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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	2025 On 07-November-24			Bond Future	181.58	181.5800	181.5800	181.5800	0.00
11/11/2024	2029 On 07-November-24			Bond Future	132.42	132.4200	132.4200	132.4200	0.00
11/11/2024	2029 On 06-February-25			Bond Future	134.75	134.7590	134.7501	134.7590	8,604.00
11/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2350	2	2	2	0.00
11/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2029 On 08-May-25			Bond Future	136.13	136.1367	136.1279	136.1367	728.00
11/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
11/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1722	2	2	2	0.00
11/11/2024	2029 On 07-August-25			Bond Future	138.86	138.8728	138.8645	138.8728	0.00
11/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1454	1	1	1	0.00
11/11/2024	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
11/11/2024	2029 On 06-November-25			Bond Future	140.16	140.1632	140.1553	140.1632	0.00
11/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	365	0	0	0	0.00
11/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2029 On 05-February-26			Bond Future	142.74	142.7475	142.7402	142.7475	0.00
11/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2630	3	3	3	0.00
11/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2030 On 07-November-24			Bond Future	10.75	91.4674	91.4674	91.4674	0.00
11/11/2024	2030 On 06-February-25			Bond Future	9.25	95.4780	95.3594	95.4780	152,168.00
11/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5312	5	5	5	0.00
11/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	973	1	1	1	800.00
11/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2153	2	2	2	0.00
11/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	331	0	0	0	800.00
11/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1226	1	1	1	0.00
11/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2512	2	3	2	0.00
11/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	488	0	0	0	800.00
11/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	58	0	0	0	0.00
11/11/2024	2030 On 08-May-25			Bond Future	9.31	97.4362	97.3154	97.4362	0.00
11/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2953	3	3	3	0.00
11/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	922	1	1	1	1,320.00
11/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1804	2	2	2	680.00
11/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8782	9	9	9	0.00
11/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4007	4	4	4	1,640.00
11/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10100	10	10	10	0.00
11/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5139	5	5	5	2,280.00
11/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1281	1	1	1	800.00
11/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3112	3	3	3	0.00
11/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	601	1	1	1	800.00
11/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1760	2	2	2	0.00
11/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	683	1	1	1	800.00
11/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2931	3	3	3	0.00
11/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	18	0	0	0	2,280.00
11/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	283	0	0	0	0.00
11/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	44	0	0	0	1,640.00
11/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	458	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
11/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1301	1	1	1	0.00
11/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2247	2	2	2	0.00
11/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	735	1	1	1	0.00
11/11/2024	2030 On 07-August-25			Bond Future	9.40	95.3604	95.2377	95.3604	0.00
11/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6109	6	6	6	0.00
11/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	8992	9	9	9	0.00
11/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4364	4	4	4	1,054.00
11/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	110	0	0	0	1,054.00
11/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	711	1	1	1	0.00
11/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	402	0	0	0	0.00
11/11/2024	2030 On 06-November-25			Bond Future	9.50	97.2128	97.0881	97.2128	0.00
11/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2088	2	2	2	0.00
11/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1967	2	2	2	0.00
11/11/2024	2030 On 05-February-26			Bond Future	9.66	94.9698	94.8435	94.9698	0.00
11/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	1925	2	2	2	0.00
11/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2460	2	2	2	0.00
11/11/2024	2032 On 07-November-24			Bond Future	11.48	85.1604	85.1604	85.1604	0.00
11/11/2024	2032 On 06-February-25			Bond Future	9.89	94.9257	94.7798	94.9257	110,553.00
11/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8274	8	8	8	0.00
11/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1507	2	2	2	800.00
11/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3766	4	4	4	0.00
11/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	527	1	1	1	800.00
11/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1350	1	1	1	0.00
11/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	401	0	0	0	800.00
11/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2788	3	3	3	0.00
11/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	42	0	0	0	0.00
11/11/2024	2032 On 08-May-25			Bond Future	9.96	92.7079	92.5592	92.7079	37,405.00
11/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4912	5	5	5	0.00
11/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	914	1	1	1	800.00
11/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1878	2	2	2	800.00
11/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5127	5	5	5	0.00
11/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	611	1	1	1	800.00
11/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2081	2	2	2	0.00
11/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3479	3	3	3	0.00

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11/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	658	1	1	1	0.00
11/11/2024	2032 On 07-August-25			Bond Future	10.06	94.5479	94.3967	94.5479	0.00
11/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8687	9	9	9	0.00
11/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	422	0	0	0	0.00
11/11/2024	2032 On 06-November-25			Bond Future	10.17	92.2235	92.0697	92.2235	0.00
11/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3544	4	4	4	0.00
11/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2470	2	2	2	0.00
11/11/2024	2032 On 05-February-26			Bond Future	10.32	93.8952	93.7391	93.8952	0.00
11/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2787	3	3	3	0.00
11/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3479	3	3	3	0.00
11/11/2024	2033 On 07-November-24			Bond Future	126.41	126.4100	126.4100	126.4100	0.00
11/11/2024	2033 On 06-February-25			Bond Future	128.08	128.0847	128.0773	128.0847	6,341.00
11/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3137	3	3	3	0.00
11/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2033 On 08-May-25			Bond Future	129.22	129.2244	129.2170	129.2244	5,288.00
11/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
11/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1403	1	1	1	0.00
11/11/2024	2033 On 07-August-25			Bond Future	131.81	131.8217	131.8148	131.8217	0.00
11/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3165	3	3	3	0.00
11/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2033 On 06-November-25			Bond Future	132.87	132.8718	132.8653	132.8718	0.00
11/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
11/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	275	0	0	0	0.00
11/11/2024	2033 On 05-February-26			Bond Future	135.32	135.3217	135.3159	135.3217	0.00
11/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2436	2	2	2	0.00
11/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2037 On 07-November-24			Bond Future	12.58	77.2432	77.2432	77.2432	0.00
11/11/2024	2037 On 06-February-25			Bond Future	10.90	84.6761	84.4083	84.6761	165,871.00
11/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10008	10	10	10	0.00
11/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	60	0	0	0	0.00
11/11/2024	2037 On 08-May-25			Bond Future	11.00	86.4127	86.1396	86.4127	3,975.00
11/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7420	8	7	8	0.00
11/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12271	13	12	13	7,500.00
11/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8744	9	9	9	15,000.00

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11/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12054	12	12	12	7,500.00
11/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	167	0	0	0	0.00
11/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	448	0	0	0	0.00
11/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	154	0	0	0	0.00
11/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	632	1	1	1	0.00
11/11/2024	2037 On 07-August-25			Bond Future	11.11	83.8671	83.5889	83.8671	15.00
11/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10447	11	10	11	0.00
11/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	6992	7	7	7	0.00
11/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4186	4	4	4	0.00
11/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1720	2	2	2	2,341.00
11/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1921	2	2	2	200.00
11/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5631	6	6	6	0.00
11/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3061	3	3	3	0.00
11/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1311	1	1	1	2,541.00
11/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3275	3	3	3	2,541.00
11/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5799	6	6	6	0.00
11/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1750	2	2	2	2,541.00
11/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4616	4	5	4	0.00
11/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2453	2	2	2	2,541.00
11/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4948	5	5	5	0.00
11/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1297	1	1	1	2,541.00
11/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	631	1	1	1	0.00
11/11/2024	2037 On 06-November-25			Bond Future	11.22	85.4951	85.2118	85.4951	0.00
11/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5117	5	5	5	0.00
11/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2912	3	3	3	0.00
11/11/2024	2037 On 05-February-26			Bond Future	11.37	82.7872	82.4993	82.7872	0.00
11/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3734	4	4	4	0.00
11/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4649	5	5	5	0.00
11/11/2024	2038 On 07-November-24			Bond Future	135.29	135.2900	135.2900	135.2900	0.00
11/11/2024	2038 On 06-February-25			Bond Future	137.14	136.9940	137.1357	136.9940	2,650.00
11/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1906	2	2	2	0.00
11/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2038 On 08-May-25			Bond Future	139.98	139.8370	139.9820	139.8370	480.00
11/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	302	0	0	0	0.00

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11/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2038 On 07-August-25			Bond Future	140.65	140.5055	140.6539	140.5055	0.00
11/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1094	1	1	1	0.00
11/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2038 On 06-November-25			Bond Future	143.42	143.2715	143.4234	143.2715	0.00
11/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
11/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	457	1	0	1	0.00
11/11/2024	2038 On 05-February-26			Bond Future	143.89	143.7359	143.8915	143.7359	0.00
11/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	691	1	1	1	0.00
11/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2040 On 07-November-24			Bond Future	12.85	77.0508	77.0508	77.0508	0.00
11/11/2024	2040 On 06-February-25			Bond Future	11.23	84.6612	84.3078	84.6612	69,030.00
11/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9966	10	10	10	0.00
11/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1218	1	1	1	780.00
11/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3773	4	4	4	0.00
11/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6165	6	6	6	0.00
11/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	349	0	0	0	780.00
11/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	861	1	1	1	780.00
11/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2655	2	3	2	0.00
11/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	83	0	0	0	0.00
11/11/2024	2040 On 08-May-25			Bond Future	11.32	86.3975	86.0369	86.3975	3,900.00
11/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8220	9	8	9	0.00
11/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8776	9	9	9	15,000.00
11/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11919	12	12	12	7,500.00
11/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12236	13	12	13	7,500.00
11/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	239	0	0	0	0.00
11/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	598	1	1	1	0.00
11/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	682	1	1	1	0.00
11/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	265	0	0	0	0.00
11/11/2024	2040 On 07-August-25			Bond Future	11.44	83.6008	83.2335	83.6008	16.00
11/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10922	11	11	11	0.00
11/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	711	1	1	1	0.00
11/11/2024	2040 On 06-November-25			Bond Future	11.56	85.2232	84.8491	85.2232	0.00
11/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5061	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3386	3	3	3	0.00
11/11/2024	2040 On 05-February-26			Bond Future	11.70	82.2592	81.8788	82.2592	0.00
11/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	3882	4	4	4	0.00
11/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5123	5	5	5	0.00
11/11/2024	2044 On 07-November-24			Bond Future	12.91	73.1271	73.1271	73.1271	0.00
11/11/2024	2044 On 06-February-25			Bond Future	11.32	80.7551	80.3909	80.7551	71,969.00
11/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10029	10	10	10	0.00
11/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13596	14	14	14	0.00
11/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7381	8	7	8	449.00
11/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4878	5	5	5	449.00
11/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	631	1	1	1	0.00
11/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	17	0	0	0	449.00
11/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	256	0	0	0	0.00
11/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	98	0	0	0	0.00
11/11/2024	2044 On 08-May-25			Bond Future	11.41	82.4112	82.0397	82.4112	8,697.00
11/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8439	9	8	9	0.00
11/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6967	7	7	7	0.00
11/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3774	4	4	4	0.00
11/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1463	2	1	2	2,490.00
11/11/2024	2044 On 08-May-25		Call	Bond Future	13.19	0.0179	0.0132	0.0179	0.00
11/11/2024	2044 On 08-May-25		Put	Bond Future	17973.49	17.6067	17.9735	17.6067	0.00
11/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2266	2	2	2	2,490.00
11/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4705	5	5	5	0.00
11/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1022	1	1	1	2,490.00
11/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	724	1	1	1	0.00
11/11/2024	2044 On 07-August-25			Bond Future	11.52	79.6607	79.2821	79.6607	0.00
11/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11022	11	11	11	0.00
11/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	778	1	1	1	0.00
11/11/2024	2044 On 06-November-25			Bond Future	11.63	81.2065	80.8210	81.2065	0.00
11/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5040	6	5	6	0.00
11/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3508	4	4	4	0.00
11/11/2024	2044 On 05-February-26			Bond Future	11.76	78.2948	77.9027	78.2948	0.00
11/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	3982	4	4	4	0.00
11/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5232	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	2046 On 07-November-24			Bond Future	118.83	118.8300	118.8300	118.8300	0.00
11/11/2024	2046 On 06-February-25			Bond Future	119.24	118.8937	119.2427	118.8937	17,906.00
11/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5233	5	5	5	0.00
11/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2046 On 08-May-25			Bond Future	119.49	119.1311	119.4877	119.1311	0.00
11/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
11/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2482	3	2	3	0.00
11/11/2024	2046 On 07-August-25			Bond Future	121.89	121.5248	121.8890	121.5248	0.00
11/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3199	3	3	3	0.00
11/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2046 On 06-November-25			Bond Future	122.02	121.6469	122.0189	121.6469	0.00
11/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
11/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3391	4	3	4	0.00
11/11/2024	2046 On 05-February-26			Bond Future	124.27	123.8870	124.2664	123.8870	0.00
11/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2616	2	3	2	0.00
11/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2050 On 07-November-24			Bond Future	118.39	118.3900	118.3900	118.3900	0.00
11/11/2024	2050 On 06-February-25			Bond Future	118.26	117.7675	118.2581	117.7675	15,831.00
11/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2658	2	3	2	0.00
11/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2050 On 08-May-25			Bond Future	120.71	120.2116	120.7125	120.2116	0.00
11/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
11/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	447	1	0	1	0.00
11/11/2024	2050 On 07-August-25			Bond Future	120.75	120.2402	120.7519	120.2402	0.00
11/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	862	0	1	0	0.00
11/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
11/11/2024	2050 On 06-November-25			Bond Future	123.13	122.6071	123.1293	122.6071	0.00
11/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
11/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1291	2	1	2	0.00
11/11/2024	2050 On 05-February-26			Bond Future	122.97	122.4405	122.9732	122.4405	0.00
11/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	153	0	0	0	0.00
11/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
11/11/2024	8607 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
11/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
11/11/2024	AL37 On 06-February-25			Index Future	1066.46	1067.7790	1066.4590	1067.7790	0.00
11/11/2024	AL37 On 08-May-25			Index Future	1088.35	1089.6850	1088.3450	1089.6850	0.00
11/11/2024	AL37 On 07-August-25			Index Future	1109.99	1111.3430	1109.9900	1111.3430	0.00
11/11/2024	AL37 On 06-November-25			Index Future	1131.64	1133.0010	1131.6350	1133.0010	0.00
11/11/2024	AL37 On 05-February-26			Index Future	1152.31	1153.6820	1152.3110	1153.6820	0.00
11/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
11/11/2024	AL7T On 06-February-25			Index Future	1281.65	1284.6220	1281.6460	1284.6220	0.00
11/11/2024	AL7T On 08-May-25			Index Future	1307.95	1310.9780	1307.9480	1310.9780	0.00
11/11/2024	AL7T On 07-August-25			Index Future	1333.96	1337.0340	1333.9600	1337.0340	0.00
11/11/2024	AL7T On 06-November-25			Index Future	1359.97	1363.0890	1359.9730	1363.0890	0.00
11/11/2024	AL7T On 05-February-26			Index Future	1384.82	1387.9710	1384.8210	1387.9710	0.00
11/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
11/11/2024	ALBI On 06-February-25			Index Future	1103.48	1106.3420	1103.4780	1106.3420	99.00
11/11/2024	ALBI On 08-May-25			Index Future	1126.12	1129.0400	1126.1240	1129.0400	0.00
11/11/2024	ALBI On 07-August-25			Index Future	1148.52	1151.4800	1148.5200	1151.4800	0.00
11/11/2024	ALBI On 06-November-25			Index Future	1170.92	1173.9190	1170.9170	1173.9190	0.00
11/11/2024	ALBI On 05-February-26			Index Future	1192.31	1195.3480	1192.3100	1195.3480	0.00
11/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/11/2024	C040 On 31-January-40			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
11/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	CS26 On 02-April-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
11/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	ES33 On 07-November-24			Bond Future	13.17	72.0659	72.0659	72.0659	0.00
11/11/2024	ES33 On 06-February-25			Bond Future	11.12	83.6043	83.3883	83.6043	0.00
11/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9657	10	10	10	0.00
11/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
11/11/2024	ES33 On 08-May-25			Bond Future	11.23	81.5386	81.3184	81.5386	0.00
11/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6546	7	7	7	0.00
11/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
11/11/2024	ES33 On 07-August-25			Bond Future	11.36	83.1759	82.9516	83.1759	0.00
11/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9147	9	9	9	0.00
11/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
11/11/2024	ES33 On 06-November-25			Bond Future	11.51	81.0139	80.7855	81.0139	0.00
11/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2135	2	2	2	0.00
11/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
11/11/2024	ES33 On 05-February-26			Bond Future	11.71	82.4998	82.2678	82.4998	0.00
11/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
11/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	928	1	1	1	0.00
11/11/2024	ES42 On 07-November-24			Bond Future	13.61	66.6350	66.6350	66.6350	0.00
11/11/2024	ES42 On 06-February-25			Bond Future	11.58	80.0914	79.7524	80.0914	0.00
11/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11359	12	11	12	0.00
11/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
11/11/2024	ES42 On 08-May-25			Bond Future	11.68	77.4861	77.1402	77.4861	0.00
11/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8509	9	9	9	0.00
11/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
11/11/2024	ES42 On 07-August-25			Bond Future	11.79	79.0408	78.6883	79.0408	0.00
11/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10416	11	10	11	0.00
11/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
11/11/2024	ES42 On 06-November-25			Bond Future	11.92	76.3288	75.9697	76.3288	0.00
11/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2636	3	3	3	0.00
11/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
11/11/2024	ES42 On 05-February-26			Bond Future	12.07	77.7247	77.3595	77.7247	0.00
11/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
11/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1240	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
11/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
11/11/2024	GOVI On 06-February-25			GOVI	1086.48	1089.1990	1086.4800	1089.1990	646.00
11/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1144800	117	114	117	0.00
11/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/11/2024	GOVI On 08-May-25			GOVI	1108.78	1111.5460	1108.7760	1111.5460	0.00
11/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	867760	90	87	90	0.00
11/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
11/11/2024	GOVI On 07-August-25			GOVI	1130.83	1133.6380	1130.8280	1133.6380	0.00
11/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1198280	123	120	123	0.00
11/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
11/11/2024	GOVI On 06-November-25			GOVI	1152.88	1155.7300	1152.8790	1155.7300	0.00
11/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	408790	44	41	44	0.00
11/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
11/11/2024	GOVI On 05-February-26			GOVI	1173.94	1176.8260	1173.9430	1176.8260	0.00
11/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	239430	27	24	27	0.00
11/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
11/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
11/11/2024	IGOV On 06-February-25			Index Future	370.57	370.1050	370.5660	370.1050	888.00
11/11/2024	IGOV On 08-May-25			Index Future	378.26	377.7870	378.2590	377.7870	8.00
11/11/2024	IGOV On 07-August-25			Index Future	385.87	385.3820	385.8690	385.3820	0.00
11/11/2024	IGOV On 06-November-25			Index Future	393.48	392.9780	393.4790	392.9780	0.00
11/11/2024	IGOV On 05-February-26			Index Future	400.75	400.2350	400.7520	400.2350	0.00
11/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
11/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
11/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
11/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
11/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
11/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
11/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
11/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
11/11/2024	R033 On 07-November-24			Bond Future	10.33	99.3374	99.3374	99.3374	0.00
11/11/2024	R033 On 06-February-25			Bond Future	10.19	102.8069	102.6422	102.8069	20.00
11/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2022	2	2	2	0.00
11/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1250	1	1	1	0.00
11/11/2024	R033 On 08-May-25			Bond Future	10.27	99.8661	99.6983	99.8661	0.00
11/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2450	3	2	3	0.00
11/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2154	2	2	2	0.00
11/11/2024	R033 On 07-August-25			Bond Future	10.38	101.8479	101.6772	101.8479	0.00
11/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2694	3	3	3	0.00
11/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2940	3	3	3	0.00
11/11/2024	R033 On 06-November-25			Bond Future	10.50	98.7819	98.6083	98.7819	0.00
11/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2941	3	3	3	0.00
11/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3788	4	4	4	0.00
11/11/2024	R033 On 05-February-26			Bond Future	10.66	100.5708	100.3946	100.5708	0.00
11/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3264	3	3	3	0.00
11/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	4079	4	4	4	0.00
11/11/2024	R035 On 07-November-24			Bond Future	12.18	82.6536	82.6536	82.6536	0.00
11/11/2024	R035 On 06-February-25			Bond Future	10.52	94.2426	93.9515	94.2426	89,516.00
11/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	9978	10	10	10	0.00
11/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3844	4	4	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
11/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	681	1	1	1	15,000.00
11/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4724	5	5	5	0.00
11/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	999	1	1	1	100.00
11/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2103	2	2	2	0.00
11/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1189	1	1	1	1,000.00
11/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2500	2	3	2	0.00
11/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1372	1	1	1	1,100.00
11/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2226	2	2	2	0.00
11/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	435	0	0	0	1,100.00
11/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3119	3	3	3	0.00
11/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	629	1	1	1	7,500.00
11/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	48	0	0	0	0.00
11/11/2024	R035 On 08-May-25			Bond Future	10.61	91.6639	91.3670	91.6639	0.00
11/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6909	7	7	7	0.00
11/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13758	14	14	14	0.00
11/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5566	6	6	6	400.00
11/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10931	11	11	11	0.00
11/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6567	7	7	7	0.00
11/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	1994	2	2	2	150.00
11/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3602	4	4	4	0.00
11/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1708	2	2	2	150.00
11/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2924	3	3	3	0.00
11/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	734	1	1	1	150.00
11/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	210	0	0	0	400.00
11/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	967	1	1	1	0.00
11/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	68	0	0	0	400.00
11/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	669	1	1	1	0.00
11/11/2024	R035 On 07-August-25			Bond Future	10.71	93.4837	93.1812	93.4837	0.00
11/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10348	11	10	11	0.00
11/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	538	1	1	1	0.00
11/11/2024	R035 On 06-November-25			Bond Future	10.82	90.7931	90.4853	90.7931	0.00
11/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4686	5	5	5	0.00
11/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2712	3	3	3	0.00
11/11/2024	R035 On 05-February-26			Bond Future	10.98	92.4395	92.1266	92.4395	0.00
11/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3357	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
11/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4325	4	4	4	0.00
11/11/2024	R038 On 07-November-24			Bond Future	11.24	98.7623	98.7623	98.7623	0.00
11/11/2024	R038 On 06-February-25			Bond Future	11.11	102.5947	102.3565	102.5947	30.00
11/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2556	3	3	3	0.00
11/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1699	2	2	2	0.00
11/11/2024	R038 On 08-May-25			Bond Future	11.21	99.2076	98.9649	99.2076	0.00
11/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3034	3	3	3	0.00
11/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2866	3	3	3	0.00
11/11/2024	R038 On 07-August-25			Bond Future	11.33	101.1760	100.9288	101.1760	0.00
11/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3375	4	3	4	0.00
11/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3967	4	4	4	0.00
11/11/2024	R038 On 06-November-25			Bond Future	11.46	97.6550	97.4034	97.6550	0.00
11/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3819	4	4	4	0.00
11/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7849	8	8	8	0.00
11/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3063	3	3	3	1,770.00
11/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2552	2	3	2	1,770.00
11/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6186	6	6	6	0.00
11/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5235	5	5	5	0.00
11/11/2024	R038 On 05-February-26			Bond Future	11.62	99.4221	99.1666	99.4221	0.00
11/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4390	5	4	5	0.00
11/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5508	5	6	5	0.00
11/11/2024	R053 On 07-November-24			Bond Future	12.80	92.4326	92.4326	92.4326	0.00
11/11/2024	R053 On 06-February-25			Bond Future	11.27	107.9365	107.2210	107.9365	116.00
11/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	12987	14	13	14	0.00
11/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	146	0	0	0	0.00
11/11/2024	R053 On 08-May-25			Bond Future	11.36	104.2816	103.5516	104.2816	0.00
11/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	10984	12	11	12	0.00
11/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	1000	1	1	1	0.00
11/11/2024	R053 On 07-August-25			Bond Future	11.46	106.3506	105.6065	106.3506	0.00
11/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14005	15	14	15	0.00
11/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1232	1	1	1	0.00
11/11/2024	R053 On 06-November-25			Bond Future	11.57	102.5516	101.7935	102.5516	0.00
11/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6416	7	6	7	0.00
11/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4837	4	5	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
11/11/2024	R053 On 05-February-26			Bond Future	11.70	104.4070	103.6357	104.4070	0.00
11/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5391	6	5	6	0.00
11/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	7089	7	7	7	0.00
11/11/2024	R186 On 07-November-24			Bond Future	9.14	106.6649	106.6649	106.6649	0.00
11/11/2024	R186 On 06-February-25			Bond Future	8.33	105.1899	105.1405	105.1899	178,978.00
11/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1305	1	1	1	0.00
11/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	104	0	0	0	0.00
11/11/2024	R186 On 08-May-25			Bond Future	8.34	107.3476	107.2975	107.3476	0.00
11/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	662	1	1	1	0.00
11/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	463	0	0	0	0.00
11/11/2024	R186 On 07-August-25			Bond Future	8.40	104.1682	104.1175	104.1682	0.00
11/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1828	2	2	2	0.00
11/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1348	1	1	1	1,983.00
11/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2439	2	2	2	0.00
11/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	96	0	0	0	1,983.00
11/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	298	0	0	0	0.00
11/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	198	0	0	0	0.00
11/11/2024	R186 On 06-November-25			Bond Future	8.52	106.1922	106.1410	106.1922	0.00
11/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	380	0	0	0	0.00
11/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	789	1	1	1	0.00
11/11/2024	R186 On 05-February-26			Bond Future	8.88	102.8119	102.7604	102.8119	0.00
11/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	342	0	0	0	0.00
11/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	714	1	1	1	0.00
11/11/2024	R202 On 07-November-24			Bond Future	266.33	266.3300	266.3300	266.3300	0.00
11/11/2024	R202 On 06-February-25			Bond Future	266.50	266.5154	266.4998	266.5154	1,928.00
11/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
11/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	290	0	0	0	0.00
11/11/2024	R202 On 08-May-25			Bond Future	272.03	272.0469	272.0314	272.0469	269.00
11/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
11/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	279	0	0	0	0.00
11/11/2024	R202 On 07-August-25			Bond Future	272.22	272.2361	272.2216	272.2361	0.00
11/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	622	1	1	1	0.00
11/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
11/11/2024	R202 On 06-November-25			Bond Future	277.58	277.5962	277.5825	277.5962	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
11/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	1942	2	2	2	0.00
11/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
11/11/2024	R202 On 05-February-26			Bond Future	277.33	277.3458	277.3336	277.3458	0.00
11/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
11/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	486	0	0	0	0.00
11/11/2024	R209 On 07-November-24			Bond Future	12.22	64.5320	64.5320	64.5320	0.00
11/11/2024	R209 On 06-February-25			Bond Future	10.67	74.1030	73.8675	74.1030	12,623.00
11/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8411	9	8	9	0.00
11/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	52	0	0	0	0.00
11/11/2024	R209 On 08-May-25			Bond Future	10.76	72.4677	72.2276	72.4677	6,367.00
11/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6064	6	6	6	0.00
11/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	617	1	1	1	0.00
11/11/2024	R209 On 07-August-25			Bond Future	10.85	73.9061	73.6615	73.9061	0.00
11/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	8949	9	9	9	0.00
11/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	566	1	1	1	0.00
11/11/2024	R209 On 06-November-25			Bond Future	10.96	72.1896	71.9406	72.1896	0.00
11/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4103	4	4	4	0.00
11/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2592	3	3	3	0.00
11/11/2024	R209 On 05-February-26			Bond Future	11.09	73.4984	73.2453	73.4984	0.00
11/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3203	3	3	3	0.00
11/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3970	4	4	4	0.00
11/11/2024	R210 On 07-November-24			Bond Future	239.69	239.6900	239.6900	239.6900	0.00
11/11/2024	R210 On 06-February-25			Bond Future	244.67	244.6062	244.6669	244.6062	991.00
11/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5057	5	5	5	0.00
11/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/11/2024	R210 On 08-May-25			Bond Future	246.36	246.3024	246.3648	246.3024	300.00
11/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
11/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1665	2	2	2	0.00
11/11/2024	R210 On 07-August-25			Bond Future	251.32	251.2521	251.3169	251.2521	0.00
11/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2877	3	3	3	0.00
11/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
11/11/2024	R210 On 06-November-25			Bond Future	252.83	252.7584	252.8254	252.7584	0.00
11/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	685	1	1	1	0.00
11/11/2024	R210 On 06-November-25	252.14	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
11/11/2024	R210 On 05-February-26			Bond Future	257.49	257.4162	257.4860	257.4162	0.00
11/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4386	4	4	4	0.00
11/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
11/11/2024	R213 On 07-November-24			Bond Future	11.22	82.6883	82.6883	82.6883	0.00
11/11/2024	R213 On 06-February-25			Bond Future	9.63	91.4282	91.2999	91.4282	71,179.00
11/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6849	7	7	7	0.00
11/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	45	0	0	0	0.00
11/11/2024	R213 On 08-May-25			Bond Future	9.70	89.7450	89.6143	89.7450	0.00
11/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3868	4	4	4	0.00
11/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	644	1	1	1	0.00
11/11/2024	R213 On 07-August-25			Bond Future	9.79	91.5270	91.3941	91.5270	0.00
11/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7316	7	7	7	0.00
11/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	389	0	0	0	0.00
11/11/2024	R213 On 06-November-25			Bond Future	9.90	89.7517	89.6166	89.7517	0.00
11/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2727	3	3	3	0.00
11/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2180	2	2	2	0.00
11/11/2024	R213 On 05-February-26			Bond Future	10.06	91.3814	91.2444	91.3814	0.00
11/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2232	2	2	2	0.00
11/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2857	3	3	3	0.00
11/11/2024	R214 On 07-November-24			Bond Future	12.61	59.4367	59.4367	59.4367	0.00
11/11/2024	R214 On 06-February-25			Bond Future	11.06	69.3642	69.0564	69.3642	18,255.00
11/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8297	9	8	9	0.00
11/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12135	12	12	12	0.00
11/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6290	7	6	7	554.00
11/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4149	4	4	4	554.00
11/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	500	0	1	0	0.00
11/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	8	0	0	0	554.00
11/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	197	0	0	0	0.00
11/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	81	0	0	0	0.00
11/11/2024	R214 On 08-May-25			Bond Future	11.14	67.4826	67.1687	67.4826	3,232.00
11/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6954	7	7	7	0.00
11/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	600	1	1	1	0.00
11/11/2024	R214 On 07-August-25			Bond Future	11.23	68.8222	68.5024	68.8222	0.00
11/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9066	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
11/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	651	1	1	1	0.00
11/11/2024	R214 On 06-November-25			Bond Future	11.33	66.8586	66.5329	66.8586	0.00
11/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4389	5	4	5	0.00
11/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2788	3	3	3	0.00
11/11/2024	R214 On 05-February-26			Bond Future	11.46	68.0710	67.7398	68.0710	0.00
11/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3315	4	3	4	0.00
11/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4351	4	4	4	0.00
11/11/2024	R248 On 07-November-24			Bond Future	12.79	71.9030	71.9030	71.9030	0.00
11/11/2024	R248 On 06-February-25			Bond Future	11.24	83.9982	83.5835	83.9982	273,993.00
11/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9118	10	9	10	0.00
11/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1250	1	1	1	660.00
11/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3947	4	4	4	0.00
11/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	151	0	0	0	660.00
11/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2900	3	3	3	0.00
11/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6960	7	7	7	0.00
11/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	938	1	1	1	660.00
11/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	150	0	0	0	0.00
11/11/2024	R248 On 08-May-25			Bond Future	11.32	81.2729	80.8498	81.2729	15,902.00
11/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8543	9	9	9	0.00
11/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	749	1	1	1	0.00
11/11/2024	R248 On 07-August-25			Bond Future	11.42	82.8861	82.4550	82.8861	0.00
11/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11283	12	11	12	0.00
11/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	862	1	1	1	0.00
11/11/2024	R248 On 06-November-25			Bond Future	11.52	80.0526	79.6136	80.0526	0.00
11/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5032	5	5	5	0.00
11/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3661	4	4	4	0.00
11/11/2024	R248 On 05-February-26			Bond Future	11.65	81.5030	81.0564	81.5030	0.00
11/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4184	5	4	5	0.00
11/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5435	5	5	5	0.00
11/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/11/2024	X213 On 28-February-31			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
11/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00