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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/06/2024 TO: 11/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	2025 On 01-August-24			Bond Future	182.06	181.9953	182.0556	181.9953	4,870.00
11/06/2024	2025 On 07-November-24			Bond Future	186.41	186.3458	186.4077	186.3458	4,944.00
11/06/2024	2029 On 01-August-24			Bond Future	131.83	130.9855	131.8280	130.9855	9,594.00
11/06/2024	2029 On 07-November-24			Bond Future	133.57	132.7118	133.5744	132.7118	62.00
11/06/2024	2029 On 06-February-25			Bond Future	136.53	135.6527	136.5347	135.6527	0.00
11/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4135	3	4	3	0.00
11/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
11/06/2024	2029 On 08-May-25			Bond Future	138.12	137.2155	138.1163	137.2155	0.00
11/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	266	0	0	0	0.00
11/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	1	0	1	0.00
11/06/2024	2029 On 07-August-25			Bond Future	141.07	140.1540	141.0747	140.1540	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
11/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3665	3	4	3	0.00
11/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
11/06/2024	2030 On 01-August-24			Bond Future	10.32	90.1084	90.6101	90.1084	117,075.00
11/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1119	1	1	1	0.00
11/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1141	1	1	1	0.00
11/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1097	1	1	1	0.00
11/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	779	1	1	1	600.00
11/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1955	2	2	2	600.00
11/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	3857	3	4	3	0.00
11/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	117	0	0	0	600.00
11/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	1189	1	1	1	0.00
11/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	448	1	0	1	0.00
11/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	887	1	1	1	0.00
11/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	854	1	1	1	0.00
11/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	871	1	1	1	0.00
11/06/2024	2030 On 07-November-24			Bond Future	10.40	92.2386	92.7524	92.2386	39,866.00
11/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2421	2	2	2	0.00
11/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2398	2	2	2	0.00
11/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2445	2	2	2	0.00
11/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1322	1	1	1	600.00
11/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2328	2	2	2	600.00
11/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	5692	5	6	5	0.00
11/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	295	0	0	0	600.00
11/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1189	1	1	1	0.00
11/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2035	2	2	2	0.00
11/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1123	1	1	1	0.00
11/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1149	1	1	1	0.00
11/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1136	1	1	1	0.00
11/06/2024	2030 On 06-February-25			Bond Future	10.49	90.2504	90.7756	90.2504	0.00
11/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2404	2	2	2	0.00
11/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1734	2	2	2	0.00
11/06/2024	2030 On 08-May-25			Bond Future	10.60	92.2251	92.7620	92.2251	0.00
11/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1300	1	1	1	0.00
11/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5219	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1846	2	2	2	1,640.00
11/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2527	2	3	2	2,280.00
11/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6315	6	6	6	0.00
11/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	788	1	1	1	2,280.00
11/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2224	2	2	2	0.00
11/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1035	1	1	1	1,640.00
11/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2851	3	3	3	0.00
11/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3636	4	4	4	0.00
11/06/2024	2030 On 07-August-25			Bond Future	10.74	90.1656	90.7143	90.1656	0.00
11/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3228	3	3	3	0.00
11/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	5522	5	6	5	0.00
11/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2061	2	2	2	1,054.00
11/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1163	1	1	1	1,054.00
11/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2931	3	3	3	0.00
11/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2044	2	2	2	0.00
11/06/2024	2032 On 01-August-24			Bond Future	11.23	87.3210	87.8382	87.3210	94,251.00
11/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	978	1	1	1	0.00
11/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	955	1	1	1	0.00
11/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1001	1	1	1	0.00
11/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	5800	5	6	5	0.00
11/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	2317	2	2	2	600.00
11/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	4896	4	5	4	0.00
11/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	911	1	1	1	600.00
11/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	2485	2	2	2	0.00
11/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1962	2	2	2	120.00
11/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	738	1	1	1	0.00
11/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	552	1	1	1	100.00
11/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	605	1	1	1	0.00
11/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	160	0	0	0	600.00
11/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	1448	2	1	2	0.00
11/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	101	0	0	0	11,000.00
11/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	1356	2	1	2	0.00
11/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	1402	2	1	2	0.00
11/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	1378	2	1	2	0.00

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11/06/2024	2032 On 07-November-24			Bond Future	11.35	85.2178	85.7472	85.2178	52,889.00
11/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2374	2	2	2	0.00
11/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	2399	2	2	2	0.00
11/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2348	2	2	2	0.00
11/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1529	1	2	1	600.00
11/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2717	2	3	2	600.00
11/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	7082	7	7	7	0.00
11/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	8544	8	9	8	0.00
11/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2800	2	3	2	1,615.00
11/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	222	0	0	0	1,615.00
11/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1516	2	2	2	0.00
11/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	366	0	0	0	600.00
11/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1564	2	2	2	0.00
11/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2582	3	3	3	0.00
11/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1805	2	2	2	0.00
11/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1769	2	2	2	0.00
11/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1787	2	2	2	0.00
11/06/2024	2032 On 06-February-25			Bond Future	11.47	87.0857	87.6270	87.0857	0.00
11/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	3162	3	3	3	0.00
11/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2083	2	2	2	0.00
11/06/2024	2032 On 08-May-25			Bond Future	11.60	84.8239	85.3772	84.8239	0.00
11/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1753	2	2	2	0.00
11/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	4680	5	5	5	0.00
11/06/2024	2032 On 07-August-25			Bond Future	11.75	86.6170	87.1824	86.6170	0.00
11/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	4002	4	4	4	0.00
11/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2951	3	3	3	0.00
11/06/2024	2033 On 01-August-24			Bond Future	123.65	122.6771	123.6475	122.6771	7,742.00
11/06/2024	2033 On 07-November-24			Bond Future	125.10	124.1068	125.1004	124.1068	0.00
11/06/2024	2033 On 06-February-25			Bond Future	127.87	126.8571	127.8729	126.8571	0.00
11/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	2933	2	3	2	0.00
11/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/06/2024	2033 On 08-May-25			Bond Future	129.16	128.1247	129.1624	128.1247	0.00
11/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
11/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1458	2	1	2	0.00

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11/06/2024	2033 On 07-August-25			Bond Future	131.93	130.8685	131.9291	130.8685	0.00
11/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3279	2	3	2	0.00
11/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
11/06/2024	2037 On 01-August-24			Bond Future	12.32	75.3342	76.1025	75.3342	189,749.00
11/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	860	1	1	1	0.00
11/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	880	1	1	1	1,383.00
11/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	839	1	1	1	0.00
11/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	7261	7	7	7	0.00
11/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	4464	4	4	4	0.00
11/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	252	0	0	0	1,383.00
11/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	57	0	0	0	1,383.00
11/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	2036	3	2	3	0.00
11/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	1972	2	2	2	0.00
11/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	2004	3	2	3	0.00
11/06/2024	2037 On 07-November-24			Bond Future	12.45	77.1152	77.9017	77.1152	12,513.00
11/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2731	2	3	2	0.00
11/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2702	2	3	2	0.00
11/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2760	2	3	2	0.00
11/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2052	2	2	2	0.00
11/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2093	2	2	2	0.00
11/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2072	2	2	2	0.00
11/06/2024	2037 On 06-February-25			Bond Future	12.58	74.5444	75.3485	74.5444	0.00
11/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	3577	3	4	3	0.00
11/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2689	3	3	3	0.00
11/06/2024	2037 On 08-May-25			Bond Future	12.72	76.1749	76.9967	76.1749	3,975.00
11/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2631	2	3	2	0.00
11/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	5528	5	6	5	7,500.00
11/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	3306	3	3	3	15,000.00
11/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	5376	5	5	5	7,500.00
11/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2632	3	3	3	0.00
11/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4153	5	4	5	0.00
11/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2553	3	3	3	0.00
11/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4986	5	5	5	0.00
11/06/2024	2037 On 07-August-25			Bond Future	12.89	73.5237	74.3633	73.5237	0.00

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11/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	4496	4	4	4	0.00
11/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3905	4	4	4	0.00
11/06/2024	2038 On 01-August-24			Bond Future	132.22	130.5860	132.2188	130.5860	3,162.00
11/06/2024	2038 On 07-November-24			Bond Future	135.38	133.7076	135.3796	133.7076	425.00
11/06/2024	2038 On 06-February-25			Bond Future	136.25	134.5449	136.2535	134.5449	0.00
11/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	1023	0	1	0	0.00
11/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	1	0	1	0.00
11/06/2024	2038 On 08-May-25			Bond Future	139.27	137.5214	139.2680	137.5214	0.00
11/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
11/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	412	2	0	2	0.00
11/06/2024	2038 On 07-August-25			Bond Future	140.07	138.2917	140.0747	138.2917	0.00
11/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	515	0	1	0	0.00
11/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	1	0	1	0.00
11/06/2024	2040 On 01-August-24			Bond Future	12.56	75.3113	76.0964	75.3113	42,643.00
11/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	883	1	1	1	0.00
11/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	861	1	1	1	0.00
11/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	904	1	1	1	0.00
11/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	2785	2	3	2	7,500.00
11/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	5008	4	5	4	0.00
11/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	779	1	1	1	680.00
11/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	2521	2	3	2	0.00
11/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	803	1	1	1	680.00
11/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	2334	3	2	3	0.00
11/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	229	0	0	0	680.00
11/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	699	1	1	1	0.00
11/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	2122	3	2	3	0.00
11/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	2192	3	2	3	0.00
11/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	2157	3	2	3	0.00
11/06/2024	2040 On 07-November-24			Bond Future	12.69	77.0917	77.8955	77.0917	80,847.00
11/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	3003	3	3	3	0.00
11/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2941	3	3	3	0.00
11/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2972	3	3	3	0.00
11/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1112	1	1	1	640.00
11/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	2238	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3970	3	4	3	0.00
11/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1568	2	2	2	640.00
11/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2731	3	3	3	640.00
11/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	4394	5	4	5	0.00
11/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2127	3	2	3	0.00
11/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2149	3	2	3	0.00
11/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2106	2	2	2	0.00
11/06/2024	2040 On 06-February-25			Bond Future	12.82	74.2698	75.0914	74.2698	14.00
11/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	3624	3	4	3	0.00
11/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2958	3	3	3	0.00
11/06/2024	2040 On 08-May-25			Bond Future	12.96	75.8940	76.7339	75.8940	3,900.00
11/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	3101	3	3	3	0.00
11/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	3392	3	3	3	15,000.00
11/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	5554	5	6	5	7,500.00
11/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	5335	5	5	5	7,500.00
11/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2860	3	3	3	0.00
11/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	4518	5	5	5	0.00
11/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4867	5	5	5	0.00
11/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2984	3	3	3	0.00
11/06/2024	2040 On 07-August-25			Bond Future	13.13	72.9859	73.8439	72.9859	0.00
11/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4873	4	5	4	0.00
11/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4051	4	4	4	0.00
11/06/2024	2044 On 01-August-24			Bond Future	12.61	71.5252	72.3431	71.5252	120,451.00
11/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	668	0	1	0	0.00
11/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	686	0	1	0	0.00
11/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	650	0	1	0	0.00
11/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	2751	2	3	2	0.00
11/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	3768	3	4	3	0.00
11/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	389	1	0	1	15,000.00
11/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	664	1	1	1	5,000.00
11/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	2519	3	3	3	0.00
11/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	2440	3	2	3	0.00
11/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	2480	3	2	3	0.00
11/06/2024	2044 On 07-November-24			Bond Future	12.74	73.2162	74.0534	73.2162	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	3037	3	3	3	0.00
11/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	3006	3	3	3	0.00
11/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	3069	3	3	3	0.00
11/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2090	2	2	2	0.00
11/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2133	3	2	3	0.00
11/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2111	2	2	2	0.00
11/06/2024	2044 On 06-February-25			Bond Future	12.86	70.4346	71.2904	70.4346	0.00
11/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3659	3	4	3	0.00
11/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2828	3	3	3	0.00
11/06/2024	2044 On 08-May-25			Bond Future	13.00	71.9749	72.8496	71.9749	0.00
11/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	3252	3	3	3	0.00
11/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4728	5	5	5	0.00
11/06/2024	2044 On 07-August-25			Bond Future	13.15	69.1091	70.0027	69.1091	0.00
11/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4973	4	5	4	0.00
11/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4009	4	4	4	0.00
11/06/2024	2046 On 01-August-24			Bond Future	115.09	113.1885	115.0892	113.1885	12,767.00
11/06/2024	2046 On 07-November-24			Bond Future	115.63	113.6867	115.6325	113.6867	4,862.00
11/06/2024	2046 On 06-February-25			Bond Future	118.19	116.2057	118.1950	116.2057	0.00
11/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	4185	2	4	2	0.00
11/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
11/06/2024	2046 On 08-May-25			Bond Future	118.55	116.5155	118.5476	116.5155	0.00
11/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
11/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	3422	5	3	5	0.00
11/06/2024	2046 On 07-August-25			Bond Future	121.08	119.0090	121.0849	119.0090	0.00
11/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2395	0	2	0	0.00
11/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
11/06/2024	2050 On 01-August-24			Bond Future	114.10	111.9853	114.0974	111.9853	11,361.00
11/06/2024	2050 On 07-November-24			Bond Future	116.82	114.6623	116.8249	114.6623	4,091.00
11/06/2024	2050 On 06-February-25			Bond Future	117.05	114.8355	117.0453	114.8355	0.00
11/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1445	0	1	0	0.00
11/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	1	0	1	0.00
11/06/2024	2050 On 08-May-25			Bond Future	119.64	117.3759	119.6351	117.3759	0.00
11/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
11/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1525	4	2	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
11/06/2024	2050 On 07-August-25			Bond Future	119.77	117.4652	119.7714	117.4652	0.00
11/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
11/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	119	2	0	2	0.00
11/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	AL37 On 01-August-24			Index Future	968.96	963.7320	968.9560	963.7320	0.00
11/06/2024	AL37 On 07-November-24			Index Future	991.87	986.5190	991.8680	986.5190	0.00
11/06/2024	AL37 On 06-February-25			Index Future	1013.63	1008.1590	1013.6270	1008.1590	0.00
11/06/2024	AL37 On 08-May-25			Index Future	1035.85	1030.2550	1035.8450	1030.2550	0.00
11/06/2024	AL37 On 07-August-25			Index Future	1057.84	1052.1260	1057.8390	1052.1260	0.00
11/06/2024	AL7T On 01-August-24			Index Future	1122.16	1113.5290	1122.1550	1113.5290	0.00
11/06/2024	AL7T On 07-November-24			Index Future	1148.69	1139.8590	1148.6900	1139.8590	0.00
11/06/2024	AL7T On 06-February-25			Index Future	1173.89	1164.8620	1173.8890	1164.8620	0.00
11/06/2024	AL7T On 08-May-25			Index Future	1199.62	1190.3920	1199.6200	1190.3920	0.00
11/06/2024	AL7T On 07-August-25			Index Future	1225.09	1215.6630	1225.0910	1215.6630	0.00
11/06/2024	ALBI On 01-August-24			Index Future	976.79	969.6970	976.7900	969.6970	126.00
11/06/2024	ALBI On 07-November-24			Index Future	999.89	992.6250	999.8860	992.6250	16.00
11/06/2024	ALBI On 06-February-25			Index Future	1021.82	1014.3990	1021.8220	1014.3990	0.00
11/06/2024	ALBI On 08-May-25			Index Future	1044.22	1036.6320	1044.2200	1036.6320	0.00
11/06/2024	ALBI On 07-August-25			Index Future	1066.39	1058.6380	1066.3910	1058.6380	0.00
11/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C038 On 31-January-38			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
11/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	ES33 On 01-August-24			Bond Future	12.73	74.5049	75.1651	74.5049	0.00
11/06/2024	ES33 On 07-November-24			Bond Future	12.90	72.4827	73.1588	72.4827	0.00
11/06/2024	ES33 On 06-February-25			Bond Future	13.08	74.0883	74.7796	74.0883	0.00
11/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1048	0	1	0	0.00
11/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
11/06/2024	ES33 On 08-May-25			Bond Future	13.26	71.9218	72.6286	71.9218	0.00
11/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
11/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2143	3	2	3	0.00
11/06/2024	ES33 On 07-August-25			Bond Future	13.46	73.4574	74.1796	73.4574	0.00
11/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	375	0	0	0	0.00
11/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
11/06/2024	ES42 On 01-August-24			Bond Future	13.08	70.2820	71.0336	70.2820	0.00
11/06/2024	ES42 On 07-November-24			Bond Future	13.23	67.6933	68.4630	67.6933	0.00
11/06/2024	ES42 On 06-February-25			Bond Future	13.38	69.1923	69.9792	69.1923	0.00
11/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1586	1	2	1	0.00
11/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
11/06/2024	ES42 On 08-May-25			Bond Future	13.53	66.4530	67.2576	66.4530	0.00
11/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
11/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1373	2	1	2	0.00
11/06/2024	ES42 On 07-August-25			Bond Future	13.70	67.8691	68.6912	67.8691	0.00
11/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	419	0	0	0	0.00
11/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
11/06/2024	GOVI On 01-August-24			GOVI	962.21	955.2710	962.2060	955.2710	724.00
11/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	188160	12	19	12	0.00
11/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	188260	12	19	12	0.00
11/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	188360	12	19	12	0.00
11/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
11/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
11/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
11/06/2024	GOVI On 07-November-24			GOVI	984.96	977.8580	984.9580	977.8580	0.00
11/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	361580	29	36	29	0.00
11/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	361780	29	36	29	0.00
11/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	361680	29	36	29	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
11/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/06/2024	GOVI On 06-February-25			GOVI	1006.57	999.3080	1006.5650	999.3080	0.00
11/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	345650	27	35	27	0.00
11/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/06/2024	GOVI On 08-May-25			GOVI	1028.63	1021.2100	1028.6290	1021.2100	0.00
11/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	66290	0	7	0	0.00
11/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	1	0	1	0.00
11/06/2024	GOVI On 07-August-25			GOVI	1050.47	1042.8890	1050.4690	1042.8890	0.00
11/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	394690	32	39	32	0.00
11/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
11/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2024	IGOV On 01-August-24			Index Future	353.38	349.5780	353.3830	349.5780	587.00
11/06/2024	IGOV On 07-November-24			Index Future	361.83	357.9350	361.8320	357.9350	16.00
11/06/2024	IGOV On 06-February-25			Index Future	369.85	365.8690	369.8540	365.8690	0.00
11/06/2024	IGOV On 08-May-25			Index Future	378.04	373.9690	378.0430	373.9690	0.00
11/06/2024	IGOV On 07-August-25			Index Future	386.15	381.9880	386.1500	381.9880	0.00
11/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	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
11/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
11/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
11/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
11/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
11/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
11/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
11/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
11/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
11/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
11/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/06/2024	R035 On 01-August-24			Bond Future	11.95	84.9109	85.6514	84.9109	68,207.00
11/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1019	1	1	1	0.00
11/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	996	1	1	1	0.00
11/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1042	1	1	1	0.00
11/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	5686	5	6	5	0.00
11/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	5555	5	6	5	0.00
11/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	6341	6	6	6	0.00
11/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	6210	6	6	6	0.00
11/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	3256	3	3	3	0.00
11/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	3062	3	3	3	0.00
11/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	2159	2	2	2	5,100.00
11/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	531	1	1	1	5,100.00
11/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	479	1	0	1	2,740.00
11/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	102	0	0	0	8,000.00
11/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	95	0	0	0	0.00
11/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	873	1	1	1	0.00
11/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	144	0	0	0	7,500.00
11/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	134	0	0	0	8,650.00
11/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	1753	2	2	2	0.00
11/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	1811	2	2	2	0.00
11/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	1782	2	2	2	0.00
11/06/2024	R035 On 07-November-24			Bond Future	12.08	82.4027	83.1608	82.4027	84,386.00
11/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2641	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2670	2	3	2	0.00
11/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2612	2	3	2	0.00
11/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	6248	6	6	6	0.00
11/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2698	2	3	2	1,000.00
11/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	725	1	1	1	1,000.00
11/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2091	2	2	2	0.00
11/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2155	3	2	3	0.00
11/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2112	2	2	2	0.00
11/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2134	3	2	3	0.00
11/06/2024	R035 On 06-February-25			Bond Future	12.21	84.2091	84.9840	84.2091	0.00
11/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	3606	3	4	3	0.00
11/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2643	3	3	3	0.00
11/06/2024	R035 On 08-May-25			Bond Future	12.35	81.5346	82.3267	81.5346	0.00
11/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2383	2	2	2	0.00
11/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	6654	6	7	6	0.00
11/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	4653	4	5	4	0.00
11/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1804	2	2	2	400.00
11/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2972	3	3	3	400.00
11/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	6244	7	6	7	0.00
11/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2005	2	2	2	400.00
11/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	5184	6	5	6	0.00
11/06/2024	R035 On 07-August-25			Bond Future	12.50	83.2585	84.0678	83.2585	0.00
11/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	4465	4	4	4	0.00
11/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3769	4	4	4	0.00
11/06/2024	R053 On 01-August-24			Bond Future	12.52	95.9755	97.0852	95.9755	0.00
11/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	4948	4	5	4	0.00
11/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	4840	4	5	4	0.00
11/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	4894	4	5	4	0.00
11/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	607	1	1	1	0.00
11/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	619	1	1	1	0.00
11/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	594	1	1	1	0.00
11/06/2024	R053 On 07-November-24			Bond Future	12.65	92.3717	93.5078	92.3717	0.00
11/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3944	3	4	3	0.00
11/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	3903	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3985	3	4	3	0.00
11/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2841	3	3	3	0.00
11/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2898	3	3	3	0.00
11/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2869	3	3	3	0.00
11/06/2024	R053 On 06-February-25			Bond Future	12.77	94.3961	95.5573	94.3961	0.00
11/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	4884	4	5	4	0.00
11/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3707	4	4	4	0.00
11/06/2024	R053 On 08-May-25			Bond Future	12.90	90.5886	91.7755	90.5886	0.00
11/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	4114	4	4	4	0.00
11/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5906	7	6	7	0.00
11/06/2024	R053 On 07-August-25			Bond Future	13.04	92.5012	93.7137	92.5012	0.00
11/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	6057	5	6	5	0.00
11/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	5177	6	5	6	0.00
11/06/2024	R186 On 01-August-24			Bond Future	8.98	104.3214	104.4936	104.3214	84,715.00
11/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	94	0	0	0	0.00
11/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	100	0	0	0	0.00
11/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	89	0	0	0	0.00
11/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	725	1	1	1	0.00
11/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	692	1	1	1	0.00
11/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	708	1	1	1	0.00
11/06/2024	R186 On 07-November-24			Bond Future	8.98	106.7879	106.9642	106.7879	23,884.00
11/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	840	1	1	1	0.00
11/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	853	1	1	1	0.00
11/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	827	1	1	1	0.00
11/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	547	1	1	1	0.00
11/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	534	1	1	1	0.00
11/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	540	1	1	1	0.00
11/06/2024	R186 On 06-February-25			Bond Future	9.00	103.8131	103.9935	103.8131	0.00
11/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	824	1	1	1	0.00
11/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	770	1	1	1	0.00
11/06/2024	R186 On 08-May-25			Bond Future	9.02	106.0853	106.2699	106.0853	0.00
11/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	418	0	0	0	0.00
11/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1247	1	1	1	0.00
11/06/2024	R186 On 07-August-25			Bond Future	9.11	103.0145	103.2034	103.0145	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
11/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1277	1	1	1	0.00
11/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	885	1	1	1	1,983.00
11/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1830	2	2	2	0.00
11/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	401	0	0	0	1,983.00
11/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	749	1	1	1	0.00
11/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	561	1	1	1	0.00
11/06/2024	R202 On 01-August-24			Bond Future	259.52	258.0577	259.5219	258.0577	481.00
11/06/2024	R202 On 07-November-24			Bond Future	265.73	264.2265	265.7258	264.2265	460.00
11/06/2024	R202 On 06-February-25			Bond Future	266.38	264.8467	266.3783	264.8467	0.00
11/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
11/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	412	2	0	2	0.00
11/06/2024	R202 On 08-May-25			Bond Future	272.27	270.7064	272.2726	270.7064	0.00
11/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
11/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	37	2	0	2	0.00
11/06/2024	R202 On 07-August-25			Bond Future	272.74	271.1430	272.7395	271.1430	0.00
11/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	1139	0	1	0	0.00
11/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
11/06/2024	R209 On 01-August-24			Bond Future	12.03	65.7470	66.4476	65.7470	11,477.00
11/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	730	1	1	1	0.00
11/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	712	0	1	0	0.00
11/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	748	1	1	1	0.00
11/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	1802	2	2	2	0.00
11/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	1860	2	2	2	0.00
11/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	1831	2	2	2	0.00
11/06/2024	R209 On 07-November-24			Bond Future	12.15	64.1439	64.8612	64.1439	5,237.00
11/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	2273	2	2	2	0.00
11/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	2248	2	2	2	0.00
11/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	2298	2	2	2	0.00
11/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1925	2	2	2	0.00
11/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1964	2	2	2	0.00
11/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1944	2	2	2	0.00
11/06/2024	R209 On 06-February-25			Bond Future	12.26	65.5499	66.2830	65.5499	0.00
11/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	3156	3	3	3	0.00
11/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2381	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R209 On 08-May-25			Bond Future	12.39	63.8271	64.5765	63.8271	0.00
11/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	2247	2	2	2	0.00
11/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	4451	5	4	5	0.00
11/06/2024	R209 On 07-August-25			Bond Future	12.52	65.1764	65.9419	65.1764	0.00
11/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	4092	4	4	4	0.00
11/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	3429	4	3	4	0.00
11/06/2024	R210 On 01-August-24			Bond Future	239.82	239.1085	239.8207	239.1085	1,448.00
11/06/2024	R210 On 07-November-24			Bond Future	242.21	241.4778	242.2068	241.4778	0.00
11/06/2024	R210 On 06-February-25			Bond Future	247.57	246.8289	247.5745	246.8289	0.00
11/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7965	7	8	7	0.00
11/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/06/2024	R210 On 08-May-25			Bond Future	249.62	248.8627	249.6230	248.8627	0.00
11/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1593	1	2	1	0.00
11/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
11/06/2024	R210 On 07-August-25			Bond Future	254.97	254.1908	254.9685	254.1908	0.00
11/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6528	6	7	6	0.00
11/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
11/06/2024	R213 On 01-August-24			Bond Future	10.84	84.7999	85.2859	84.7999	24,579.00
11/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1163	1	1	1	0.00
11/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1186	1	1	1	0.00
11/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1140	1	1	1	0.00
11/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1073	1	1	1	0.00
11/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1038	1	1	1	0.00
11/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1056	1	1	1	0.00
11/06/2024	R213 On 07-November-24			Bond Future	10.95	83.2431	83.7406	83.2431	52,519.00
11/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2412	2	2	2	0.00
11/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2436	2	2	2	0.00
11/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2388	2	2	2	0.00
11/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1374	2	1	2	0.00
11/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1345	2	1	2	0.00
11/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1359	2	1	2	0.00
11/06/2024	R213 On 06-February-25			Bond Future	11.07	85.0682	85.5767	85.0682	0.00
11/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2906	3	3	3	0.00
11/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1826	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R213 On 08-May-25			Bond Future	11.18	83.3674	83.8873	83.3674	0.00
11/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1539	1	2	1	0.00
11/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4041	4	4	4	0.00
11/06/2024	R213 On 07-August-25			Bond Future	11.32	85.1315	85.6628	85.1315	0.00
11/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	3671	3	4	3	0.00
11/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2475	3	2	3	0.00
11/06/2024	R214 On 01-August-24			Bond Future	12.35	61.2621	61.9564	61.2621	15,836.00
11/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	841	1	1	1	0.00
11/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	821	1	1	1	0.00
11/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	861	1	1	1	0.00
11/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	1646	2	2	2	0.00
11/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	1703	2	2	2	0.00
11/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	1674	2	2	2	0.00
11/06/2024	R214 On 07-November-24			Bond Future	12.46	59.4032	60.1139	59.4032	1,770.00
11/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2486	2	2	2	0.00
11/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2459	2	2	2	0.00
11/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2513	2	3	2	0.00
11/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1790	2	2	2	0.00
11/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1827	2	2	2	0.00
11/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1809	2	2	2	0.00
11/06/2024	R214 On 06-February-25			Bond Future	12.58	60.7054	61.4319	60.7054	0.00
11/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3074	3	3	3	0.00
11/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2483	3	2	3	0.00
11/06/2024	R214 On 08-May-25			Bond Future	12.69	58.7254	59.4680	58.7254	0.00
11/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2688	2	3	2	0.00
11/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4035	4	4	4	0.00
11/06/2024	R214 On 07-August-25			Bond Future	12.82	59.9670	60.7255	59.9670	0.00
11/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	4145	4	4	4	0.00
11/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3507	4	4	4	0.00
11/06/2024	R248 On 01-August-24			Bond Future	12.51	74.6021	75.4100	74.6021	251,745.00
11/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	933	1	1	1	0.00
11/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	956	1	1	1	0.00
11/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	910	1	1	1	0.00
11/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	2139	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	2069	3	2	3	0.00
11/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	2104	3	2	3	0.00
11/06/2024	R248 On 07-November-24			Bond Future	12.64	71.9137	72.7408	71.9137	11,427.00
11/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	3062	3	3	3	0.00
11/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	3094	3	3	3	0.00
11/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	3030	3	3	3	0.00
11/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2247	3	2	3	0.00
11/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2202	3	2	3	0.00
11/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2224	3	2	3	0.00
11/06/2024	R248 On 06-February-25			Bond Future	12.76	73.4901	74.3355	73.4901	10,000.00
11/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	3132	3	3	3	0.00
11/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	3412	4	3	4	0.00
11/06/2024	R248 On 08-May-25			Bond Future	12.88	70.6444	71.5085	70.6444	0.00
11/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	3205	3	3	3	0.00
11/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4753	5	5	5	0.00
11/06/2024	R248 On 07-August-25			Bond Future	13.02	72.1373	73.0201	72.1373	0.00
11/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4976	4	5	4	0.00
11/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3990	4	4	4	0.00
11/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00