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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/10/2024 TO: 11/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	2025 On 07-November-24			Bond Future	184.98	184.9793	184.9834	184.9793	9,276.00
11/10/2024	2029 On 07-November-24			Bond Future	133.49	133.6628	133.4940	133.6628	7,734.00
11/10/2024	2029 On 06-February-25			Bond Future	136.25	136.4425	136.2511	136.4425	0.00
11/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3851	4	4	4	0.00
11/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2029 On 08-May-25			Bond Future	137.59	137.7755	137.5936	137.7755	0.00
11/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
11/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	256	0	0	0	0.00
11/10/2024	2029 On 07-August-25			Bond Future	140.31	140.4114	140.3103	140.4114	0.00
11/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2900	3	3	3	0.00
11/10/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	2029 On 06-November-25			Bond Future	141.58	141.5869	141.5755	141.5869	0.00
11/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1785	2	2	2	0.00
11/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2030 On 07-November-24			Bond Future	9.13	97.6656	97.6230	97.6656	181,968.00
11/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6156	6	6	6	0.00
11/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6119	6	6	6	0.00
11/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6192	6	6	6	0.00
11/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4161	4	4	4	600.00
11/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	6010	6	6	6	600.00
11/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10268	10	10	10	0.00
11/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
11/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3	0	0	0	0.00
11/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2030 On 06-February-25			Bond Future	9.18	95.6626	95.6053	95.6626	28,826.00
11/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5559	6	6	6	0.00
11/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	402	0	0	0	800.00
11/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1116	1	1	1	800.00
11/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2362	2	2	2	0.00
11/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	451	0	0	0	800.00
11/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1124	1	1	1	0.00
11/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2336	2	2	2	0.00
11/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	60	0	0	0	0.00
11/10/2024	2030 On 08-May-25			Bond Future	9.25	97.5707	97.5221	97.5707	0.00
11/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3088	3	3	3	0.00
11/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8984	9	9	9	0.00
11/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4167	4	4	4	1,640.00
11/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10304	10	10	10	0.00
11/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5316	5	5	5	2,280.00
11/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1350	1	1	1	800.00
11/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3253	3	3	3	0.00
11/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	627	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1623	2	2	2	0.00
11/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2751	3	3	3	0.00
11/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	616	1	1	1	800.00
11/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	16	0	0	0	2,280.00
11/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	254	0	0	0	0.00
11/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	39	0	0	0	1,640.00
11/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	412	0	0	0	0.00
11/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	664	1	1	1	0.00
11/10/2024	2030 On 07-August-25			Bond Future	9.35	95.4026	95.4133	95.4026	0.00
11/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6258	6	6	6	0.00
11/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9159	9	9	9	0.00
11/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4493	4	4	4	1,054.00
11/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	101	0	0	0	1,054.00
11/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	664	1	1	1	0.00
11/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	375	0	0	0	0.00
11/10/2024	2030 On 06-November-25			Bond Future	9.46	97.1585	97.2335	97.1585	0.00
11/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2170	2	2	2	0.00
11/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1904	2	2	2	0.00
11/10/2024	2032 On 07-November-24			Bond Future	9.78	93.0239	93.0235	93.0239	98,717.00
11/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7864	8	8	8	0.00
11/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7908	8	8	8	0.00
11/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7821	8	8	8	0.00
11/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8560	9	9	9	1,615.00
11/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15598	16	16	16	0.00
11/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3935	4	4	4	0.00
11/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8430	8	8	8	600.00
11/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13992	14	14	14	0.00
11/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6229	6	6	6	600.00
11/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	620	1	1	1	50.00
11/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1059	1	1	1	100.00
11/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	931	1	1	1	0.00
11/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	560	1	1	1	0.00
11/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	492	1	0	1	0.00
11/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	788	1	1	1	0.00

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11/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	1	0	0	0	0.00
11/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
11/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	5	0	0	0	0.00
11/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	39	0	0	0	200.00
11/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
11/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	1	0	0	0	0.00
11/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	1	0	0	0	0.00
11/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	1	0	0	0	0.00
11/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	1	0	0	0	0.00
11/10/2024	2032 On 06-February-25			Bond Future	9.86	94.9355	94.9219	94.9355	24,546.00
11/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8427	8	8	8	0.00
11/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	611	1	1	1	800.00
11/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1643	2	2	2	800.00
11/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3930	4	4	4	0.00
11/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	422	0	0	0	800.00
11/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1343	1	1	1	0.00
11/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2729	3	3	3	0.00
11/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	53	0	0	0	0.00
11/10/2024	2032 On 08-May-25			Bond Future	9.94	92.6662	92.6616	92.6662	0.00
11/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4986	5	5	5	0.00
11/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	916	1	1	1	800.00
11/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1902	2	2	2	800.00
11/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5203	5	5	5	0.00
11/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	585	1	1	1	800.00
11/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2003	2	2	2	0.00
11/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3378	3	3	3	0.00
11/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	629	1	1	1	0.00
11/10/2024	2032 On 07-August-25			Bond Future	10.04	94.4143	94.4676	94.4143	0.00
11/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8779	9	9	9	0.00
11/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	443	0	0	0	0.00
11/10/2024	2032 On 06-November-25			Bond Future	10.16	91.9935	92.1097	91.9935	0.00
11/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3539	4	4	4	0.00
11/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2425	3	2	3	0.00
11/10/2024	2033 On 07-November-24			Bond Future	126.71	126.7093	126.7099	126.7093	6,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	2033 On 06-February-25			Bond Future	129.33	129.3444	129.3269	129.3444	0.00
11/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4387	4	4	4	0.00
11/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2033 On 08-May-25			Bond Future	130.43	130.4348	130.4296	130.4348	0.00
11/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
11/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	190	0	0	0	0.00
11/10/2024	2033 On 07-August-25			Bond Future	133.00	132.9302	133.0049	132.9302	0.00
11/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4355	4	4	4	0.00
11/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2033 On 06-November-25			Bond Future	134.03	133.8642	134.0268	133.8642	0.00
11/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	887	1	1	1	0.00
11/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2037 On 07-November-24			Bond Future	10.76	87.0347	87.1873	87.0347	212,935.00
11/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9944	10	10	10	0.00
11/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9894	10	10	10	0.00
11/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9994	10	10	10	0.00
11/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2037 On 06-February-25			Bond Future	10.85	84.5626	84.7060	84.5626	10,552.00
11/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10314	10	10	10	0.00
11/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	68	0	0	0	0.00
11/10/2024	2037 On 08-May-25			Bond Future	10.95	86.2489	86.4039	86.2489	3,975.00
11/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7661	8	8	8	0.00
11/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12534	12	13	12	7,500.00
11/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8996	9	9	9	15,000.00
11/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12316	12	12	12	7,500.00
11/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	165	0	0	0	0.00
11/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	435	0	0	0	0.00
11/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	152	0	0	0	0.00
11/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	609	1	1	1	0.00
11/10/2024	2037 On 07-August-25			Bond Future	11.07	83.6158	83.8273	83.6158	15.00
11/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10707	11	11	11	0.00
11/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7249	7	7	7	0.00

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11/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4417	4	4	4	0.00
11/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1888	2	2	2	2,341.00
11/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2098	2	2	2	200.00
11/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5879	6	6	6	0.00
11/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3272	3	3	3	0.00
11/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1459	1	1	1	2,541.00
11/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3248	3	3	3	2,541.00
11/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5708	6	6	6	0.00
11/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1760	2	2	2	2,541.00
11/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4554	5	5	5	0.00
11/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2446	3	2	3	2,541.00
11/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	4877	5	5	5	0.00
11/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1316	1	1	1	2,741.00
11/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	652	1	1	1	0.00
11/10/2024	2037 On 06-November-25			Bond Future	11.18	85.1530	85.4252	85.1530	0.00
11/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5313	5	5	5	0.00
11/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	2895	3	3	3	0.00
11/10/2024	2038 On 07-November-24			Bond Future	138.80	138.8038	138.8043	138.8038	3,311.00
11/10/2024	2038 On 06-February-25			Bond Future	139.56	139.5838	139.5646	139.5838	0.00
11/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4335	4	4	4	0.00
11/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2038 On 08-May-25			Bond Future	142.40	142.4031	142.3973	142.4031	0.00
11/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2717	3	3	3	0.00
11/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2038 On 07-August-25			Bond Future	143.06	142.9769	143.0583	142.9769	0.00
11/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3498	3	3	3	0.00
11/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2038 On 06-November-25			Bond Future	145.83	145.6484	145.8254	145.6484	0.00
11/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1945	2	2	2	0.00
11/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2040 On 07-November-24			Bond Future	11.02	87.5403	87.7714	87.5403	109,732.00
11/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10721	10	11	10	0.00
11/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10773	11	11	11	0.00
11/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10668	10	11	10	0.00

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11/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6600	6	7	6	640.00
11/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9383	9	9	9	0.00
11/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12278	12	12	12	0.00
11/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
11/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	7	0	0	0	0.00
11/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	640.00
11/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2040 On 06-February-25			Bond Future	11.11	84.8280	85.0514	84.8280	5,684.00
11/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10715	11	11	11	0.00
11/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1627	2	2	2	780.00
11/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4425	4	4	4	0.00
11/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6888	7	7	7	0.00
11/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	329	0	0	0	780.00
11/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	770	1	1	1	780.00
11/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2321	2	2	2	0.00
11/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	89	0	0	0	0.00
11/10/2024	2040 On 08-May-25			Bond Future	11.21	86.5194	86.7561	86.5194	3,900.00
11/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8848	9	9	9	0.00
11/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12603	12	13	12	7,500.00
11/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9415	9	9	9	15,000.00
11/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12924	13	13	13	7,500.00
11/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	207	0	0	0	0.00
11/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	518	1	1	1	0.00
11/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	231	0	0	0	0.00
11/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	591	1	1	1	0.00
11/10/2024	2040 On 07-August-25			Bond Future	11.32	83.6406	83.9356	83.6406	16.00
11/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11626	11	12	11	0.00
11/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	713	1	1	1	0.00
11/10/2024	2040 On 06-November-25			Bond Future	11.44	85.1777	85.5351	85.1777	0.00
11/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5639	5	6	5	0.00
11/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3277	3	3	3	0.00
11/10/2024	2044 On 07-November-24			Bond Future	11.13	83.5003	83.7044	83.5003	72,464.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10577	10	11	10	0.00
11/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10524	10	11	10	0.00
11/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10630	10	11	10	0.00
11/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6932	7	7	7	0.00
11/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5482	5	5	5	0.00
11/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8347	8	8	8	0.00
11/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	1	0	0	0	11,405.00
11/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	21	0	0	0	13,875.00
11/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	5	0	0	0	9,540.00
11/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2044 On 06-February-25			Bond Future	11.22	80.8303	81.0267	80.8303	470.00
11/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10677	10	11	10	0.00
11/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5484	5	5	5	449.00
11/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14237	14	14	14	0.00
11/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	8022	8	8	8	449.00
11/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	602	1	1	1	0.00
11/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	22	0	0	0	449.00
11/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	261	0	0	0	0.00
11/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	109	0	0	0	0.00
11/10/2024	2044 On 08-May-25			Bond Future	11.32	82.4420	82.6508	82.4420	0.00
11/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8976	9	9	9	0.00
11/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7472	7	7	7	0.00
11/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4160	4	4	4	0.00
11/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1683	2	2	2	2,490.00
11/10/2024	2044 On 08-May-25		Call	Bond Future	17.80	0.0204	0.0178	0.0204	0.00
11/10/2024	2044 On 08-May-25		Put	Bond Future	17367.05	17.5784	17.3671	17.5784	0.00
11/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2041	2	2	2	2,490.00
11/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4313	5	4	5	0.00
11/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	915	1	1	1	2,490.00
11/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	650	1	1	1	0.00
11/10/2024	2044 On 07-August-25			Bond Future	11.42	79.6115	79.8754	79.6115	0.00
11/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11592	11	12	11	0.00
11/10/2024	2044 On 07-August-25	13.34	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
11/10/2024	2044 On 06-November-25			Bond Future	11.54	81.0744	81.3974	81.0744	0.00
11/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5650	6	6	6	0.00
11/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3542	4	4	4	0.00
11/10/2024	2046 On 07-November-24			Bond Future	119.22	119.7617	119.2207	119.7617	10,807.00
11/10/2024	2046 On 06-February-25			Bond Future	121.68	122.2523	121.6830	122.2523	6,908.00
11/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7673	8	8	8	0.00
11/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2046 On 08-May-25			Bond Future	121.92	122.4852	121.9163	122.4852	0.00
11/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	1	0	1	0.00
11/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	54	0	0	0	0.00
11/10/2024	2046 On 07-August-25			Bond Future	124.32	124.8274	124.3227	124.8274	0.00
11/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5633	6	6	6	0.00
11/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2046 On 06-November-25			Bond Future	124.45	124.8812	124.4482	124.8812	0.00
11/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
11/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	962	1	1	1	0.00
11/10/2024	2050 On 07-November-24			Bond Future	121.05	121.4577	121.0513	121.4577	8,705.00
11/10/2024	2050 On 06-February-25			Bond Future	121.20	121.6363	121.2044	121.6363	7,200.00
11/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5604	6	6	6	0.00
11/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2050 On 08-May-25			Bond Future	123.66	124.0930	123.6645	124.0930	0.00
11/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2504	3	3	3	0.00
11/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2050 On 07-August-25			Bond Future	123.71	124.0714	123.7102	124.0714	0.00
11/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3820	4	4	4	0.00
11/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
11/10/2024	2050 On 06-November-25			Bond Future	126.10	126.3894	126.1028	126.3894	0.00
11/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1683	2	2	2	0.00
11/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
11/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	AL37 On 07-November-24			Index Future	1047.55	1048.0140	1047.5450	1048.0140	0.00
11/10/2024	AL37 On 06-February-25			Index Future	1068.92	1069.5510	1068.9220	1069.5510	0.00
11/10/2024	AL37 On 08-May-25			Index Future	1090.37	1090.9100	1090.3730	1090.9100	0.00
11/10/2024	AL37 On 07-August-25			Index Future	1111.66	1111.5450	1111.6630	1111.5450	0.00
11/10/2024	AL37 On 06-November-25			Index Future	1132.95	1132.1090	1132.9530	1132.1090	0.00
11/10/2024	AL7T On 07-November-24			Index Future	1258.50	1257.2320	1258.4960	1257.2320	0.00
11/10/2024	AL7T On 06-February-25			Index Future	1284.18	1283.0680	1284.1790	1283.0680	0.00
11/10/2024	AL7T On 08-May-25			Index Future	1309.95	1308.6910	1309.9490	1308.6910	0.00
11/10/2024	AL7T On 07-August-25			Index Future	1335.53	1333.4450	1335.5260	1333.4450	0.00
11/10/2024	AL7T On 06-November-25			Index Future	1361.10	1358.1140	1361.1040	1358.1140	0.00
11/10/2024	ALBI On 07-November-24			Index Future	1086.64	1085.1690	1086.6350	1085.1690	102.00
11/10/2024	ALBI On 06-February-25			Index Future	1108.81	1107.4690	1108.8100	1107.4690	16.00
11/10/2024	ALBI On 08-May-25			Index Future	1131.06	1129.5850	1131.0610	1129.5850	0.00
11/10/2024	ALBI On 07-August-25			Index Future	1153.15	1150.9520	1153.1450	1150.9520	0.00
11/10/2024	ALBI On 06-November-25			Index Future	1175.23	1172.2440	1175.2300	1172.2440	0.00
11/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	ES33 On 07-November-24			Bond Future	10.97	81.7270	81.8761	81.7270	0.00
11/10/2024	ES33 On 06-February-25			Bond Future	11.08	83.4266	83.5671	83.4266	0.00
11/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9836	10	10	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
11/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
11/10/2024	ES33 On 08-May-25			Bond Future	11.20	81.3116	81.4633	81.3116	0.00
11/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6691	7	7	7	0.00
11/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
11/10/2024	ES33 On 07-August-25			Bond Future	11.34	82.8642	83.0697	82.8642	0.00
11/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9265	9	9	9	0.00
11/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
11/10/2024	ES33 On 06-November-25			Bond Future	11.49	80.6140	80.8774	80.6140	0.00
11/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2227	2	2	2	0.00
11/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
11/10/2024	ES42 On 07-November-24			Bond Future	11.35	78.7626	78.9540	78.7626	0.00
11/10/2024	ES42 On 06-February-25			Bond Future	11.44	80.4005	80.5847	80.4005	0.00
11/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12191	12	12	12	0.00
11/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
11/10/2024	ES42 On 08-May-25			Bond Future	11.55	77.7576	77.9534	77.7576	0.00
11/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9323	9	9	9	0.00
11/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
11/10/2024	ES42 On 07-August-25			Bond Future	11.66	79.2404	79.4892	79.2404	0.00
11/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11217	11	11	11	0.00
11/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
11/10/2024	ES42 On 06-November-25			Bond Future	11.78	76.4528	76.7587	76.4528	0.00
11/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3425	3	3	3	0.00
11/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
11/10/2024	GOVI On 07-November-24			GOVI	1069.60	1068.2270	1069.6040	1068.2270	677.00
11/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1208040	119	121	119	0.00
11/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1208240	119	121	119	0.00
11/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1208140	119	121	119	0.00
11/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/10/2024	GOVI On 06-February-25			GOVI	1091.43	1090.1790	1091.4320	1090.1790	0.00
11/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1194320	118	119	118	0.00
11/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/10/2024	GOVI On 08-May-25			GOVI	1113.33	1111.9490	1113.3340	1111.9490	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
11/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	913340	90	91	90	0.00
11/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
11/10/2024	GOVI On 07-August-25			GOVI	1135.07	1132.9830	1135.0720	1132.9830	0.00
11/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1240720	122	124	122	0.00
11/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
11/10/2024	GOVI On 06-November-25			GOVI	1156.81	1153.9430	1156.8110	1153.9430	0.00
11/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	448110	42	45	42	0.00
11/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
11/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2024	IGOV On 07-November-24			Index Future	368.62	369.2720	368.6170	369.2720	909.00
11/10/2024	IGOV On 06-February-25			Index Future	376.23	376.9520	376.2300	376.9520	0.00
11/10/2024	IGOV On 08-May-25			Index Future	383.87	384.5690	383.8690	384.5690	0.00
11/10/2024	IGOV On 07-August-25			Index Future	391.45	391.9300	391.4520	391.9300	0.00
11/10/2024	IGOV On 06-November-25			Index Future	399.03	399.2670	399.0340	399.2670	0.00
11/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
11/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
11/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
11/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
11/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
11/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
11/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
11/10/2024	R035 On 07-November-24			Bond Future	10.40	92.1213	92.2698	92.1213	142,965.00
11/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9616	9	10	9	0.00
11/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9666	10	10	10	0.00
11/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9566	9	10	9	0.00
11/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14632	14	15	14	0.00
11/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9716	10	10	10	1,000.00
11/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	4003	4	4	4	0.00
11/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	39	0	0	0	11,000.00
11/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
11/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R035 On 06-February-25			Bond Future	10.49	94.0144	94.1528	94.0144	16,153.00
11/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10198	10	10	10	0.00
11/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4969	5	5	5	0.00
11/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2321	2	2	2	0.00
11/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1366	1	1	1	1,000.00
11/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1163	1	1	1	100.00
11/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2462	3	2	3	0.00
11/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1389	1	1	1	1,100.00
11/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2201	2	2	2	0.00
11/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	479	1	0	1	1,100.00
11/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	67	0	0	0	0.00
11/10/2024	R035 On 08-May-25			Bond Future	10.58	91.3800	91.5305	91.3800	0.00
11/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	7063	7	7	7	0.00
11/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2077	2	2	2	150.00
11/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3719	4	4	4	0.00
11/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6719	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
11/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5711	6	6	6	400.00
11/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13923	14	14	14	0.00
11/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	11097	11	11	11	0.00
11/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	212	0	0	0	400.00
11/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	947	1	1	1	0.00
11/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	70	0	0	0	400.00
11/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	722	1	1	1	150.00
11/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1662	2	2	2	150.00
11/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2843	3	3	3	0.00
11/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	659	1	1	1	0.00
11/10/2024	R035 On 07-August-25			Bond Future	10.68	93.1043	93.3148	93.1043	0.00
11/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10511	10	11	10	0.00
11/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	568	1	1	1	0.00
11/10/2024	R035 On 06-November-25			Bond Future	10.80	90.3149	90.5898	90.3149	0.00
11/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4941	5	5	5	0.00
11/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2862	3	3	3	0.00
11/10/2024	R053 On 07-November-24			Bond Future	11.05	105.9154	106.2813	105.9154	3,664.00
11/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13849	13	14	13	0.00
11/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13779	13	14	13	0.00
11/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13918	14	14	14	0.00
11/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R053 On 06-February-25			Bond Future	11.13	108.0920	108.4501	108.0920	2.00
11/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	14216	14	14	14	0.00
11/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	146	0	0	0	0.00
11/10/2024	R053 On 08-May-25			Bond Future	11.22	104.3814	104.7574	104.3814	0.00
11/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	12033	12	12	12	0.00
11/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	843	1	1	1	0.00
11/10/2024	R053 On 07-August-25			Bond Future	11.32	106.3492	106.7983	106.3492	0.00
11/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	15035	15	15	15	0.00
11/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1071	1	1	1	0.00
11/10/2024	R053 On 06-November-25			Bond Future	11.43	102.4444	102.9718	102.4444	0.00
11/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	7091	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
11/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4334	5	4	5	0.00
11/10/2024	R186 On 07-November-24			Bond Future	8.13	108.6132	108.6284	108.6132	148,139.00
11/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1965	2	2	2	0.00
11/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1984	2	2	2	0.00
11/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1946	2	2	2	0.00
11/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1	0	0	0	0.00
11/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1	0	0	0	0.00
11/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1	0	0	0	0.00
11/10/2024	R186 On 06-February-25			Bond Future	8.10	105.5331	105.5336	105.5331	17,134.00
11/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1705	2	2	2	0.00
11/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	111	0	0	0	0.00
11/10/2024	R186 On 08-May-25			Bond Future	8.10	107.6388	107.6500	107.6388	0.00
11/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	951	1	1	1	0.00
11/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	400	0	0	0	0.00
11/10/2024	R186 On 07-August-25			Bond Future	8.15	104.3613	104.4386	104.3613	0.00
11/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	2081	2	2	2	0.00
11/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2720	3	3	3	0.00
11/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1605	2	2	2	1,983.00
11/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	56	0	0	0	1,983.00
11/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	234	0	0	0	0.00
11/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	130	0	0	0	0.00
11/10/2024	R186 On 06-November-25			Bond Future	8.24	106.2825	106.4314	106.2825	0.00
11/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	512	0	1	0	0.00
11/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	632	1	1	1	0.00
11/10/2024	R202 On 07-November-24			Bond Future	269.21	269.8169	269.2079	269.8169	1,969.00
11/10/2024	R202 On 06-February-25			Bond Future	269.58	270.2361	269.5765	270.2361	0.00
11/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2787	3	3	3	0.00
11/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R202 On 08-May-25			Bond Future	275.05	275.6950	275.0489	275.6950	0.00
11/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2739	3	3	3	0.00
11/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R202 On 07-August-25			Bond Future	275.18	275.6737	275.1827	275.6737	0.00
11/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3583	4	4	4	0.00
11/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	R202 On 06-November-25			Bond Future	280.51	280.8254	280.5062	280.8254	0.00
11/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4866	5	5	5	0.00
11/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R209 On 07-November-24			Bond Future	10.54	72.5250	72.6851	72.5250	19,749.00
11/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	8153	8	8	8	0.00
11/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	8109	8	8	8	0.00
11/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	8198	8	8	8	0.00
11/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	807	1	1	1	100.00
11/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2502	2	3	2	0.00
11/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	122	0	0	0	100.00
11/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	735	1	1	1	0.00
11/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R209 On 06-February-25			Bond Future	10.61	74.0154	74.1684	74.0154	0.00
11/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8726	9	9	9	0.00
11/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	66	0	0	0	0.00
11/10/2024	R209 On 08-May-25			Bond Future	10.70	72.3380	72.5014	72.3380	0.00
11/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6306	6	6	6	0.00
11/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	584	1	1	1	0.00
11/10/2024	R209 On 07-August-25			Bond Future	10.80	73.7028	73.9146	73.7028	0.00
11/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9214	9	9	9	0.00
11/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	578	1	1	1	0.00
11/10/2024	R209 On 06-November-25			Bond Future	10.91	71.9092	72.1732	71.9092	0.00
11/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4390	4	4	4	0.00
11/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2646	3	3	3	0.00
11/10/2024	R210 On 07-November-24			Bond Future	241.74	241.7444	241.7420	241.7444	1,601.00
11/10/2024	R210 On 06-February-25			Bond Future	246.73	246.7718	246.7347	246.7718	0.00
11/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7125	7	7	7	0.00
11/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R210 On 08-May-25			Bond Future	248.35	248.3664	248.3528	248.3664	0.00
11/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	323	0	0	0	0.00
11/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R210 On 07-August-25			Bond Future	253.26	253.1169	253.2556	253.1169	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
11/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4816	5	5	5	0.00
11/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R210 On 06-November-25			Bond Future	254.70	254.3945	254.7009	254.3945	0.00
11/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2561	2	3	2	0.00
11/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R213 On 07-November-24			Bond Future	9.52	89.6889	89.6443	89.6889	73,913.00
11/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6957	7	7	7	0.00
11/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6996	7	7	7	0.00
11/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6918	7	7	7	0.00
11/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1	0	0	0	0.00
11/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	1	0	0	0	0.00
11/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	1	0	0	0	0.00
11/10/2024	R213 On 06-February-25			Bond Future	9.59	91.5320	91.4737	91.5320	12.00
11/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	7027	7	7	7	0.00
11/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	50	0	0	0	0.00
11/10/2024	R213 On 08-May-25			Bond Future	9.67	89.8013	89.7508	89.8013	0.00
11/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3961	4	4	4	0.00
11/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	600	1	1	1	0.00
11/10/2024	R213 On 07-August-25			Bond Future	9.76	91.4966	91.5010	91.4966	0.00
11/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7420	7	7	7	0.00
11/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	386	0	0	0	0.00
11/10/2024	R213 On 06-November-25			Bond Future	9.88	89.6306	89.6945	89.6306	0.00
11/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2821	3	3	3	0.00
11/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2196	2	2	2	0.00
11/10/2024	R214 On 07-November-24			Bond Future	10.83	68.3217	68.4946	68.3217	20,587.00
11/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	9058	9	9	9	0.00
11/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	9013	9	9	9	0.00
11/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	9103	9	9	9	0.00
11/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R214 On 06-February-25			Bond Future	10.91	69.7257	69.8923	69.7257	2,000.00
11/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	9129	9	9	9	0.00
11/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4908	5	5	5	554.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	7105	7	7	7	554.00
11/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12972	13	13	13	0.00
11/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	9	0	0	0	554.00
11/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	176	0	0	0	0.00
11/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	423	0	0	0	0.00
11/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	78	0	0	0	0.00
11/10/2024	R214 On 08-May-25			Bond Future	10.99	67.8136	67.9906	67.8136	0.00
11/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7667	8	8	8	0.00
11/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	491	1	0	1	0.00
11/10/2024	R214 On 07-August-25			Bond Future	11.08	69.0933	69.3160	69.0933	0.00
11/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9857	10	10	10	0.00
11/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	628	1	1	1	0.00
11/10/2024	R214 On 06-November-25			Bond Future	11.18	67.0670	67.3388	67.0670	0.00
11/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	5080	5	5	5	0.00
11/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2674	3	3	3	0.00
11/10/2024	R248 On 07-November-24			Bond Future	11.02	82.5261	82.8454	82.5261	248,790.00
11/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10943	11	11	11	0.00
11/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10997	11	11	11	0.00
11/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10888	11	11	11	0.00
11/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
11/10/2024	R248 On 06-February-25			Bond Future	11.10	84.2220	84.5360	84.2220	203,389.00
11/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	10065	10	10	10	0.00
11/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	284	0	0	0	660.00
11/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1755	2	2	2	660.00
11/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4763	5	5	5	0.00
11/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	802	1	1	1	660.00
11/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2452	3	2	3	0.00
11/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6141	6	6	6	0.00
11/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	145	0	0	0	0.00
11/10/2024	R248 On 08-May-25			Bond Future	11.18	81.4556	81.7843	81.4556	0.00
11/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9356	9	9	9	0.00
11/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	628	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
11/10/2024	R248 On 07-August-25			Bond Future	11.28	82.9923	83.3783	82.9923	0.00
11/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	12114	12	12	12	0.00
11/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	770	1	1	1	0.00
11/10/2024	R248 On 06-November-25			Bond Future	11.38	80.0793	80.5266	80.0793	0.00
11/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5721	6	6	6	0.00
11/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3436	4	3	4	0.00
11/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00