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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/09/2024 TO: 11/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	2025 On 07-November-24			Bond Future	185.24	185.2870	185.2396	185.2870	9,240.00
11/09/2024	2029 On 07-November-24			Bond Future	134.58	134.5607	134.5840	134.5607	9,984.00
11/09/2024	2029 On 06-February-25			Bond Future	137.40	137.3756	137.4012	137.3756	0.00
11/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5001	5	5	5	0.00
11/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2029 On 08-May-25			Bond Future	138.74	138.7135	138.7422	138.7135	0.00
11/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	892	1	1	1	0.00
11/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2029 On 07-August-25			Bond Future	141.46	141.4306	141.4621	141.4306	0.00
11/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4052	4	4	4	0.00
11/09/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2029 On 06-November-25			Bond Future	142.75	142.7141	142.7482	142.7141	0.00
11/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2958	3	3	3	0.00
11/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2030 On 07-November-24			Bond Future	8.98	98.0825	98.2103	98.0825	184,043.00
11/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6748	7	7	7	0.00
11/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6784	7	7	7	0.00
11/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6711	7	7	7	0.00
11/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6602	6	7	6	600.00
11/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10855	11	11	11	0.00
11/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4774	5	5	5	600.00
11/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	6	0	0	0	0.00
11/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
11/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	29	0	0	0	0.00
11/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	5	0	0	0	0.00
11/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	5	0	0	0	0.00
11/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	5	0	0	0	0.00
11/09/2024	2030 On 06-February-25			Bond Future	9.02	96.1005	96.2322	96.1005	0.00
11/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6236	6	6	6	0.00
11/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1726	2	2	2	800.00
11/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3064	3	3	3	0.00
11/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	804	1	1	1	800.00
11/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1107	1	1	1	0.00
11/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	526	1	1	1	800.00
11/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2112	2	2	2	0.00
11/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	110	0	0	0	0.00
11/09/2024	2030 On 08-May-25			Bond Future	9.08	98.0105	98.1466	98.0105	0.00
11/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3794	4	4	4	0.00
11/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9630	9	10	9	0.00
11/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4879	5	5	5	1,640.00
11/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6019	6	6	6	2,280.00
11/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1948	2	2	2	800.00
11/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3960	4	4	4	0.00
11/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1060	1	1	1	800.00
11/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10941	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	29	0	0	0	2,280.00
11/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	332	0	0	0	0.00
11/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1595	2	2	2	0.00
11/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	699	1	1	1	800.00
11/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2560	3	3	3	0.00
11/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	61	0	0	0	1,640.00
11/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	499	1	0	1	0.00
11/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	745	1	1	1	0.00
11/09/2024	2030 On 07-August-25			Bond Future	9.17	95.8955	96.0358	95.8955	0.00
11/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6923	7	7	7	0.00
11/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9809	10	10	10	0.00
11/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5153	5	5	5	1,054.00
11/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	129	0	0	0	1,054.00
11/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	702	1	1	1	0.00
11/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	418	0	0	0	0.00
11/09/2024	2030 On 06-November-25			Bond Future	9.27	97.7247	97.8690	97.7247	0.00
11/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2747	3	3	3	0.00
11/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1845	2	2	2	0.00
11/09/2024	2032 On 07-November-24			Bond Future	9.73	93.1317	93.2678	93.1317	102,666.00
11/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8124	8	8	8	0.00
11/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8081	8	8	8	0.00
11/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8168	8	8	8	0.00
11/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8815	9	9	9	1,615.00
11/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15842	16	16	16	0.00
11/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4297	4	4	4	0.00
11/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6511	6	7	6	600.00
11/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8686	9	9	9	600.00
11/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14237	14	14	14	0.00
11/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1157	1	1	1	50.00
11/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1601	2	2	2	100.00
11/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1476	1	1	1	0.00
11/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	861	1	1	1	0.00
11/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	791	1	1	1	0.00
11/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1081	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
11/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	12	0	0	0	0.00
11/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	44	0	0	0	0.00
11/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	157	0	0	0	200.00
11/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
11/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	11	0	0	0	0.00
11/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	17	0	0	0	0.00
11/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	17	0	0	0	0.00
11/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	17	0	0	0	0.00
11/09/2024	2032 On 06-February-25			Bond Future	9.80	95.0571	95.1973	95.0571	0.00
11/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8767	9	9	9	0.00
11/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2118	2	2	2	800.00
11/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4386	4	4	4	0.00
11/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	982	1	1	1	800.00
11/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1543	2	2	2	0.00
11/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2825	3	3	3	0.00
11/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	603	1	1	1	800.00
11/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	117	0	0	0	0.00
11/09/2024	2032 On 08-May-25			Bond Future	9.88	92.7836	92.9284	92.7836	0.00
11/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5475	5	5	5	0.00
11/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1318	1	1	1	800.00
11/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2406	2	2	2	800.00
11/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5686	6	6	6	0.00
11/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	802	1	1	1	800.00
11/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2240	2	2	2	0.00
11/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3513	4	4	4	0.00
11/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	852	1	1	1	0.00
11/09/2024	2032 On 07-August-25			Bond Future	9.99	94.5765	94.7256	94.5765	0.00
11/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9192	9	9	9	0.00
11/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	598	1	1	1	0.00
11/09/2024	2032 On 06-November-25			Bond Future	10.10	92.2204	92.3737	92.2204	0.00
11/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3968	4	4	4	0.00
11/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2590	3	3	3	0.00
11/09/2024	2033 On 07-November-24			Bond Future	128.22	128.3010	128.2247	128.3010	6,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2033 On 06-February-25			Bond Future	130.91	130.9850	130.9088	130.9850	0.00
11/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5969	6	6	6	0.00
11/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2033 On 08-May-25			Bond Future	132.02	132.0948	132.0195	132.0948	0.00
11/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1399	1	1	1	0.00
11/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2033 On 07-August-25			Bond Future	134.61	134.6824	134.6078	134.6824	0.00
11/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5958	6	6	6	0.00
11/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2033 On 06-November-25			Bond Future	135.66	135.7327	135.6585	135.7327	0.00
11/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2519	3	3	3	0.00
11/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2037 On 07-November-24			Bond Future	10.82	86.5785	86.8671	86.5785	203,135.00
11/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9639	9	10	9	0.00
11/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9689	9	10	9	0.00
11/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9590	9	10	9	0.00
11/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	16	0	0	0	0.00
11/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	15	0	0	0	0.00
11/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	15	0	0	0	0.00
11/09/2024	2037 On 06-February-25			Bond Future	10.90	84.1080	84.4036	84.1080	0.00
11/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	10138	10	10	10	0.00
11/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	195	0	0	0	0.00
11/09/2024	2037 On 08-May-25			Bond Future	11.01	85.7790	86.0821	85.7790	3,975.00
11/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7669	7	8	7	0.00
11/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12356	12	12	12	7,500.00
11/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8947	9	9	9	15,000.00
11/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	12146	12	12	12	7,500.00
11/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	316	0	0	0	0.00
11/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	708	1	1	1	0.00
11/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	296	0	0	0	0.00
11/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	939	1	1	1	0.00
11/09/2024	2037 On 07-August-25			Bond Future	11.13	83.1761	83.4865	83.1761	0.00
11/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10653	10	11	10	0.00
11/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7324	7	7	7	0.00

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11/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4620	4	5	4	0.00
11/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2198	2	2	2	2,341.00
11/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2400	2	2	2	200.00
11/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2990	3	3	3	2,541.00
11/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5528	6	6	6	0.00
11/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1732	2	2	2	2,541.00
11/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5197	5	5	5	0.00
11/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	939	1	1	1	0.00
11/09/2024	2037 On 06-November-25			Bond Future	11.25	84.7610	85.0786	84.7610	0.00
11/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5424	5	5	5	0.00
11/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3352	3	3	3	0.00
11/09/2024	2038 On 07-November-24			Bond Future	141.49	141.3667	141.4912	141.3667	3,218.00
11/09/2024	2038 On 06-February-25			Bond Future	142.34	142.2108	142.3400	142.2108	0.00
11/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	7110	7	7	7	0.00
11/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2038 On 08-May-25			Bond Future	145.21	145.0735	145.2079	145.0735	0.00
11/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	5528	5	6	5	0.00
11/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2038 On 07-August-25			Bond Future	145.90	145.7572	145.8968	145.7572	0.00
11/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	6337	6	6	6	0.00
11/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2038 On 06-November-25			Bond Future	148.72	148.5772	148.7214	148.5772	0.00
11/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4841	5	5	5	0.00
11/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2040 On 07-November-24			Bond Future	11.04	87.4339	87.6157	87.4339	113,311.00
11/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10580	10	11	10	0.00
11/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10528	10	11	10	0.00
11/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10632	10	11	10	0.00
11/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12128	12	12	12	0.00
11/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6559	6	7	6	640.00
11/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9258	9	9	9	0.00
11/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	30	0	0	0	640.00
11/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	6	0	0	0	640.00
11/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	121	0	0	0	0.00

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11/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	15	0	0	0	0.00
11/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	15	0	0	0	0.00
11/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	15	0	0	0	0.00
11/09/2024	2040 On 06-February-25			Bond Future	11.13	84.7304	84.9172	84.7304	14.00
11/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10717	11	11	11	0.00
11/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2025	2	2	2	780.00
11/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4710	5	5	5	0.00
11/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	7041	7	7	7	0.00
11/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	615	1	1	1	780.00
11/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1189	1	1	1	780.00
11/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2853	3	3	3	0.00
11/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	225	0	0	0	0.00
11/09/2024	2040 On 08-May-25			Bond Future	11.23	86.4135	86.6056	86.4135	3,900.00
11/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8988	9	9	9	0.00
11/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12621	12	13	12	7,500.00
11/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9536	9	10	9	15,000.00
11/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12930	13	13	13	7,500.00
11/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	364	0	0	0	0.00
11/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	789	1	1	1	0.00
11/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	398	0	0	0	0.00
11/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	882	1	1	1	0.00
11/09/2024	2040 On 07-August-25			Bond Future	11.35	83.5721	83.7694	83.5721	0.00
11/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11782	12	12	12	0.00
11/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1035	1	1	1	0.00
11/09/2024	2040 On 06-November-25			Bond Future	11.47	85.1641	85.3663	85.1641	0.00
11/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5866	6	6	6	0.00
11/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3674	4	4	4	0.00
11/09/2024	2044 On 07-November-24			Bond Future	11.10	83.7359	83.9573	83.7359	90,925.00
11/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10846	11	11	11	0.00
11/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10899	11	11	11	0.00
11/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10794	11	11	11	0.00
11/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5906	6	6	6	0.00
11/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7278	7	7	7	0.00
11/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8649	8	9	8	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
11/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	50	0	0	0	11,405.00
11/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	99	0	0	0	9,540.00
11/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	191	0	0	0	13,875.00
11/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	17	0	0	0	0.00
11/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	16	0	0	0	0.00
11/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	16	0	0	0	0.00
11/09/2024	2044 On 06-February-25			Bond Future	11.18	81.0812	81.3084	81.0812	0.00
11/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	11082	11	11	11	0.00
11/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6053	6	6	6	449.00
11/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8502	8	9	8	449.00
11/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14565	14	15	14	0.00
11/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	69	0	0	0	449.00
11/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	460	0	0	0	0.00
11/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	889	1	1	1	0.00
11/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	232	0	0	0	0.00
11/09/2024	2044 On 08-May-25			Bond Future	11.27	82.6919	82.9250	82.6919	0.00
11/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9480	9	9	9	0.00
11/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	8012	8	8	8	0.00
11/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4760	5	5	5	0.00
11/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2223	2	2	2	2,490.00
11/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2366	2	2	2	2,490.00
11/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4579	5	5	5	0.00
11/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1181	1	1	1	2,490.00
11/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	879	1	1	1	0.00
11/09/2024	2044 On 07-August-25			Bond Future	11.38	79.9038	80.1428	79.9038	0.00
11/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12123	12	12	12	0.00
11/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1019	1	1	1	0.00
11/09/2024	2044 On 06-November-25			Bond Future	11.49	81.4257	81.6705	81.4257	0.00
11/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6146	6	6	6	0.00
11/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3764	4	4	4	0.00
11/09/2024	2046 On 07-November-24			Bond Future	122.78	122.4361	122.7842	122.4361	17,306.00
11/09/2024	2046 On 06-February-25			Bond Future	125.35	124.9972	125.3543	124.9972	0.00
11/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	11344	11	11	11	0.00
11/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2046 On 08-May-25			Bond Future	125.64	125.2693	125.6359	125.2693	0.00
11/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	3666	3	4	3	0.00
11/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2046 On 07-August-25			Bond Future	128.10	127.7219	128.0978	127.7219	0.00
11/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	9408	9	9	9	0.00
11/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2046 On 06-November-25			Bond Future	128.29	127.9073	128.2924	127.9073	0.00
11/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2882	2	3	2	0.00
11/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2050 On 07-November-24			Bond Future	124.33	124.4652	124.3327	124.4652	15,376.00
11/09/2024	2050 On 06-February-25			Bond Future	124.58	124.7145	124.5809	124.7145	582.00
11/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8981	9	9	9	0.00
11/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2050 On 08-May-25			Bond Future	127.09	127.2250	127.0909	127.2250	0.00
11/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5931	6	6	6	0.00
11/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2050 On 07-August-25			Bond Future	127.18	127.3123	127.1777	127.3123	0.00
11/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7288	7	7	7	0.00
11/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
11/09/2024	2050 On 06-November-25			Bond Future	129.64	129.7750	129.6396	129.7750	0.00
11/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5220	5	5	5	0.00
11/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
11/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	AL37 On 07-November-24			Index Future	1053.41	1051.8880	1053.4050	1051.8880	0.00
11/09/2024	AL37 On 06-February-25			Index Future	1075.20	1073.6480	1075.2000	1073.6480	0.00
11/09/2024	AL37 On 08-May-25			Index Future	1096.63	1095.0360	1096.6260	1095.0360	0.00
11/09/2024	AL37 On 07-August-25			Index Future	1117.89	1116.2650	1117.8920	1116.2650	0.00
11/09/2024	AL37 On 06-November-25			Index Future	1139.33	1137.6650	1139.3280	1137.6650	0.00
11/09/2024	AL7T On 07-November-24			Index Future	1257.53	1254.8600	1257.5340	1254.8600	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
11/09/2024	AL7T On 06-February-25			Index Future	1283.55	1280.8180	1283.5530	1280.8180	0.00
11/09/2024	AL7T On 08-May-25			Index Future	1309.13	1306.3340	1309.1300	1306.3340	0.00
11/09/2024	AL7T On 07-August-25			Index Future	1334.52	1331.6590	1334.5170	1331.6590	0.00
11/09/2024	AL7T On 06-November-25			Index Future	1360.11	1357.1890	1360.1070	1357.1890	0.00
11/09/2024	ALBI On 07-November-24			Index Future	1087.68	1085.6170	1087.6820	1085.6170	121.00
11/09/2024	ALBI On 06-February-25			Index Future	1110.19	1108.0740	1110.1860	1108.0740	0.00
11/09/2024	ALBI On 08-May-25			Index Future	1132.31	1130.1490	1132.3090	1130.1490	0.00
11/09/2024	ALBI On 07-August-25			Index Future	1154.27	1152.0580	1154.2660	1152.0580	0.00
11/09/2024	ALBI On 06-November-25			Index Future	1176.40	1174.1450	1176.4000	1174.1450	0.00
11/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	ES33 On 07-November-24			Bond Future	11.10	80.9988	81.2111	80.9988	0.00
11/09/2024	ES33 On 06-February-25			Bond Future	11.22	82.6933	82.9111	82.6933	0.00
11/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9180	9	9	9	0.00
11/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
11/09/2024	ES33 On 08-May-25			Bond Future	11.35	80.5578	80.7814	80.5578	0.00
11/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6009	6	6	6	0.00
11/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
11/09/2024	ES33 On 07-August-25			Bond Future	11.49	82.1328	82.3622	82.1328	0.00
11/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8558	8	9	8	0.00
11/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
11/09/2024	ES33 On 06-November-25			Bond Future	11.66	79.9220	80.1569	79.9220	0.00
11/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1507	1	2	1	0.00
11/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	ES42 On 07-November-24			Bond Future	11.43	78.2290	78.4679	78.2290	0.00
11/09/2024	ES42 On 06-February-25			Bond Future	11.52	79.8647	80.1097	79.8647	0.00
11/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11716	11	12	11	0.00
11/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
11/09/2024	ES42 On 08-May-25			Bond Future	11.63	77.2047	77.4560	77.2047	0.00
11/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8825	9	9	9	0.00
11/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
11/09/2024	ES42 On 07-August-25			Bond Future	11.75	78.7115	78.9692	78.7115	0.00
11/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10697	10	11	10	0.00
11/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
11/09/2024	ES42 On 06-November-25			Bond Future	11.87	75.9648	76.2287	75.9648	0.00
11/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2895	3	3	3	0.00
11/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
11/09/2024	GOVI On 07-November-24			GOVI	1070.89	1068.8550	1070.8920	1068.8550	679.00
11/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1221120	120	122	120	0.00
11/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1221020	120	122	120	0.00
11/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1220920	120	122	120	0.00
11/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/09/2024	GOVI On 06-February-25			GOVI	1093.05	1090.9660	1093.0490	1090.9660	0.00
11/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1210490	119	121	119	0.00
11/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/09/2024	GOVI On 08-May-25			GOVI	1114.83	1112.6990	1114.8300	1112.6990	0.00
11/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	928300	91	93	91	0.00
11/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
11/09/2024	GOVI On 07-August-25			GOVI	1136.45	1134.2700	1136.4490	1134.2700	0.00
11/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1254490	123	125	123	0.00
11/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
11/09/2024	GOVI On 06-November-25			GOVI	1158.24	1156.0160	1158.2410	1156.0160	0.00
11/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	462410	44	46	44	0.00
11/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
11/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	IGOV On 07-November-24			Index Future	375.35	375.1940	375.3460	375.1940	795.00
11/09/2024	IGOV On 06-February-25			Index Future	383.20	383.0460	383.2030	383.0460	0.00
11/09/2024	IGOV On 08-May-25			Index Future	390.93	390.7660	390.9280	390.7660	0.00
11/09/2024	IGOV On 07-August-25			Index Future	398.60	398.4300	398.5970	398.4300	0.00
11/09/2024	IGOV On 06-November-25			Index Future	406.33	406.1540	406.3260	406.1540	0.00
11/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
11/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
11/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
11/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
11/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
11/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
11/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
11/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
11/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
11/09/2024	R035 On 07-November-24			Bond Future	10.46	91.6478	91.9296	91.6478	141,437.00
11/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9290	9	9	9	0.00
11/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9240	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9339	9	9	9	0.00
11/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14292	14	14	14	0.00
11/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9389	9	9	9	1,000.00
11/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3924	4	4	4	0.00
11/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	299	0	0	0	11,000.00
11/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
11/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	13	0	0	0	0.00
11/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	13	0	0	0	0.00
11/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	14	0	0	0	0.00
11/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	14	0	0	0	0.00
11/09/2024	R035 On 06-February-25			Bond Future	10.54	93.5428	93.8317	93.5428	0.00
11/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	10001	10	10	10	0.00
11/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	5024	5	5	5	0.00
11/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2554	2	3	2	0.00
11/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1641	2	2	2	1,000.00
11/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1440	1	1	1	100.00
11/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	3061	3	3	3	0.00
11/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1943	2	2	2	1,100.00
11/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2798	3	3	3	0.00
11/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	855	1	1	1	1,100.00
11/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	191	0	0	0	0.00
11/09/2024	R035 On 08-May-25			Bond Future	10.64	90.8926	91.1889	90.8926	0.00
11/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	7007	7	7	7	0.00
11/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2252	2	2	2	150.00
11/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3816	4	4	4	0.00
11/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6677	6	7	6	0.00
11/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5711	6	6	6	400.00
11/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10927	11	11	11	0.00
11/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13669	13	14	13	0.00
11/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	158	0	0	0	400.00
11/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	384	0	0	0	400.00
11/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1290	1	1	1	0.00
11/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1022	1	1	1	150.00
11/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2100	2	2	2	150.00
11/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3360	4	3	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
11/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	945	1	1	1	0.00
11/09/2024	R035 On 07-August-25			Bond Future	10.75	92.6496	92.9531	92.6496	0.00
11/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10466	10	10	10	0.00
11/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	884	1	1	1	0.00
11/09/2024	R035 On 06-November-25			Bond Future	10.87	89.9115	90.2221	89.9115	0.00
11/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4938	5	5	5	0.00
11/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3227	3	3	3	0.00
11/09/2024	R053 On 07-November-24			Bond Future	11.04	106.1002	106.3982	106.1002	3,664.00
11/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13991	14	14	14	0.00
11/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	14060	14	14	14	0.00
11/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13922	14	14	14	0.00
11/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	27	0	0	0	0.00
11/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	25	0	0	0	0.00
11/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	26	0	0	0	0.00
11/09/2024	R053 On 06-February-25			Bond Future	11.12	108.2936	108.5992	108.2936	0.00
11/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14585	14	15	14	0.00
11/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	366	0	0	0	0.00
11/09/2024	R053 On 08-May-25			Bond Future	11.21	104.5794	104.8931	104.5794	0.00
11/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12513	12	13	12	0.00
11/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1187	1	1	1	0.00
11/09/2024	R053 On 07-August-25			Bond Future	11.30	106.5988	106.9204	106.5988	0.00
11/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15444	15	15	15	0.00
11/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1357	1	1	1	0.00
11/09/2024	R053 On 06-November-25			Bond Future	11.41	102.7678	103.0971	102.7678	0.00
11/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7792	8	8	8	0.00
11/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4909	5	5	5	0.00
11/09/2024	R186 On 07-November-24			Bond Future	7.98	108.8790	108.9178	108.8790	158,966.00
11/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2266	2	2	2	0.00
11/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2248	2	2	2	0.00
11/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2285	2	2	2	0.00
11/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	13	0	0	0	0.00
11/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	14	0	0	0	0.00
11/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	13	0	0	0	0.00
11/09/2024	R186 On 06-February-25			Bond Future	7.92	105.8175	105.8586	105.8175	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
11/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2052	2	2	2	0.00
11/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	133	0	0	0	0.00
11/09/2024	R186 On 08-May-25			Bond Future	7.90	107.9212	107.9650	107.9212	0.00
11/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1260	1	1	1	0.00
11/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	393	0	0	0	0.00
11/09/2024	R186 On 07-August-25			Bond Future	7.91	104.6973	104.7437	104.6973	0.00
11/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2353	2	2	2	0.00
11/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3009	3	3	3	0.00
11/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1857	2	2	2	1,983.00
11/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	40	0	0	0	1,983.00
11/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	180	0	0	0	0.00
11/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	96	0	0	0	0.00
11/09/2024	R186 On 06-November-25			Bond Future	7.95	106.6944	106.7432	106.6944	0.00
11/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	741	1	1	1	0.00
11/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	549	1	1	1	0.00
11/09/2024	R202 On 07-November-24			Bond Future	272.45	272.5084	272.4495	272.5084	1,076.00
11/09/2024	R202 On 06-February-25			Bond Future	272.95	273.0026	272.9462	273.0026	0.00
11/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	6156	6	6	6	0.00
11/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
11/09/2024	R202 On 08-May-25			Bond Future	278.45	278.4989	278.4464	278.4989	0.00
11/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	6136	6	6	6	0.00
11/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
11/09/2024	R202 On 07-August-25			Bond Future	278.59	278.6377	278.5889	278.6377	0.00
11/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6989	7	7	7	0.00
11/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
11/09/2024	R202 On 06-November-25			Bond Future	283.98	284.0285	283.9826	284.0285	0.00
11/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	8343	8	8	8	0.00
11/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
11/09/2024	R209 On 07-November-24			Bond Future	10.57	72.2698	72.4955	72.2698	16,897.00
11/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7980	8	8	8	0.00
11/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	8024	8	8	8	0.00
11/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7935	8	8	8	0.00
11/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1161	1	1	1	100.00
11/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	2661	3	3	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
11/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	471	1	0	1	100.00
11/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	1279	1	1	1	0.00
11/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	17	0	0	0	0.00
11/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	16	0	0	0	0.00
11/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	16	0	0	0	0.00
11/09/2024	R209 On 06-February-25			Bond Future	10.65	73.7639	73.9953	73.7639	0.00
11/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8681	8	9	8	0.00
11/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	193	0	0	0	0.00
11/09/2024	R209 On 08-May-25			Bond Future	10.74	72.0764	72.3138	72.0764	0.00
11/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6389	6	6	6	0.00
11/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	855	1	1	1	0.00
11/09/2024	R209 On 07-August-25			Bond Future	10.84	73.4693	73.7124	73.4693	0.00
11/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9278	9	9	9	0.00
11/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	844	1	1	1	0.00
11/09/2024	R209 On 06-November-25			Bond Future	10.95	71.7192	71.9681	71.7192	0.00
11/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4521	4	5	4	0.00
11/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2982	3	3	3	0.00
11/09/2024	R210 On 07-November-24			Bond Future	242.95	243.0913	242.9467	243.0913	1,557.00
11/09/2024	R210 On 06-February-25			Bond Future	248.03	248.1765	248.0322	248.1765	0.00
11/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8422	9	8	9	0.00
11/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/09/2024	R210 On 08-May-25			Bond Future	249.63	249.7712	249.6285	249.7712	0.00
11/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1598	2	2	2	0.00
11/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
11/09/2024	R210 On 07-August-25			Bond Future	254.52	254.6625	254.5212	254.6625	0.00
11/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6081	6	6	6	0.00
11/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
11/09/2024	R210 On 06-November-25			Bond Future	255.99	256.1265	255.9861	256.1265	0.00
11/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3846	4	4	4	0.00
11/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
11/09/2024	R213 On 07-November-24			Bond Future	9.43	89.8818	90.0457	89.8818	77,568.00
11/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7369	7	7	7	0.00
11/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7331	7	7	7	0.00
11/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7408	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	12	0	0	0	0.00
11/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	12	0	0	0	0.00
11/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	12	0	0	0	0.00
11/09/2024	R213 On 06-February-25			Bond Future	9.49	91.7404	91.9088	91.7404	0.00
11/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7513	7	8	7	0.00
11/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	101	0	0	0	0.00
11/09/2024	R213 On 08-May-25			Bond Future	9.56	90.0076	90.1810	90.0076	0.00
11/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4559	4	5	4	0.00
11/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	768	1	1	1	0.00
11/09/2024	R213 On 07-August-25			Bond Future	9.65	91.7484	91.9266	91.7484	0.00
11/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7955	8	8	8	0.00
11/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	495	1	0	1	0.00
11/09/2024	R213 On 06-November-25			Bond Future	9.77	89.9465	90.1294	89.9465	0.00
11/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3258	3	3	3	0.00
11/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2198	2	2	2	0.00
11/09/2024	R214 On 07-November-24			Bond Future	10.87	68.0445	68.2584	68.0445	19,548.00
11/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8833	9	9	9	0.00
11/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8879	9	9	9	0.00
11/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8788	9	9	9	0.00
11/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	12	0	0	0	0.00
11/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	11	0	0	0	0.00
11/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	12	0	0	0	0.00
11/09/2024	R214 On 06-February-25			Bond Future	10.95	69.4515	69.6707	69.4515	0.00
11/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	9034	9	9	9	0.00
11/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12782	13	13	13	0.00
11/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7087	7	7	7	554.00
11/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5008	5	5	5	554.00
11/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	745	1	1	1	0.00
11/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	41	0	0	0	554.00
11/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	379	0	0	0	0.00
11/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	203	0	0	0	0.00
11/09/2024	R214 On 08-May-25			Bond Future	11.03	67.5292	67.7541	67.5292	0.00
11/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7695	8	8	8	0.00
11/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	755	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R214 On 07-August-25			Bond Future	11.12	68.8346	69.0649	68.8346	0.00
11/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9856	10	10	10	0.00
11/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	878	1	1	1	0.00
11/09/2024	R214 On 06-November-25			Bond Future	11.23	66.8480	67.0836	66.8480	0.00
11/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5207	5	5	5	0.00
11/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3056	3	3	3	0.00
11/09/2024	R248 On 07-November-24			Bond Future	11.01	82.7050	82.9003	82.7050	250,990.00
11/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	11014	11	11	11	0.00
11/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	11068	11	11	11	0.00
11/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10960	11	11	11	0.00
11/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	17	0	0	0	0.00
11/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	17	0	0	0	0.00
11/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	17	0	0	0	0.00
11/09/2024	R248 On 06-February-25			Bond Future	11.09	84.4151	84.6156	84.4151	10,000.00
11/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10345	10	10	10	0.00
11/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	624	1	1	1	660.00
11/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2364	2	2	2	660.00
11/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5298	5	5	5	0.00
11/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1257	1	1	1	660.00
11/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2982	3	3	3	0.00
11/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6401	7	6	7	0.00
11/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	345	0	0	0	0.00
11/09/2024	R248 On 08-May-25			Bond Future	11.17	81.6468	81.8527	81.6468	0.00
11/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9692	10	10	10	0.00
11/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	896	1	1	1	0.00
11/09/2024	R248 On 07-August-25			Bond Future	11.27	83.2247	83.4359	83.2247	0.00
11/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12433	12	12	12	0.00
11/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1031	1	1	1	0.00
11/09/2024	R248 On 06-November-25			Bond Future	11.38	80.3695	80.5860	80.3695	0.00
11/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6118	6	6	6	0.00
11/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3775	4	4	4	0.00
11/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	X210 On 31-March-28			Bond Future	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
11/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00