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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/07/2024 TO: 11/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	2025 On 01-August-24			Bond Future	181.51	181.5097	181.5079	181.5097	4,600.00
11/07/2024	2025 On 07-November-24			Bond Future	185.81	185.8115	185.8098	185.8115	4,870.00
11/07/2024	2029 On 01-August-24			Bond Future	130.94	131.1134	130.9379	131.1134	3,134.00
11/07/2024	2029 On 07-November-24			Bond Future	132.64	132.8189	132.6394	132.8189	6,877.00
11/07/2024	2029 On 06-February-25			Bond Future	135.54	135.7257	135.5426	135.7257	0.00
11/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3143	3	3	3	0.00
11/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2029 On 08-May-25			Bond Future	137.05	137.2385	137.0517	137.2385	0.00
11/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
11/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	798	1	1	1	0.00
11/07/2024	2029 On 07-August-25			Bond Future	139.99	140.1772	139.9870	140.1772	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
11/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2577	3	3	3	0.00
11/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2030 On 01-August-24			Bond Future	9.58	92.9737	93.5034	92.9737	98,320.00
11/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3167	3	3	3	0.00
11/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3129	3	3	3	0.00
11/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3204	3	3	3	0.00
11/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2539	2	3	2	600.00
11/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4405	4	4	4	600.00
11/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6634	6	7	6	0.00
11/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
11/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	55	0	0	0	0.00
11/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	5	0	0	0	0.00
11/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	24	0	0	0	0.00
11/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	27	0	0	0	0.00
11/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	25	0	0	0	0.00
11/07/2024	2030 On 07-November-24			Bond Future	9.62	95.1525	95.6946	95.1525	66,012.00
11/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4506	4	5	4	0.00
11/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4538	4	5	4	0.00
11/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4474	4	4	4	0.00
11/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4378	4	4	4	600.00
11/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8379	8	8	8	0.00
11/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2862	2	3	2	600.00
11/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	296	0	0	0	0.00
11/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	40	0	0	0	600.00
11/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	633	1	1	1	0.00
11/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	283	0	0	0	0.00
11/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	274	0	0	0	0.00
11/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	279	0	0	0	0.00
11/07/2024	2030 On 06-February-25			Bond Future	9.67	93.2019	93.7561	93.2019	0.00
11/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4343	4	4	4	0.00
11/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	693	1	1	1	0.00
11/07/2024	2030 On 08-May-25			Bond Future	9.74	95.2009	95.7674	95.2009	0.00
11/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2516	2	3	2	0.00
11/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7595	7	8	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
11/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3370	3	3	3	1,640.00
11/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4324	4	4	4	2,280.00
11/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8799	8	9	8	0.00
11/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	266	0	0	0	2,280.00
11/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1016	1	1	1	0.00
11/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	405	0	0	0	1,640.00
11/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1369	2	1	2	0.00
11/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1846	2	2	2	0.00
11/07/2024	2030 On 07-August-25			Bond Future	9.82	93.2053	93.7841	93.2053	0.00
11/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5283	5	5	5	0.00
11/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3745	3	4	3	1,054.00
11/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7954	7	8	7	0.00
11/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	526	1	1	1	1,054.00
11/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1545	2	2	2	0.00
11/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1030	1	1	1	0.00
11/07/2024	2032 On 01-August-24			Bond Future	10.30	91.5005	92.1865	91.5005	69,400.00
11/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3998	3	4	3	0.00
11/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4042	3	4	3	0.00
11/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3954	3	4	3	0.00
11/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10047	9	10	9	0.00
11/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3867	3	4	3	600.00
11/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6070	5	6	5	600.00
11/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9085	8	9	8	0.00
11/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6289	6	6	6	0.00
11/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3172	3	3	3	0.00
11/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5586	5	6	5	120.00
11/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	13	0	0	0	0.00
11/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	98	0	0	0	11,000.00
11/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	7	0	0	0	100.00
11/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	1	0	0	0	600.00
11/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	9	0	0	0	0.00
11/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
11/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	56	0	0	0	0.00
11/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	52	0	0	0	0.00

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11/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	49	0	0	0	0.00
11/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	50	0	0	0	0.00
11/07/2024	2032 On 07-November-24			Bond Future	10.38	89.4773	90.1794	89.4773	99,117.00
11/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5436	5	5	5	0.00
11/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5398	5	5	5	0.00
11/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5474	5	5	5	0.00
11/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5932	5	6	5	600.00
11/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11180	10	11	10	0.00
11/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4079	4	4	4	600.00
11/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12766	12	13	12	0.00
11/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6047	5	6	5	1,615.00
11/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	12	0	0	0	1,615.00
11/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	332	0	0	0	0.00
11/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	346	0	0	0	0.00
11/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	31	0	0	0	600.00
11/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	700	1	1	1	0.00
11/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	411	1	0	1	0.00
11/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	423	1	0	1	0.00
11/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	417	1	0	1	0.00
11/07/2024	2032 On 06-February-25			Bond Future	10.45	91.4138	92.1314	91.4138	0.00
11/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6290	6	6	6	0.00
11/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	706	1	1	1	0.00
11/07/2024	2032 On 08-May-25			Bond Future	10.54	89.2080	89.9413	89.2080	0.00
11/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3831	3	4	3	0.00
11/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2195	3	2	3	0.00
11/07/2024	2032 On 07-August-25			Bond Future	10.64	91.0951	91.8443	91.0951	0.00
11/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7179	7	7	7	0.00
11/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1466	2	1	2	0.00
11/07/2024	2033 On 01-August-24			Bond Future	124.32	124.1350	124.3225	124.1350	6,716.00
11/07/2024	2033 On 07-November-24			Bond Future	125.77	125.5767	125.7688	125.5767	569.00
11/07/2024	2033 On 06-February-25			Bond Future	128.52	128.3251	128.5218	128.3251	0.00
11/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3582	3	4	3	0.00
11/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2033 On 08-May-25			Bond Future	129.78	129.5769	129.7782	129.5769	0.00

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11/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
11/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	842	1	1	1	0.00
11/07/2024	2033 On 07-August-25			Bond Future	132.56	132.3517	132.5578	132.3517	0.00
11/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3908	4	4	4	0.00
11/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2037 On 01-August-24			Bond Future	11.35	80.7709	81.3474	80.7709	111,739.00
11/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4152	4	4	4	0.00
11/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4102	4	4	4	0.00
11/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4203	4	4	4	1,383.00
11/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12449	12	12	12	0.00
11/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9458	9	9	9	0.00
11/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
11/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
11/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	49	0	0	0	0.00
11/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	54	0	0	0	0.00
11/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	52	0	0	0	0.00
11/07/2024	2037 On 07-November-24			Bond Future	11.44	82.6637	83.2537	82.6637	80,891.00
11/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6555	6	7	6	0.00
11/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6598	6	7	6	0.00
11/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6512	6	7	6	0.00
11/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	552	1	1	1	0.00
11/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	537	1	1	1	0.00
11/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	544	1	1	1	0.00
11/07/2024	2037 On 06-February-25			Bond Future	11.54	80.1920	80.7951	80.1920	0.00
11/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7331	7	7	7	0.00
11/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	997	1	1	1	0.00
11/07/2024	2037 On 08-May-25			Bond Future	11.64	81.9114	82.5277	81.9114	3,975.00
11/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5603	5	6	5	0.00
11/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9643	9	10	9	7,500.00
11/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6657	6	7	6	15,000.00
11/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9452	9	9	9	7,500.00
11/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1177	1	1	1	0.00
11/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1973	2	2	2	0.00
11/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1137	1	1	1	0.00

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11/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2427	3	2	3	0.00
11/07/2024	2037 On 07-August-25			Bond Future	11.76	79.3829	80.0126	79.3829	0.00
11/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8310	8	8	8	0.00
11/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2070	2	2	2	0.00
11/07/2024	2038 On 01-August-24			Bond Future	134.19	134.0408	134.1876	134.0408	1,889.00
11/07/2024	2038 On 07-November-24			Bond Future	137.37	137.2176	137.3678	137.2176	1,668.00
11/07/2024	2038 On 06-February-25			Bond Future	138.26	138.1033	138.2572	138.1033	0.00
11/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3027	3	3	3	0.00
11/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2038 On 08-May-25			Bond Future	141.26	141.0991	141.2569	141.0991	0.00
11/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1577	1	2	1	0.00
11/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2038 On 07-August-25			Bond Future	142.12	141.9588	142.1202	141.9588	0.00
11/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2560	2	3	2	0.00
11/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2040 On 01-August-24			Bond Future	11.62	81.0422	81.5067	81.0422	16,915.00
11/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4204	4	4	4	0.00
11/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4257	4	4	4	0.00
11/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4151	4	4	4	0.00
11/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7499	7	7	7	7,500.00
11/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3940	4	4	4	680.00
11/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7133	7	7	7	0.00
11/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10190	10	10	10	0.00
11/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
11/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	3	0	0	0	0.00
11/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	5	0	0	0	680.00
11/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	85	0	0	0	0.00
11/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	71	0	0	0	0.00
11/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	65	0	0	0	0.00
11/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	68	0	0	0	0.00
11/07/2024	2040 On 07-November-24			Bond Future	11.72	82.9413	83.4168	82.9413	106,354.00
11/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6917	7	7	7	0.00
11/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7007	7	7	7	0.00
11/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6962	7	7	7	0.00

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11/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3764	3	4	3	640.00
11/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5847	5	6	5	0.00
11/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8328	8	8	8	0.00
11/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	819	1	1	1	640.00
11/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1525	2	2	2	0.00
11/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	405	0	0	0	640.00
11/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	596	1	1	1	0.00
11/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	588	1	1	1	0.00
11/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	604	1	1	1	0.00
11/07/2024	2040 On 06-February-25			Bond Future	11.82	80.2250	80.7111	80.2250	14.00
11/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7454	7	7	7	0.00
11/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1168	1	1	1	0.00
11/07/2024	2040 On 08-May-25			Bond Future	11.92	81.9449	82.4417	81.9449	3,900.00
11/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6385	6	6	6	0.00
11/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9477	9	9	9	7,500.00
11/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6833	6	7	6	15,000.00
11/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9756	9	10	9	7,500.00
11/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1354	1	1	1	0.00
11/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2251	2	2	2	0.00
11/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1419	2	1	2	0.00
11/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2443	3	2	3	0.00
11/07/2024	2040 On 07-August-25			Bond Future	12.04	79.1663	79.6738	79.1663	0.00
11/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8897	9	9	9	0.00
11/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2246	2	2	2	0.00
11/07/2024	2044 On 01-August-24			Bond Future	11.73	77.1350	77.5140	77.1350	99,564.00
11/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3496	3	3	3	0.00
11/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3444	3	3	3	0.00
11/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3548	3	4	3	0.00
11/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7263	7	7	7	0.00
11/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8551	8	9	8	0.00
11/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	1	0	0	0	15,000.00
11/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	5	0	0	0	5,000.00
11/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	131	0	0	0	0.00
11/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	142	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
11/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	136	0	0	0	0.00
11/07/2024	2044 On 07-November-24			Bond Future	11.82	78.9425	79.3305	78.9425	36,224.00
11/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6815	7	7	7	0.00
11/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6861	7	7	7	0.00
11/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6770	6	7	6	0.00
11/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5004	5	5	5	0.00
11/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1032	1	1	1	11,405.00
11/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	620	1	1	1	0.00
11/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	604	1	1	1	0.00
11/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	612	1	1	1	0.00
11/07/2024	2044 On 06-February-25			Bond Future	11.91	76.2651	76.6615	76.2651	0.00
11/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7452	7	7	7	0.00
11/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3542	3	4	3	449.00
11/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10518	10	11	10	0.00
11/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5356	5	5	5	449.00
11/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3025	3	3	3	0.00
11/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	669	1	1	1	449.00
11/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1960	2	2	2	0.00
11/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1249	1	1	1	0.00
11/07/2024	2044 On 08-May-25			Bond Future	12.02	77.9000	78.3053	77.9000	0.00
11/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6504	6	7	6	0.00
11/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2524	3	3	3	0.00
11/07/2024	2044 On 07-August-25			Bond Future	12.13	75.1610	75.5752	75.1610	0.00
11/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8905	9	9	9	0.00
11/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2368	2	2	2	0.00
11/07/2024	2046 On 01-August-24			Bond Future	116.94	116.7710	116.9445	116.7710	6,642.00
11/07/2024	2046 On 07-November-24			Bond Future	117.51	117.3357	117.5132	117.3357	13,463.00
11/07/2024	2046 On 06-February-25			Bond Future	120.09	119.9033	120.0852	119.9033	0.00
11/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6075	6	6	6	0.00
11/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2046 On 08-May-25			Bond Future	120.44	120.2541	120.4401	120.2541	0.00
11/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
11/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1530	2	2	2	0.00
11/07/2024	2046 On 07-August-25			Bond Future	123.02	122.8279	123.0184	122.8279	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
11/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4328	4	4	4	0.00
11/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2050 On 01-August-24			Bond Future	115.94	115.3594	115.9427	115.3594	6,671.00
11/07/2024	2050 On 07-November-24			Bond Future	118.69	118.0937	118.6907	118.0937	12,155.00
11/07/2024	2050 On 06-February-25			Bond Future	118.93	118.3185	118.9290	118.3185	0.00
11/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3329	3	3	3	0.00
11/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2050 On 08-May-25			Bond Future	121.51	120.8851	121.5092	120.8851	0.00
11/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	349	0	0	0	0.00
11/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
11/07/2024	2050 On 07-August-25			Bond Future	121.70	121.0630	121.7006	121.0630	0.00
11/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1811	1	2	1	0.00
11/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
11/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	AL37 On 01-August-24			Index Future	1001.93	995.8570	1001.9320	995.8570	0.00
11/07/2024	AL37 On 07-November-24			Index Future	1025.41	1019.1940	1025.4130	1019.1940	0.00
11/07/2024	AL37 On 06-February-25			Index Future	1047.62	1041.2620	1047.6180	1041.2620	0.00
11/07/2024	AL37 On 08-May-25			Index Future	1070.12	1063.6270	1070.1220	1063.6270	0.00
11/07/2024	AL37 On 07-August-25			Index Future	1092.82	1086.1870	1092.8240	1086.1870	0.00
11/07/2024	AL7T On 01-August-24			Index Future	1186.43	1178.3210	1186.4300	1178.3210	0.00
11/07/2024	AL7T On 07-November-24			Index Future	1214.23	1205.9340	1214.2340	1205.9340	0.00
11/07/2024	AL7T On 06-February-25			Index Future	1240.53	1232.0450	1240.5290	1232.0450	0.00
11/07/2024	AL7T On 08-May-25			Index Future	1267.18	1258.5080	1267.1770	1258.5080	0.00
11/07/2024	AL7T On 07-August-25			Index Future	1294.06	1285.2010	1294.0590	1285.2010	0.00
11/07/2024	ALBI On 01-August-24			Index Future	1025.07	1019.5980	1025.0720	1019.5980	121.00
11/07/2024	ALBI On 07-November-24			Index Future	1049.10	1043.4920	1049.0950	1043.4920	16.00
11/07/2024	ALBI On 06-February-25			Index Future	1071.81	1066.0860	1071.8140	1066.0860	0.00
11/07/2024	ALBI On 08-May-25			Index Future	1094.84	1088.9840	1094.8380	1088.9840	0.00
11/07/2024	ALBI On 07-August-25			Index Future	1118.06	1112.0820	1118.0630	1112.0820	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
11/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	ES33 On 01-August-24			Bond Future	11.68	79.1702	79.8750	79.1702	0.00
11/07/2024	ES33 On 07-November-24			Bond Future	11.80	77.2440	77.9655	77.2440	0.00
11/07/2024	ES33 On 06-February-25			Bond Future	11.93	78.9340	79.6715	78.9340	0.00
11/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5940	5	6	5	0.00
11/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
11/07/2024	ES33 On 08-May-25			Bond Future	12.06	76.8418	77.5957	76.8418	0.00
11/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2824	2	3	2	0.00
11/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
11/07/2024	ES33 On 07-August-25			Bond Future	12.21	78.4840	79.2543	78.4840	0.00
11/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5450	5	5	5	0.00
11/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
11/07/2024	ES42 On 01-August-24			Bond Future	12.17	75.1300	75.8998	75.1300	0.00
11/07/2024	ES42 On 07-November-24			Bond Future	12.29	72.6420	73.4302	72.6420	0.00
11/07/2024	ES42 On 06-February-25			Bond Future	12.40	74.2307	75.0363	74.2307	0.00
11/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	6643	6	7	6	0.00
11/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
11/07/2024	ES42 On 08-May-25			Bond Future	12.52	71.5715	72.3948	71.5715	0.00
11/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	3764	3	4	3	0.00
11/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
11/07/2024	ES42 On 07-August-25			Bond Future	12.65	73.0988	73.9401	73.0988	0.00
11/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	5668	5	6	5	0.00
11/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	GOVI On 01-August-24			GOVI	1009.72	1004.3240	1009.7170	1004.3240	713.00
11/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	663370	61	66	61	0.00
11/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	663270	61	66	61	0.00
11/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	663470	61	66	61	0.00
11/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
11/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
11/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
11/07/2024	GOVI On 07-November-24			GOVI	1033.38	1027.8590	1033.3800	1027.8590	0.00
11/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	846000	79	85	79	0.00
11/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	845900	79	85	79	0.00
11/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	845800	79	85	79	0.00
11/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/07/2024	GOVI On 06-February-25			GOVI	1055.76	1050.1150	1055.7580	1050.1150	0.00
11/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	837580	78	84	78	0.00
11/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/07/2024	GOVI On 08-May-25			GOVI	1078.44	1072.6700	1078.4370	1072.6700	0.00
11/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	564370	51	56	51	0.00
11/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
11/07/2024	GOVI On 07-August-25			GOVI	1101.32	1095.4220	1101.3150	1095.4220	0.00
11/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	903150	84	90	84	0.00
11/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
11/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2024	IGOV On 01-August-24			Index Future	356.39	355.8770	356.3920	355.8770	585.00
11/07/2024	IGOV On 07-November-24			Index Future	364.84	364.3120	364.8390	364.3120	16.00
11/07/2024	IGOV On 06-February-25			Index Future	372.83	372.2860	372.8250	372.2860	0.00
11/07/2024	IGOV On 08-May-25			Index Future	380.92	380.3650	380.9180	380.3650	0.00
11/07/2024	IGOV On 07-August-25			Index Future	389.08	388.5150	389.0810	388.5150	0.00
11/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
11/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
11/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
11/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
11/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
11/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
11/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
11/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
11/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
11/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
11/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
11/07/2024	R035 On 01-August-24			Bond Future	10.96	90.4008	90.9418	90.4008	36,246.00
11/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4559	4	5	4	0.00
11/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4610	4	5	4	0.00
11/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4509	4	5	4	0.00
11/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3806	3	4	3	0.00
11/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11537	11	12	11	0.00
11/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11399	11	11	11	0.00
11/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7822	7	8	7	0.00
11/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8068	8	8	8	0.00
11/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6581	6	7	6	5,100.00
11/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10842	10	11	10	0.00
11/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10702	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
11/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
11/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	4	0	0	0	0.00
11/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	1	0	0	0	0.00
11/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	1	0	0	0	0.00
11/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
11/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
11/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	66	0	0	0	9,500.00
11/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	34	0	0	0	0.00
11/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	31	0	0	0	0.00
11/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	33	0	0	0	0.00
11/07/2024	R035 On 07-November-24			Bond Future	11.05	88.0043	88.5580	88.0043	105,366.00
11/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6432	6	6	6	0.00
11/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6389	6	6	6	0.00
11/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6475	6	6	6	0.00
11/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6518	6	7	6	1,000.00
11/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11033	11	11	11	0.00
11/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	113	0	0	0	1,000.00
11/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	514	1	1	1	0.00
11/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	521	1	1	1	0.00
11/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	535	1	1	1	0.00
11/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	528	1	1	1	0.00
11/07/2024	R035 On 06-February-25			Bond Future	11.15	89.9092	90.4752	89.9092	0.00
11/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7379	7	7	7	0.00
11/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	925	1	1	1	0.00
11/07/2024	R035 On 08-May-25			Bond Future	11.24	87.3221	87.9005	87.3221	0.00
11/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5218	5	5	5	0.00
11/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4194	4	4	4	400.00
11/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8531	8	9	8	0.00
11/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11011	11	11	11	0.00
11/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	788	1	1	1	400.00
11/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1276	1	1	1	400.00
11/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3061	3	3	3	0.00
11/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2445	3	2	3	0.00
11/07/2024	R035 On 07-August-25			Bond Future	11.35	89.1698	89.7608	89.1698	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
11/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8353	8	8	8	0.00
11/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1964	2	2	2	0.00
11/07/2024	R053 On 01-August-24			Bond Future	11.60	103.5702	104.2016	103.5702	0.00
11/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	11472	11	11	11	0.00
11/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11340	11	11	11	0.00
11/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	11406	11	11	11	0.00
11/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	2	0	0	0	0.00
11/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	2	0	0	0	0.00
11/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	2	0	0	0	0.00
11/07/2024	R053 On 07-November-24			Bond Future	11.69	100.1250	100.7713	100.1250	3,638.00
11/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9168	9	9	9	0.00
11/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9227	9	9	9	0.00
11/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9108	9	9	9	0.00
11/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	839	1	1	1	0.00
11/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	818	1	1	1	0.00
11/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	829	1	1	1	0.00
11/07/2024	R053 On 06-February-25			Bond Future	11.78	102.2917	102.9523	102.2917	0.00
11/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10213	10	10	10	0.00
11/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1641	2	2	2	0.00
11/07/2024	R053 On 08-May-25			Bond Future	11.88	98.6139	99.2890	98.6139	0.00
11/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8846	8	9	8	0.00
11/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3124	3	3	3	0.00
11/07/2024	R053 On 07-August-25			Bond Future	11.98	100.6984	101.3882	100.6984	0.00
11/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	11452	11	11	11	0.00
11/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2898	3	3	3	0.00
11/07/2024	R186 On 01-August-24			Bond Future	8.43	105.4343	105.6788	105.4343	70,075.00
11/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	651	0	1	0	0.00
11/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	633	0	1	0	0.00
11/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	668	0	1	0	0.00
11/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	76	0	0	0	0.00
11/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	84	0	0	0	0.00
11/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	80	0	0	0	0.00
11/07/2024	R186 On 07-November-24			Bond Future	8.37	107.9050	108.1554	107.9050	76,610.00
11/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1687	1	2	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
11/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1671	1	2	1	0.00
11/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1703	2	2	2	0.00
11/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	193	0	0	0	0.00
11/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	199	0	0	0	0.00
11/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	196	0	0	0	0.00
11/07/2024	R186 On 06-February-25			Bond Future	8.31	104.9254	105.1816	104.9254	0.00
11/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1607	1	2	1	0.00
11/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	365	0	0	0	0.00
11/07/2024	R186 On 08-May-25			Bond Future	8.24	107.1764	107.4383	107.1764	0.00
11/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	980	1	1	1	0.00
11/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	640	1	1	1	0.00
11/07/2024	R186 On 07-August-25			Bond Future	8.18	104.1297	104.3975	104.1297	0.00
11/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2054	2	2	2	0.00
11/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1586	1	2	1	1,983.00
11/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2686	2	3	2	0.00
11/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	63	0	0	0	1,983.00
11/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	256	0	0	0	0.00
11/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	143	0	0	0	0.00
11/07/2024	R202 On 01-August-24			Bond Future	261.38	261.2824	261.3798	261.2824	538.00
11/07/2024	R202 On 07-November-24			Bond Future	267.57	267.4747	267.5748	267.4747	583.00
11/07/2024	R202 On 06-February-25			Bond Future	268.21	268.1093	268.2121	268.1093	0.00
11/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1422	1	1	1	0.00
11/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
11/07/2024	R202 On 08-May-25			Bond Future	274.03	273.9258	274.0316	273.9258	0.00
11/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1722	2	2	2	0.00
11/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
11/07/2024	R202 On 07-August-25			Bond Future	274.57	274.4591	274.5677	274.4591	0.00
11/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2968	3	3	3	0.00
11/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
11/07/2024	R209 On 01-August-24			Bond Future	11.07	70.5396	71.0476	70.5396	7,969.00
11/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3551	3	4	3	0.00
11/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3595	3	4	3	0.00
11/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3506	3	4	3	0.00
11/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	54	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
11/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	49	0	0	0	0.00
11/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	51	0	0	0	0.00
11/07/2024	R209 On 07-November-24			Bond Future	11.15	69.0355	69.5555	69.0355	8,396.00
11/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5537	5	6	5	0.00
11/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5575	5	6	5	0.00
11/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5500	5	5	5	0.00
11/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	521	1	1	1	0.00
11/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	507	1	1	1	0.00
11/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	514	1	1	1	0.00
11/07/2024	R209 On 06-February-25			Bond Future	11.23	70.5296	71.0610	70.5296	0.00
11/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6428	6	6	6	0.00
11/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	875	1	1	1	0.00
11/07/2024	R209 On 08-May-25			Bond Future	11.32	68.8860	69.4290	68.8860	0.00
11/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4813	4	5	4	0.00
11/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2163	2	2	2	0.00
11/07/2024	R209 On 07-August-25			Bond Future	11.42	70.3433	70.8981	70.3433	0.00
11/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7378	7	7	7	0.00
11/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1758	2	2	2	0.00
11/07/2024	R210 On 01-August-24			Bond Future	238.13	238.0536	238.1294	238.0536	1,254.00
11/07/2024	R210 On 07-November-24			Bond Future	240.43	240.3560	240.4339	240.3560	192.00
11/07/2024	R210 On 06-February-25			Bond Future	245.70	245.6162	245.6964	245.6162	0.00
11/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6086	6	6	6	0.00
11/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/07/2024	R210 On 08-May-25			Bond Future	247.62	247.5337	247.6163	247.5337	0.00
11/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
11/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	414	0	0	0	0.00
11/07/2024	R210 On 07-August-25			Bond Future	252.92	252.8331	252.9184	252.8331	0.00
11/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4478	4	4	4	0.00
11/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
11/07/2024	R213 On 01-August-24			Bond Future	10.00	88.1797	88.8322	88.1797	24,517.00
11/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3691	3	4	3	0.00
11/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3651	3	4	3	0.00
11/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3730	3	4	3	0.00
11/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	36	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
11/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	39	0	0	0	0.00
11/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	37	0	0	0	0.00
11/07/2024	R213 On 07-November-24			Bond Future	10.06	86.6850	87.3529	86.6850	71,644.00
11/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4987	4	5	4	0.00
11/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4953	4	5	4	0.00
11/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5021	4	5	4	0.00
11/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	318	0	0	0	0.00
11/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	327	0	0	0	0.00
11/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	322	0	0	0	0.00
11/07/2024	R213 On 06-February-25			Bond Future	10.14	88.5614	89.2440	88.5614	0.00
11/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5361	5	5	5	0.00
11/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	614	1	1	1	0.00
11/07/2024	R213 On 08-May-25			Bond Future	10.21	86.8999	87.5975	86.8999	0.00
11/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3181	3	3	3	0.00
11/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1974	2	2	2	0.00
11/07/2024	R213 On 07-August-25			Bond Future	10.30	88.7396	89.4523	88.7396	0.00
11/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6212	6	6	6	0.00
11/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1227	1	1	1	0.00
11/07/2024	R214 On 01-August-24			Bond Future	11.52	65.7028	66.0467	65.7028	8,333.00
11/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3333	3	3	3	0.00
11/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3378	3	3	3	0.00
11/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3289	3	3	3	0.00
11/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	80	0	0	0	0.00
11/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	73	0	0	0	0.00
11/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	76	0	0	0	0.00
11/07/2024	R214 On 07-November-24			Bond Future	11.61	63.9357	64.2878	63.9357	13,758.00
11/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5450	5	5	5	0.00
11/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5488	5	5	5	0.00
11/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5412	5	5	5	0.00
11/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	607	1	1	1	0.00
11/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	591	1	1	1	0.00
11/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	599	1	1	1	0.00
11/07/2024	R214 On 06-February-25			Bond Future	11.70	65.3197	65.6795	65.3197	0.00
11/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5950	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2866	3	3	3	554.00
11/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4388	4	4	4	554.00
11/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9246	9	9	9	0.00
11/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	495	1	0	1	554.00
11/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1671	2	2	2	0.00
11/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2594	3	3	3	0.00
11/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1112	1	1	1	0.00
11/07/2024	R214 On 08-May-25			Bond Future	11.79	63.4135	63.7813	63.4135	0.00
11/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5177	5	5	5	0.00
11/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2210	2	2	2	0.00
11/07/2024	R214 On 07-August-25			Bond Future	11.88	64.7553	65.1311	64.7553	0.00
11/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7124	7	7	7	0.00
11/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2080	2	2	2	0.00
11/07/2024	R248 On 01-August-24			Bond Future	11.62	80.4433	80.7710	80.4433	27,747.00
11/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4267	4	4	4	0.00
11/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4321	4	4	4	0.00
11/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4212	4	4	4	0.00
11/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	80	0	0	0	0.00
11/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	73	0	0	0	0.00
11/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	76	0	0	0	0.00
11/07/2024	R248 On 07-November-24			Bond Future	11.71	77.8770	78.2125	77.8770	240,225.00
11/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6968	7	7	7	0.00
11/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7014	7	7	7	0.00
11/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6922	7	7	7	0.00
11/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	667	1	1	1	0.00
11/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	650	1	1	1	0.00
11/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	659	1	1	1	0.00
11/07/2024	R248 On 06-February-25			Bond Future	11.81	79.5626	79.9056	79.5626	10,000.00
11/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6849	7	7	7	0.00
11/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1559	2	2	2	0.00
11/07/2024	R248 On 08-May-25			Bond Future	11.90	76.8170	77.1675	76.8170	0.00
11/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6575	6	7	6	0.00
11/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2464	3	2	3	0.00
11/07/2024	R248 On 07-August-25			Bond Future	12.00	78.4419	78.8002	78.4419	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
11/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9088	9	9	9	0.00
11/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2321	2	2	2	0.00
11/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00