.4604	0.00
09/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3483	3	3	3	0.00
09/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2599	3	3	3	0.00
09/10/2024	2033 On 07-November-24			Bond Future	126.32	126.8771	126.3244	126.8771	6,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	2033 On 06-February-25			Bond Future	128.95	129.5135	128.9509	129.5135	0.00
09/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4011	5	4	5	0.00
09/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2033 On 08-May-25			Bond Future	130.03	130.6044	130.0326	130.6044	0.00
09/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
09/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	587	0	1	0	0.00
09/10/2024	2033 On 07-August-25			Bond Future	132.52	133.0997	132.5194	133.0997	0.00
09/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3869	4	4	4	0.00
09/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2033 On 06-November-25			Bond Future	133.44	134.0337	133.4448	134.0337	0.00
09/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	305	1	0	1	0.00
09/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2037 On 07-November-24			Bond Future	10.81	86.5927	86.9391	86.5927	212,029.00
09/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9696	9	10	9	0.00
09/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9646	9	10	9	0.00
09/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9746	9	10	9	0.00
09/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2037 On 06-February-25			Bond Future	10.89	84.1101	84.4646	84.1101	10,552.00
09/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10090	10	10	10	0.00
09/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	86	0	0	0	0.00
09/10/2024	2037 On 08-May-25			Bond Future	11.00	85.7855	86.1485	85.7855	3,975.00
09/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7493	7	7	7	0.00
09/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12310	12	12	12	7,500.00
09/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8808	8	9	8	15,000.00
09/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12094	12	12	12	7,500.00
09/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	198	0	0	0	0.00
09/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	503	1	1	1	0.00
09/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	183	0	0	0	0.00
09/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	696	1	1	1	0.00
09/10/2024	2037 On 07-August-25			Bond Future	11.12	83.1412	83.5129	83.1412	15.00
09/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10446	10	10	10	0.00
09/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7024	7	7	7	0.00

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09/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4250	4	4	4	0.00
09/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1828	2	2	2	2,341.00
09/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2023	2	2	2	200.00
09/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5677	5	6	5	0.00
09/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3144	3	3	3	0.00
09/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1418	1	1	1	2,541.00
09/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3433	4	3	4	2,541.00
09/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5981	6	6	6	0.00
09/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1872	2	2	2	2,541.00
09/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4794	5	5	5	0.00
09/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2594	3	3	3	2,541.00
09/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5131	5	5	5	0.00
09/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1405	2	1	2	2,741.00
09/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	706	1	1	1	0.00
09/10/2024	2037 On 06-November-25			Bond Future	11.25	84.6678	85.0478	84.6678	0.00
09/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5160	5	5	5	0.00
09/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3119	3	3	3	0.00
09/10/2024	2038 On 07-November-24			Bond Future	138.80	138.7794	138.7977	138.7794	3,311.00
09/10/2024	2038 On 06-February-25			Bond Future	139.58	139.5565	139.5770	139.5565	0.00
09/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4347	4	4	4	0.00
09/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2038 On 08-May-25			Bond Future	142.40	142.3722	142.3953	142.3722	0.00
09/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2715	3	3	3	0.00
09/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2038 On 07-August-25			Bond Future	142.97	142.9414	142.9678	142.9414	0.00
09/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3408	3	3	3	0.00
09/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2038 On 06-November-25			Bond Future	145.64	145.6089	145.6383	145.6089	0.00
09/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1758	2	2	2	0.00
09/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2040 On 07-November-24			Bond Future	11.06	87.2237	87.5018	87.2237	113,819.00
09/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10451	10	10	10	0.00
09/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10504	10	11	10	0.00
09/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10398	10	10	10	0.00

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09/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6337	6	6	6	640.00
09/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9114	9	9	9	0.00
09/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12009	12	12	12	0.00
09/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
09/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	14	0	0	0	0.00
09/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	640.00
09/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2040 On 06-February-25			Bond Future	11.15	84.5035	84.7884	84.5035	5,684.00
09/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10473	10	10	10	0.00
09/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1565	1	2	1	780.00
09/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4270	4	4	4	0.00
09/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6685	6	7	6	0.00
09/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	388	0	0	0	780.00
09/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	878	1	1	1	780.00
09/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2521	3	3	3	0.00
09/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	110	0	0	0	0.00
09/10/2024	2040 On 08-May-25			Bond Future	11.25	86.1866	86.4785	86.1866	3,900.00
09/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8652	8	9	8	0.00
09/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12366	12	12	12	7,500.00
09/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9212	9	9	9	15,000.00
09/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12683	12	13	12	7,500.00
09/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	244	0	0	0	0.00
09/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	593	1	1	1	0.00
09/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	271	0	0	0	0.00
09/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	673	1	1	1	0.00
09/10/2024	2040 On 07-August-25			Bond Future	11.38	83.2990	83.5983	83.2990	16.00
09/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11389	11	11	11	0.00
09/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	813	1	1	1	0.00
09/10/2024	2040 On 06-November-25			Bond Future	11.51	84.8279	85.1342	84.8279	0.00
09/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5469	5	5	5	0.00
09/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3508	4	4	4	0.00
09/10/2024	2044 On 07-November-24			Bond Future	11.15	83.2427	83.5617	83.2427	74,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10435	10	10	10	0.00
09/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10382	10	10	10	0.00
09/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10488	10	10	10	0.00
09/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6793	6	7	6	0.00
09/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5351	5	5	5	0.00
09/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8205	8	8	8	0.00
09/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	2	0	0	0	11,405.00
09/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	32	0	0	0	13,875.00
09/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	9	0	0	0	9,540.00
09/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2044 On 06-February-25			Bond Future	11.24	80.5659	80.8926	80.5659	470.00
09/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10561	10	11	10	0.00
09/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5413	5	5	5	449.00
09/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14108	14	14	14	0.00
09/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7923	8	8	8	449.00
09/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	665	1	1	1	0.00
09/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	28	0	0	0	449.00
09/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	296	0	0	0	0.00
09/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	127	0	0	0	0.00
09/10/2024	2044 On 08-May-25			Bond Future	11.34	82.1706	82.5051	82.1706	0.00
09/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8895	9	9	9	0.00
09/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7407	7	7	7	0.00
09/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4142	4	4	4	0.00
09/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1704	2	2	2	2,490.00
09/10/2024	2044 On 08-May-25		Call	Bond Future	21.39	0.0187	0.0214	0.0187	0.00
09/10/2024	2044 On 08-May-25		Put	Bond Future	17516.29	17.8481	17.5163	17.8481	0.00
09/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2169	2	2	2	2,490.00
09/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4480	5	4	5	0.00
09/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	996	1	1	1	2,490.00
09/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	714	1	1	1	0.00
09/10/2024	2044 On 07-August-25			Bond Future	11.46	79.3326	79.6751	79.3326	0.00
09/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11476	11	11	11	0.00
09/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	838	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
09/10/2024	2044 On 06-November-25			Bond Future	11.58	80.7885	81.1388	80.7885	0.00
09/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5569	5	6	5	0.00
09/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3719	4	4	4	0.00
09/10/2024	2046 On 07-November-24			Bond Future	119.21	119.1982	119.2147	119.1982	17,668.00
09/10/2024	2046 On 06-February-25			Bond Future	121.69	121.6749	121.6932	121.6749	0.00
09/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7683	8	8	8	0.00
09/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2046 On 08-May-25			Bond Future	121.91	121.8935	121.9141	121.8935	0.00
09/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
09/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	56	0	0	0	0.00
09/10/2024	2046 On 07-August-25			Bond Future	124.24	124.2211	124.2445	124.2211	0.00
09/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5555	6	6	6	0.00
09/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2046 On 06-November-25			Bond Future	124.29	124.2604	124.2864	124.2604	0.00
09/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
09/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1124	1	1	1	0.00
09/10/2024	2050 On 07-November-24			Bond Future	120.84	120.8267	120.8429	120.8267	15,276.00
09/10/2024	2050 On 06-February-25			Bond Future	121.01	120.9900	121.0080	120.9900	582.00
09/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5408	5	5	5	0.00
09/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2050 On 08-May-25			Bond Future	123.45	123.4312	123.4515	123.4312	0.00
09/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2292	2	2	2	0.00
09/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2050 On 07-August-25			Bond Future	123.42	123.3933	123.4164	123.3933	0.00
09/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3526	4	4	4	0.00
09/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
09/10/2024	2050 On 06-November-25			Bond Future	125.72	125.6957	125.7215	125.6957	0.00
09/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1301	1	1	1	0.00
09/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
09/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	AL37 On 07-November-24			Index Future	1043.25	1043.4810	1043.2460	1043.4810	0.00
09/10/2024	AL37 On 06-February-25			Index Future	1064.68	1064.9150	1064.6800	1064.9150	0.00
09/10/2024	AL37 On 08-May-25			Index Future	1085.94	1086.1700	1085.9360	1086.1700	0.00
09/10/2024	AL37 On 07-August-25			Index Future	1106.47	1106.7020	1106.4700	1106.7020	0.00
09/10/2024	AL37 On 06-November-25			Index Future	1126.93	1127.1640	1126.9340	1127.1640	0.00
09/10/2024	AL7T On 07-November-24			Index Future	1251.46	1251.7440	1251.4620	1251.7440	0.00
09/10/2024	AL7T On 06-February-25			Index Future	1277.17	1277.4560	1277.1740	1277.4560	0.00
09/10/2024	AL7T On 08-May-25			Index Future	1302.67	1302.9540	1302.6720	1302.9540	0.00
09/10/2024	AL7T On 07-August-25			Index Future	1327.30	1327.5830	1327.3040	1327.5830	0.00
09/10/2024	AL7T On 06-November-25			Index Future	1351.85	1352.1290	1351.8520	1352.1290	0.00
09/10/2024	ALBI On 07-November-24			Index Future	1081.06	1081.3040	1081.0600	1081.3040	104.00
09/10/2024	ALBI On 06-February-25			Index Future	1103.27	1103.5150	1103.2710	1103.5150	0.00
09/10/2024	ALBI On 08-May-25			Index Future	1125.30	1125.5410	1125.2980	1125.5410	0.00
09/10/2024	ALBI On 07-August-25			Index Future	1146.58	1146.8170	1146.5760	1146.8170	0.00
09/10/2024	ALBI On 06-November-25			Index Future	1167.78	1168.0200	1167.7820	1168.0200	0.00
09/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C050 On 31-December-50			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
09/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	ES33 On 07-November-24			Bond Future	11.01	81.4118	81.6482	81.4118	0.00
09/10/2024	ES33 On 06-February-25			Bond Future	11.13	83.1034	83.3457	83.1034	0.00
09/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9614	9	10	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
09/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
09/10/2024	ES33 On 08-May-25			Bond Future	11.25	80.9802	81.2287	80.9802	0.00
09/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6457	6	6	6	0.00
09/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
09/10/2024	ES33 On 07-August-25			Bond Future	11.40	82.5242	82.7792	82.5242	0.00
09/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8975	9	9	9	0.00
09/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
09/10/2024	ES33 On 06-November-25			Bond Future	11.57	80.2657	80.5269	80.2657	0.00
09/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1877	2	2	2	0.00
09/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
09/10/2024	ES42 On 07-November-24			Bond Future	11.39	78.3902	78.6906	78.3902	0.00
09/10/2024	ES42 On 06-February-25			Bond Future	11.49	80.0188	80.3264	80.0188	0.00
09/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11933	12	12	12	0.00
09/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
09/10/2024	ES42 On 08-May-25			Bond Future	11.59	77.3661	77.6813	77.3661	0.00
09/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9050	9	9	9	0.00
09/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
09/10/2024	ES42 On 07-August-25			Bond Future	11.71	78.8388	79.1618	78.8388	0.00
09/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10890	11	11	11	0.00
09/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
09/10/2024	ES42 On 06-November-25			Bond Future	11.85	76.0415	76.3719	76.0415	0.00
09/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3038	3	3	3	0.00
09/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
09/10/2024	GOVI On 07-November-24			GOVI	1064.14	1064.3830	1064.1430	1064.3830	677.00
09/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1153430	116	115	116	0.00
09/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1153630	116	115	116	0.00
09/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1153530	116	115	116	0.00
09/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
09/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
09/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
09/10/2024	GOVI On 06-February-25			GOVI	1086.01	1086.2470	1086.0070	1086.2470	0.00
09/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1140070	114	114	114	0.00
09/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
09/10/2024	GOVI On 08-May-25			GOVI	1107.69	1107.9280	1107.6890	1107.9280	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
09/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	856890	86	86	86	0.00
09/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
09/10/2024	GOVI On 07-August-25			GOVI	1128.63	1128.8700	1128.6340	1128.8700	0.00
09/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1176340	118	118	118	0.00
09/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
09/10/2024	GOVI On 06-November-25			GOVI	1149.51	1149.7430	1149.5080	1149.7430	0.00
09/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	375080	38	38	38	0.00
09/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
09/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2024	IGOV On 07-November-24			Index Future	368.65	368.7290	368.6450	368.7290	791.00
09/10/2024	IGOV On 06-February-25			Index Future	376.31	376.3940	376.3100	376.3940	0.00
09/10/2024	IGOV On 08-May-25			Index Future	383.91	383.9950	383.9110	383.9950	0.00
09/10/2024	IGOV On 07-August-25			Index Future	391.26	391.3410	391.2580	391.3410	0.00
09/10/2024	IGOV On 06-November-25			Index Future	398.58	398.6620	398.5800	398.6620	0.00
09/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
09/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
09/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
09/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
09/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	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
09/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
09/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/10/2024	R035 On 07-November-24			Bond Future	10.41	91.7778	92.1751	91.7778	145,430.00
09/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9522	9	10	9	0.00
09/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9572	9	10	9	0.00
09/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9472	9	9	9	0.00
09/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14538	14	15	14	0.00
09/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9621	9	10	9	1,000.00
09/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3925	4	4	4	0.00
09/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	56	0	0	0	11,000.00
09/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
09/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R035 On 06-February-25			Bond Future	10.50	93.6622	94.0689	93.6622	16,153.00
09/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10126	10	10	10	0.00
09/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4936	5	5	5	0.00
09/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2324	2	2	2	0.00
09/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1382	1	1	1	1,000.00
09/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1181	1	1	1	100.00
09/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2565	3	3	3	0.00
09/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1475	2	1	2	1,100.00
09/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2302	3	2	3	0.00
09/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	529	1	1	1	1,100.00
09/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	79	0	0	0	0.00
09/10/2024	R035 On 08-May-25			Bond Future	10.59	91.0189	91.4352	91.0189	0.00
09/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	7029	7	7	7	0.00
09/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2105	2	2	2	150.00
09/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3725	3	4	3	0.00
09/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6690	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5692	5	6	5	400.00
09/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13840	13	14	13	0.00
09/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	11030	11	11	11	0.00
09/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	241	0	0	0	400.00
09/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1024	1	1	1	0.00
09/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	83	0	0	0	400.00
09/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	788	1	1	1	150.00
09/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1764	2	2	2	150.00
09/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2967	3	3	3	0.00
09/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	721	1	1	1	0.00
09/10/2024	R035 On 07-August-25			Bond Future	10.71	92.7339	93.1599	92.7339	0.00
09/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10427	10	10	10	0.00
09/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	639	1	1	1	0.00
09/10/2024	R035 On 06-November-25			Bond Future	10.85	89.9355	90.3709	89.9355	0.00
09/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4798	5	5	5	0.00
09/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2938	3	3	3	0.00
09/10/2024	R053 On 07-November-24			Bond Future	11.10	105.6596	105.8627	105.6596	3,664.00
09/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13431	13	13	13	0.00
09/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13361	13	13	13	0.00
09/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13500	13	14	13	0.00
09/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	1	0	0	0	0.00
09/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
09/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
09/10/2024	R053 On 06-February-25			Bond Future	11.18	107.8291	108.0377	107.8291	2.00
09/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13840	14	14	14	0.00
09/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	182	0	0	0	0.00
09/10/2024	R053 On 08-May-25			Bond Future	11.27	104.1112	104.3256	104.1112	0.00
09/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11723	12	12	12	0.00
09/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	964	1	1	1	0.00
09/10/2024	R053 On 07-August-25			Bond Future	11.38	106.0709	106.2916	106.0709	0.00
09/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14660	14	15	14	0.00
09/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1202	1	1	1	0.00
09/10/2024	R053 On 06-November-25			Bond Future	11.50	102.1585	102.3851	102.1585	0.00
09/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6842	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4671	5	5	5	0.00
09/10/2024	R186 On 07-November-24			Bond Future	8.15	108.4729	108.5731	108.4729	153,833.00
09/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1910	2	2	2	0.00
09/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1929	2	2	2	0.00
09/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1891	2	2	2	0.00
09/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	2	0	0	0	0.00
09/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	2	0	0	0	0.00
09/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	2	0	0	0	0.00
09/10/2024	R186 On 06-February-25			Bond Future	8.13	105.3882	105.4918	105.3882	17,134.00
09/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1673	2	2	2	0.00
09/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	120	0	0	0	0.00
09/10/2024	R186 On 08-May-25			Bond Future	8.14	107.4886	107.5961	107.4886	0.00
09/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	945	1	1	1	0.00
09/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	447	0	0	0	0.00
09/10/2024	R186 On 07-August-25			Bond Future	8.24	104.2054	104.3170	104.2054	0.00
09/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1983	2	2	2	0.00
09/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2611	3	3	3	0.00
09/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1519	1	2	1	1,983.00
09/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	68	0	0	0	1,983.00
09/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	270	0	0	0	0.00
09/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	153	0	0	0	0.00
09/10/2024	R186 On 06-November-25			Bond Future	8.43	106.1212	106.2368	106.1212	0.00
09/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	440	0	0	0	0.00
09/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	754	1	1	1	0.00
09/10/2024	R202 On 07-November-24			Bond Future	269.81	269.3628	269.8052	269.3628	1,969.00
09/10/2024	R202 On 06-February-25			Bond Future	270.22	269.7677	270.2229	269.7677	0.00
09/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	3433	3	3	3	0.00
09/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R202 On 08-May-25			Bond Future	275.68	275.2114	275.6802	275.2114	0.00
09/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	3370	3	3	3	0.00
09/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R202 On 07-August-25			Bond Future	275.66	275.1730	275.6563	275.1730	0.00
09/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	4056	4	4	4	0.00
09/10/2024	R202 On 07-August-25	271.60	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
09/10/2024	R202 On 06-November-25			Bond Future	280.81	280.3090	280.8061	280.3090	0.00
09/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5166	5	5	5	0.00
09/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R209 On 07-November-24			Bond Future	10.58	72.1917	72.4416	72.1917	19,749.00
09/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7910	8	8	8	0.00
09/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7865	8	8	8	0.00
09/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7955	8	8	8	0.00
09/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	729	1	1	1	100.00
09/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2317	2	2	2	0.00
09/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	180	0	0	0	100.00
09/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	900	1	1	1	0.00
09/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R209 On 06-February-25			Bond Future	10.66	73.6740	73.9300	73.6740	0.00
09/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8506	8	9	8	0.00
09/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	84	0	0	0	0.00
09/10/2024	R209 On 08-May-25			Bond Future	10.75	71.9883	72.2505	71.9883	0.00
09/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6140	6	6	6	0.00
09/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	669	1	1	1	0.00
09/10/2024	R209 On 07-August-25			Bond Future	10.86	73.3445	73.6131	73.3445	0.00
09/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9001	9	9	9	0.00
09/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	666	1	1	1	0.00
09/10/2024	R209 On 06-November-25			Bond Future	10.98	71.5425	71.8174	71.5425	0.00
09/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4242	4	4	4	0.00
09/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2854	3	3	3	0.00
09/10/2024	R210 On 07-November-24			Bond Future	241.74	241.8731	241.7372	241.8731	1,601.00
09/10/2024	R210 On 06-February-25			Bond Future	246.76	246.8989	246.7633	246.8989	0.00
09/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7153	7	7	7	0.00
09/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R210 On 08-May-25			Bond Future	248.36	248.4907	248.3563	248.4907	0.00
09/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	326	0	0	0	0.00
09/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R210 On 07-August-25			Bond Future	253.11	253.2370	253.1050	253.2370	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
09/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4665	5	5	5	0.00
09/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R210 On 06-November-25			Bond Future	254.38	254.5107	254.3805	254.5107	0.00
09/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2240	2	2	2	0.00
09/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R213 On 07-November-24			Bond Future	9.54	89.2620	89.5548	89.2620	74,258.00
09/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6868	7	7	7	0.00
09/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6907	7	7	7	0.00
09/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6829	7	7	7	0.00
09/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	2	0	0	0	0.00
09/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	2	0	0	0	0.00
09/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	2	0	0	0	0.00
09/10/2024	R213 On 06-February-25			Bond Future	9.61	91.0948	91.3947	91.0948	12.00
09/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6961	7	7	7	0.00
09/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	63	0	0	0	0.00
09/10/2024	R213 On 08-May-25			Bond Future	9.69	89.3534	89.6608	89.3534	0.00
09/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3945	4	4	4	0.00
09/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	674	1	1	1	0.00
09/10/2024	R213 On 07-August-25			Bond Future	9.80	91.0378	91.3529	91.0378	0.00
09/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7327	7	7	7	0.00
09/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	442	0	0	0	0.00
09/10/2024	R213 On 06-November-25			Bond Future	9.94	89.1613	89.4837	89.1613	0.00
09/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2701	3	3	3	0.00
09/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2287	2	2	2	0.00
09/10/2024	R214 On 07-November-24			Bond Future	10.87	67.9911	68.2602	67.9911	20,982.00
09/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8824	9	9	9	0.00
09/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8778	9	9	9	0.00
09/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8869	9	9	9	0.00
09/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R214 On 06-February-25			Bond Future	10.95	69.3872	69.6627	69.3872	2,000.00
09/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8919	9	9	9	0.00
09/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4748	5	5	5	554.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6912	7	7	7	554.00
09/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12746	12	13	12	0.00
09/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	12	0	0	0	554.00
09/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	212	0	0	0	0.00
09/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	493	1	0	1	0.00
09/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	97	0	0	0	0.00
09/10/2024	R214 On 08-May-25			Bond Future	11.03	67.4670	67.7490	67.4670	0.00
09/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7495	7	7	7	0.00
09/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	560	1	1	1	0.00
09/10/2024	R214 On 07-August-25			Bond Future	11.13	68.7382	69.0270	68.7382	0.00
09/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9657	9	10	9	0.00
09/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	717	1	1	1	0.00
09/10/2024	R214 On 06-November-25			Bond Future	11.24	66.7038	66.9991	66.7038	0.00
09/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4934	5	5	5	0.00
09/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2867	3	3	3	0.00
09/10/2024	R248 On 07-November-24			Bond Future	11.07	82.2923	82.4851	82.2923	250,947.00
09/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10583	10	11	10	0.00
09/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10637	10	11	10	0.00
09/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10528	10	11	10	0.00
09/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
09/10/2024	R248 On 06-February-25			Bond Future	11.15	83.9820	84.1798	83.9820	203,389.00
09/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9769	10	10	10	0.00
09/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	300	0	0	0	660.00
09/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1731	2	2	2	660.00
09/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4608	4	5	4	0.00
09/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1002	1	1	1	660.00
09/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2785	3	3	3	0.00
09/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6513	7	7	7	0.00
09/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	206	0	0	0	0.00
09/10/2024	R248 On 08-May-25			Bond Future	11.24	81.2091	81.4122	81.2091	0.00
09/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9081	9	9	9	0.00
09/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	725	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
09/10/2024	R248 On 07-August-25			Bond Future	11.34	82.7388	82.9475	82.7388	0.00
09/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11791	12	12	12	0.00
09/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	878	1	1	1	0.00
09/10/2024	R248 On 06-November-25			Bond Future	11.46	79.8193	80.0331	79.8193	0.00
09/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5497	5	5	5	0.00
09/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3706	4	4	4	0.00
09/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00