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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/04/2024 TO: 11/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	2025 On 02-May-24			Bond Future	179.41	179.2999	179.4092	179.2999	9,884.00
11/04/2024	2025 On 01-August-24			Bond Future	181.57	181.4544	181.5659	181.4544	0.00
11/04/2024	2025 On 07-November-24			Bond Future	185.89	185.7733	185.8881	185.7733	0.00
11/04/2024	2029 On 02-May-24			Bond Future	129.37	129.0096	129.3689	129.0096	1,247.00
11/04/2024	2029 On 01-August-24			Bond Future	132.25	131.8789	132.2461	131.8789	8,224.00
11/04/2024	2029 On 07-November-24			Bond Future	134.00	133.6189	133.9952	133.6189	0.00
11/04/2024	2029 On 06-February-25			Bond Future	136.94	136.5536	136.9385	136.5536	0.00
11/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4539	4	5	4	0.00
11/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
11/04/2024	2029 On 08-May-25			Bond Future	138.45	138.0519	138.4455	138.0519	0.00
11/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	595	0	1	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
11/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
11/04/2024	2030 On 02-May-24			Bond Future	10.70	91.2655	90.7542	91.2655	116,295.00
11/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	1	0	0	0	0.00
11/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	1	0	0	0	0.00
11/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	2	0	0	0	0.00
11/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	46	0	0	0	1,000.00
11/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4685	5	5	5	0.00
11/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
11/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	935	1	1	1	1,080.00
11/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6264	7	6	7	0.00
11/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	504	1	1	1	500.00
11/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1798	2	2	2	500.00
11/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8948	9	9	9	0.00
11/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
11/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	178	0	0	0	0.00
11/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	816	1	1	1	0.00
11/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	1	0	0	0	1,080.00
11/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	467	0	0	0	0.00
11/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2183	2	2	2	0.00
11/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	7	0	0	0	1,000.00
11/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4175	4	4	4	0.00
11/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3478	3	3	3	0.00
11/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3559	3	4	3	0.00
11/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3518	3	4	3	0.00
11/04/2024	2030 On 01-August-24			Bond Future	10.81	89.2670	88.7444	89.2670	22,692.00
11/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	721	1	1	1	0.00
11/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	708	1	1	1	0.00
11/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	735	1	1	1	0.00
11/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2314	2	2	2	0.00
11/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2364	2	2	2	0.00
11/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2339	2	2	2	0.00
11/04/2024	2030 On 07-November-24			Bond Future	10.92	91.3680	90.8334	91.3680	1,650.00
11/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1644	2	2	2	0.00
11/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1626	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1662	2	2	2	0.00
11/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2259	2	2	2	0.00
11/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2296	2	2	2	0.00
11/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2278	2	2	2	0.00
11/04/2024	2030 On 06-February-25			Bond Future	11.05	89.3425	88.7965	89.3425	0.00
11/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1550	2	2	2	0.00
11/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2860	3	3	3	0.00
11/04/2024	2030 On 08-May-25			Bond Future	11.22	91.2343	90.6771	91.2343	0.00
11/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	604	1	1	1	0.00
11/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3711	4	4	4	0.00
11/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	984	1	1	1	1,640.00
11/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1611	1	2	1	1,640.00
11/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4074	4	4	4	0.00
11/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5025	5	5	5	0.00
11/04/2024	2032 On 02-May-24			Bond Future	11.57	84.4983	83.9316	84.4983	124,467.00
11/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
11/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	17	0	0	0	1,000.00
11/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5746	6	6	6	0.00
11/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1510	2	2	2	0.00
11/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	200	0	0	0	0.00
11/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
11/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	382	1	0	1	1,550.00
11/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	1	0	0	0	1,550.00
11/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7557	8	8	8	0.00
11/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	1	0	0	0	500.00
11/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	101	0	0	0	500.00
11/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6878	7	7	7	0.00
11/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	282	0	0	0	0.00
11/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
11/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1594	1	2	1	17,000.00
11/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5986	5	6	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
11/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	2	0	0	0	500.00
11/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2294	2	2	2	0.00
11/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	1	0	0	0	1,550.00
11/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1373	1	1	1	0.00
11/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4281	4	4	4	0.00
11/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1836	1	2	1	500.00
11/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4666	4	5	4	0.00
11/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	427	0	0	0	500.00
11/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	9	0	0	0	1,000.00
11/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4569	4	5	4	0.00
11/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3292	3	3	3	0.00
11/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5690	5	6	5	0.00
11/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4811	4	5	4	0.00
11/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4714	4	5	4	0.00
11/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4763	4	5	4	0.00
11/04/2024	2032 On 01-August-24			Bond Future	11.69	86.3567	85.7776	86.3567	26,399.00
11/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	715	1	1	1	0.00
11/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	729	1	1	1	0.00
11/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	701	1	1	1	0.00
11/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3208	3	3	3	0.00
11/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3145	3	3	3	0.00
11/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3176	3	3	3	0.00
11/04/2024	2032 On 07-November-24			Bond Future	11.83	84.2223	83.6298	84.2223	4,260.00
11/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1657	2	2	2	0.00
11/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1677	2	2	2	0.00
11/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1638	2	2	2	0.00
11/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6771	7	7	7	0.00
11/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1983	2	2	2	1,615.00
11/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	567	0	1	0	1,615.00
11/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2817	3	3	3	0.00
11/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3213	3	3	3	0.00
11/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3164	3	3	3	0.00
11/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3188	3	3	3	0.00
11/04/2024	2032 On 06-February-25			Bond Future	11.98	86.0514	85.4462	86.0514	0.00
11/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2137	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3238	3	3	3	0.00
11/04/2024	2032 On 08-May-25			Bond Future	12.15	83.7081	83.0904	83.7081	0.00
11/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	787	1	1	1	0.00
11/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6001	6	6	6	0.00
11/04/2024	2033 On 02-May-24			Bond Future	121.48	121.1946	121.4831	121.1946	1,707.00
11/04/2024	2033 On 01-August-24			Bond Future	124.18	123.8901	124.1849	123.8901	6,877.00
11/04/2024	2033 On 07-November-24			Bond Future	125.65	125.3432	125.6454	125.3432	0.00
11/04/2024	2033 On 06-February-25			Bond Future	128.41	128.0962	128.4054	128.0962	0.00
11/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3465	3	3	3	0.00
11/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/04/2024	2033 On 08-May-25			Bond Future	129.63	129.3125	129.6287	129.3125	0.00
11/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	991	1	1	1	0.00
11/04/2024	2037 On 02-May-24			Bond Future	12.66	76.6439	76.2701	76.6439	69,129.00
11/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6443	6	6	6	0.00
11/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6556	6	7	6	0.00
11/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6500	6	6	6	0.00
11/04/2024	2037 On 01-August-24			Bond Future	12.80	74.0735	73.6914	74.0735	111,309.00
11/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	597	1	1	1	0.00
11/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	584	1	1	1	0.00
11/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	610	1	1	1	1,383.00
11/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5372	6	5	6	0.00
11/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3095	3	3	3	0.00
11/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1294	1	1	1	1,383.00
11/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	579	1	1	1	1,383.00
11/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4113	4	4	4	0.00
11/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4192	4	4	4	0.00
11/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4152	4	4	4	0.00
11/04/2024	2037 On 07-November-24			Bond Future	12.95	75.8166	75.4257	75.8166	9,175.00
11/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1843	2	2	2	0.00
11/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1821	2	2	2	0.00

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11/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1865	2	2	2	0.00
11/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3632	3	4	3	0.00
11/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3688	3	4	3	0.00
11/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3660	3	4	3	0.00
11/04/2024	2037 On 06-February-25			Bond Future	13.10	73.2022	72.8030	73.2022	0.00
11/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2252	2	2	2	0.00
11/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3909	4	4	4	0.00
11/04/2024	2037 On 08-May-25			Bond Future	13.28	74.7506	74.3433	74.7506	3,975.00
11/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1230	1	1	1	0.00
11/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3520	4	4	4	7,500.00
11/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3199	3	3	3	0.00
11/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6238	6	6	6	0.00
11/04/2024	2038 On 02-May-24			Bond Future	132.32	132.9071	132.3170	132.9071	3,115.00
11/04/2024	2038 On 01-August-24			Bond Future	133.20	133.8008	133.1973	133.8008	1,991.00
11/04/2024	2038 On 07-November-24			Bond Future	136.37	136.9852	136.3678	136.9852	0.00
11/04/2024	2038 On 06-February-25			Bond Future	137.25	137.8778	137.2472	137.8778	0.00
11/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	2017	3	2	3	0.00
11/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
11/04/2024	2038 On 08-May-25			Bond Future	140.19	140.8338	140.1900	140.8338	0.00
11/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	510	1	1	1	0.00
11/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
11/04/2024	2040 On 02-May-24			Bond Future	12.90	76.7658	76.3725	76.7658	124,952.00
11/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7383	7	7	7	0.00
11/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7260	7	7	7	0.00
11/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7322	7	7	7	0.00
11/04/2024	2040 On 01-August-24			Bond Future	13.04	73.9476	73.5457	73.9476	12,732.00
11/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	615	1	1	1	0.00
11/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	629	1	1	1	0.00
11/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	601	1	1	1	0.00
11/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	549	1	1	1	680.00
11/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1687	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3493	4	3	4	0.00
11/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1867	2	2	2	7,500.00
11/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4655	4	5	4	0.00
11/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1264	1	1	1	680.00
11/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2333	2	2	2	0.00
11/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2520	2	3	2	680.00
11/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4482	4	4	4	0.00
11/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4398	4	4	4	0.00
11/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4440	4	4	4	0.00
11/04/2024	2040 On 07-November-24			Bond Future	13.19	75.6876	75.2765	75.6876	8,677.00
11/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2014	2	2	2	0.00
11/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2038	2	2	2	0.00
11/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1990	2	2	2	0.00
11/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3818	4	4	4	0.00
11/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3759	4	4	4	0.00
11/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3788	4	4	4	0.00
11/04/2024	2040 On 06-February-25			Bond Future	13.35	72.8197	72.3998	72.8197	0.00
11/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2260	2	2	2	0.00
11/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4285	4	4	4	0.00
11/04/2024	2040 On 08-May-25			Bond Future	13.52	74.3595	73.9311	74.3595	3,900.00
11/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1525	2	2	2	0.00
11/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3286	4	3	4	7,500.00
11/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3738	4	4	4	0.00
11/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6094	6	6	6	0.00
11/04/2024	2044 On 02-May-24			Bond Future	12.98	72.8437	72.4508	72.8437	83,286.00
11/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	996	1	1	1	0.00
11/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	133	0	0	0	0.00
11/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	429	1	0	1	0.00
11/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1640	1	2	1	10,030.00
11/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2722	2	3	2	4,200.00
11/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	874	1	1	1	10,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7497	7	7	7	0.00
11/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7622	7	8	7	0.00
11/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7560	7	8	7	0.00
11/04/2024	2044 On 01-August-24			Bond Future	13.11	70.0645	69.6630	70.0645	45,920.00
11/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	483	1	0	1	0.00
11/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	471	1	0	1	0.00
11/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	495	1	0	1	0.00
11/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4929	5	5	5	0.00
11/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5020	5	5	5	0.00
11/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4974	5	5	5	0.00
11/04/2024	2044 On 07-November-24			Bond Future	13.26	71.7131	71.3024	71.7131	200.00
11/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1940	2	2	2	0.00
11/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1917	2	2	2	0.00
11/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1964	2	2	2	0.00
11/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3736	4	4	4	0.00
11/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3795	4	4	4	0.00
11/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3765	4	4	4	0.00
11/04/2024	2044 On 06-February-25			Bond Future	13.41	68.8841	68.4646	68.8841	0.00
11/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2305	2	2	2	0.00
11/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4299	4	4	4	0.00
11/04/2024	2044 On 08-May-25			Bond Future	13.58	70.3405	69.9125	70.3405	0.00
11/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1536	2	2	2	0.00
11/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5948	6	6	6	0.00
11/04/2024	2046 On 02-May-24			Bond Future	114.31	113.9550	114.3053	113.9550	11,752.00
11/04/2024	2046 On 01-August-24			Bond Future	116.85	116.4896	116.8476	116.4896	10,720.00
11/04/2024	2046 On 07-November-24			Bond Future	117.43	117.0637	117.4305	117.0637	0.00
11/04/2024	2046 On 06-February-25			Bond Future	120.01	119.6343	120.0095	119.6343	0.00
11/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	5999	6	6	6	0.00
11/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
11/04/2024	2046 On 08-May-25			Bond Future	120.33	119.9509	120.3345	119.9509	0.00
11/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
11/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	1636	2	2	2	0.00
11/04/2024	2050 On 02-May-24			Bond Future	115.86	115.4728	115.8642	115.4728	11,423.00
11/04/2024	2050 On 01-August-24			Bond Future	116.14	115.7440	116.1441	115.7440	10,327.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2050 On 07-November-24			Bond Future	118.91	118.4988	118.9087	118.4988	0.00
11/04/2024	2050 On 06-February-25			Bond Future	119.16	118.7430	119.1622	118.7430	0.00
11/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	3562	3	4	3	0.00
11/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
11/04/2024	2050 On 08-May-25			Bond Future	121.72	121.2885	121.7171	121.2885	0.00
11/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	557	0	1	0	0.00
11/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
11/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	AL37 On 02-May-24			Index Future	928.69	933.8710	928.6910	933.8710	0.00
11/04/2024	AL37 On 01-August-24			Index Future	949.12	954.4110	949.1160	954.4110	0.00
11/04/2024	AL37 On 07-November-24			Index Future	971.47	976.8880	971.4720	976.8880	0.00
11/04/2024	AL37 On 06-February-25			Index Future	992.60	998.1290	992.5980	998.1290	0.00
11/04/2024	AL37 On 08-May-25			Index Future	1013.69	1019.3380	1013.6930	1019.3380	0.00
11/04/2024	AL7T On 02-May-24			Index Future	1069.39	1075.4270	1069.3900	1075.4270	0.00
11/04/2024	AL7T On 01-August-24			Index Future	1092.91	1099.0810	1092.9100	1099.0810	0.00
11/04/2024	AL7T On 07-November-24			Index Future	1118.65	1124.9660	1118.6520	1124.9660	0.00
11/04/2024	AL7T On 06-February-25			Index Future	1142.98	1149.4260	1142.9790	1149.4260	0.00
11/04/2024	AL7T On 08-May-25			Index Future	1167.27	1173.8500	1167.2700	1173.8500	0.00
11/04/2024	ALBI On 02-May-24			Index Future	931.91	936.5290	931.9140	936.5290	91.00
11/04/2024	ALBI On 01-August-24			Index Future	952.41	957.1280	952.4100	957.1280	0.00
11/04/2024	ALBI On 07-November-24			Index Future	974.84	979.6690	974.8440	979.6690	0.00
11/04/2024	ALBI On 06-February-25			Index Future	996.04	1000.9710	996.0430	1000.9710	0.00
11/04/2024	ALBI On 08-May-25			Index Future	1017.21	1022.2400	1017.2110	1022.2400	0.00
11/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C030 On 31-January-30			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
11/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	CI43 On 31-January-43			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
11/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	ES33 On 02-May-24			Bond Future	13.08	71.7748	71.4425	71.7748	0.00
11/04/2024	ES33 On 01-August-24			Bond Future	13.24	73.3711	73.0314	73.3711	0.00
11/04/2024	ES33 On 07-November-24			Bond Future	13.44	71.3141	70.9665	71.3141	0.00
11/04/2024	ES33 On 06-February-25			Bond Future	13.65	72.8789	72.5239	72.8789	0.00
11/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
11/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1208	1	1	1	0.00
11/04/2024	ES33 On 08-May-25			Bond Future	13.87	70.6354	70.2731	70.6354	0.00
11/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
11/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4499	4	4	4	0.00
11/04/2024	ES42 On 02-May-24			Bond Future	13.38	67.7288	67.3651	67.7288	0.00
11/04/2024	ES42 On 01-August-24			Bond Future	13.52	69.2352	68.8634	69.2352	0.00
11/04/2024	ES42 On 07-November-24			Bond Future	13.69	66.6145	66.2340	66.6145	0.00
11/04/2024	ES42 On 06-February-25			Bond Future	13.86	68.0752	67.6867	68.0752	0.00
11/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
11/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	707	0	1	0	0.00
11/04/2024	ES42 On 08-May-25			Bond Future	14.05	65.2638	64.8671	65.2638	0.00
11/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
11/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3764	3	4	3	0.00
11/04/2024	GOVI On 02-May-24			GOVI	918.03	922.6190	918.0320	922.6190	314.00
11/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	329580	28	33	28	0.00
11/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	329480	28	33	28	0.00
11/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	329380	28	33	28	0.00
11/04/2024	GOVI On 01-August-24			GOVI	938.22	942.9110	938.2230	942.9110	423.00
11/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	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
11/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	51670	0	5	0	0.00
11/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	51570	0	5	0	0.00
11/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	51470	0	5	0	0.00
11/04/2024	GOVI On 07-November-24			GOVI	960.32	965.1180	960.3220	965.1180	0.00
11/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	115320	16	12	16	0.00
11/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	115220	16	12	16	0.00
11/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	115420	16	12	16	0.00
11/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 06-February-25			GOVI	981.21	986.1030	981.2050	986.1030	0.00
11/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	92050	14	9	14	0.00
11/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 08-May-25			GOVI	1002.06	1007.0560	1002.0580	1007.0560	0.00
11/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
11/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	199420	15	20	15	0.00
11/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2024	IGOV On 02-May-24			Index Future	348.23	347.8080	348.2300	347.8080	593.00
11/04/2024	IGOV On 01-August-24			Index Future	355.97	355.5430	355.9740	355.5430	0.00
11/04/2024	IGOV On 07-November-24			Index Future	364.45	364.0070	364.4500	364.0070	0.00
11/04/2024	IGOV On 06-February-25			Index Future	372.46	372.0040	372.4570	372.0040	0.00
11/04/2024	IGOV On 08-May-25			Index Future	380.45	379.9880	380.4530	379.9880	0.00
11/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
11/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
11/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.36	91.6300	91.6400	91.6300	0.00
11/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6200	91.6400	91.6200	0.00
11/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
11/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.36	91.6100	91.6400	91.6100	0.00
11/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6200	91.6600	91.6200	0.00
11/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.24	91.6600	91.7600	91.6600	0.00
11/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.13	91.7600	91.8700	91.7600	0.00
11/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.07	91.8200	91.9300	91.8200	0.00
11/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.06	91.8300	91.9400	91.8300	0.00
11/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.14	91.7600	91.8600	91.7600	0.00
11/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.15	91.7500	91.8500	91.7500	0.00
11/04/2024	R035 On 02-May-24			Bond Future	12.27	81.9438	81.5675	81.9438	154,851.00
11/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	1	0	0	0	0.00
11/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	2	0	0	0	0.00
11/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	1	0	0	0	0.00
11/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5746	5	6	5	0.00
11/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5635	5	6	5	0.00
11/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5691	5	6	5	0.00
11/04/2024	R035 On 01-August-24			Bond Future	12.40	83.7461	83.3614	83.7461	9,509.00
11/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	730	1	1	1	0.00
11/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	745	1	1	1	0.00
11/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	715	1	1	1	0.00
11/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3820	4	4	4	0.00
11/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3746	3	4	3	0.00
11/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3783	4	4	4	0.00
11/04/2024	R035 On 07-November-24			Bond Future	12.56	81.2019	80.8084	81.2019	14,838.00
11/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1813	2	2	2	0.00
11/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1835	2	2	2	0.00
11/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1791	2	2	2	0.00
11/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3686	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3630	3	4	3	0.00
11/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3658	3	4	3	0.00
11/04/2024	R035 On 06-February-25			Bond Future	12.71	82.9656	82.5638	82.9656	0.00
11/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2325	3	2	3	0.00
11/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3782	4	4	4	0.00
11/04/2024	R035 On 08-May-25			Bond Future	12.88	80.2073	79.7973	80.2073	0.00
11/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1104	1	1	1	0.00
11/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6433	6	6	6	0.00
11/04/2024	R053 On 02-May-24			Bond Future	12.86	92.2911	91.8100	92.2911	5,189.00
11/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1936	2	2	2	0.00
11/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1892	2	2	2	0.00
11/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1981	2	2	2	0.00
11/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	747	1	1	1	0.00
11/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	793	1	1	1	0.00
11/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	770	1	1	1	0.00
11/04/2024	R053 On 01-August-24			Bond Future	12.99	94.3210	93.8292	94.3210	0.00
11/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3446	4	3	4	0.00
11/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3485	4	3	4	0.00
11/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3406	4	3	4	0.00
11/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2441	2	2	2	0.00
11/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2388	2	2	2	0.00
11/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2414	2	2	2	0.00
11/04/2024	R053 On 07-November-24			Bond Future	13.13	90.6689	90.1659	90.6689	0.00
11/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2769	3	3	3	0.00
11/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2737	3	3	3	0.00
11/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2800	3	3	3	0.00
11/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4997	5	5	5	0.00
11/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5074	5	5	5	0.00
11/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5035	5	5	5	0.00
11/04/2024	R053 On 06-February-25			Bond Future	13.28	92.6373	92.1236	92.6373	0.00
11/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3415	4	3	4	0.00
11/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5672	5	6	5	0.00
11/04/2024	R053 On 08-May-25			Bond Future	13.44	88.7273	88.2031	88.7273	0.00
11/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2679	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8043	8	8	8	0.00
11/04/2024	R186 On 02-May-24			Bond Future	9.40	106.7616	106.4417	106.7616	80,688.00
11/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	857	1	1	1	2,030.00
11/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2288	3	2	3	0.00
11/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	5	0	0	0	2,030.00
11/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	96	0	0	0	0.00
11/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3285	3	3	3	0.00
11/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3334	3	3	3	0.00
11/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3309	3	3	3	0.00
11/04/2024	R186 On 01-August-24			Bond Future	9.45	103.8015	103.4745	103.8015	25,511.00
11/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	110	0	0	0	0.00
11/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	106	0	0	0	0.00
11/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	113	0	0	0	0.00
11/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1725	1	2	1	0.00
11/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1761	1	2	1	0.00
11/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1743	1	2	1	0.00
11/04/2024	R186 On 07-November-24			Bond Future	9.54	106.2450	105.9106	106.2450	35,599.00
11/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	572	1	1	1	0.00
11/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	581	1	1	1	0.00
11/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	563	1	1	1	0.00
11/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1336	1	1	1	0.00
11/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1316	1	1	1	0.00
11/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1326	1	1	1	0.00
11/04/2024	R186 On 06-February-25			Bond Future	9.65	103.2368	102.8955	103.2368	0.00
11/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	518	1	1	1	0.00
11/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1561	1	2	1	0.00
11/04/2024	R186 On 08-May-25			Bond Future	9.83	105.4235	105.0754	105.4235	0.00
11/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	201	0	0	0	0.00
11/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2224	2	2	2	0.00
11/04/2024	R202 On 02-May-24			Bond Future	259.75	259.3333	259.7458	259.3333	460.00
11/04/2024	R202 On 01-August-24			Bond Future	260.44	260.0227	260.4440	260.0227	441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R202 On 07-November-24			Bond Future	266.64	266.2118	266.6440	266.2118	0.00
11/04/2024	R202 On 06-February-25			Bond Future	267.29	266.8433	267.2855	266.8433	0.00
11/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	495	0	0	0	0.00
11/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
11/04/2024	R202 On 08-May-25			Bond Future	273.02	272.5644	273.0173	272.5644	0.00
11/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	707	0	1	0	0.00
11/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
11/04/2024	R209 On 02-May-24			Bond Future	12.37	63.3683	63.0146	63.3683	12,940.00
11/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5642	5	6	5	0.00
11/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5542	5	6	5	0.00
11/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5592	5	6	5	0.00
11/04/2024	R209 On 01-August-24			Bond Future	12.49	64.7620	64.4006	64.7620	3,280.00
11/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	530	1	1	1	0.00
11/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	542	1	1	1	0.00
11/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	519	1	1	1	0.00
11/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3713	3	4	3	0.00
11/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3643	3	4	3	0.00
11/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3678	3	4	3	0.00
11/04/2024	R209 On 07-November-24			Bond Future	12.63	63.1295	62.7597	63.1295	5,237.00
11/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1553	2	2	2	0.00
11/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1534	2	2	2	0.00
11/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1572	2	2	2	0.00
11/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3299	3	3	3	0.00
11/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3351	3	3	3	0.00
11/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3325	3	3	3	0.00
11/04/2024	R209 On 06-February-25			Bond Future	12.76	64.5005	64.1229	64.5005	0.00
11/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2023	2	2	2	0.00
11/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3408	3	3	3	0.00
11/04/2024	R209 On 08-May-25			Bond Future	12.92	62.7106	62.3252	62.7106	0.00
11/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1067	1	1	1	0.00
11/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5522	5	6	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
11/04/2024	R210 On 02-May-24			Bond Future	234.04	233.9585	234.0445	233.9585	110.00
11/04/2024	R210 On 01-August-24			Bond Future	239.25	239.1620	239.2498	239.1620	823.00
11/04/2024	R210 On 07-November-24			Bond Future	241.61	241.5220	241.6124	241.5220	0.00
11/04/2024	R210 On 06-February-25			Bond Future	246.92	246.8260	246.9192	246.8260	0.00
11/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	7309	7	7	7	0.00
11/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/04/2024	R210 On 08-May-25			Bond Future	248.81	248.7112	248.8071	248.7112	0.00
11/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	777	1	1	1	0.00
11/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
11/04/2024	R213 On 02-May-24			Bond Future	11.20	82.0814	81.6309	82.0814	25,660.00
11/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	1	0	0	0	0.00
11/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	1	0	0	0	0.00
11/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	1	0	0	0	0.00
11/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3778	3	4	3	0.00
11/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3864	3	4	3	0.00
11/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3821	3	4	3	0.00
11/04/2024	R213 On 01-August-24			Bond Future	11.31	83.8867	83.4262	83.8867	0.00
11/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	779	1	1	1	0.00
11/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	765	1	1	1	0.00
11/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	751	1	1	1	0.00
11/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2544	2	3	2	0.00
11/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2518	2	3	2	0.00
11/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2491	2	2	2	0.00
11/04/2024	R213 On 07-November-24			Bond Future	11.44	82.3000	81.8289	82.3000	10,002.00
11/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1697	2	2	2	0.00
11/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1716	2	2	2	0.00
11/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1678	2	2	2	0.00
11/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2576	2	3	2	0.00
11/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2536	2	3	2	0.00
11/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2556	2	3	2	0.00
11/04/2024	R213 On 06-February-25			Bond Future	11.59	84.0880	83.6069	84.0880	0.00
11/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1963	2	2	2	0.00
11/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2853	3	3	3	0.00
11/04/2024	R213 On 08-May-25			Bond Future	11.75	82.3086	81.8177	82.3086	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
11/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	765	1	1	1	0.00
11/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5337	5	5	5	0.00
11/04/2024	R214 On 02-May-24			Bond Future	12.69	58.9032	58.5669	58.9032	21,222.00
11/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3593	4	4	4	0.00
11/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1275	2	1	2	0.00
11/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	69	0	0	0	8,000.00
11/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	78	0	0	0	5,110.00
11/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2647	2	3	2	0.00
11/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	480	0	0	0	13,110.00
11/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2734	2	3	2	0.00
11/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	46	0	0	0	13,110.00
11/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5990	6	6	6	0.00
11/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5885	6	6	6	0.00
11/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5937	6	6	6	0.00
11/04/2024	R214 On 01-August-24			Bond Future	12.81	60.1988	59.8550	60.1988	1,261.00
11/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	608	1	1	1	0.00
11/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	583	1	1	1	0.00
11/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	595	1	1	1	0.00
11/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3530	3	4	3	0.00
11/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3565	3	4	3	0.00
11/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3495	3	3	3	0.00
11/04/2024	R214 On 07-November-24			Bond Future	12.94	58.3086	57.9569	58.3086	245.00
11/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1703	2	2	2	0.00
11/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1683	2	2	2	0.00
11/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1723	2	2	2	0.00
11/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3157	3	3	3	0.00
11/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3208	3	3	3	0.00
11/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3182	3	3	3	0.00
11/04/2024	R214 On 06-February-25			Bond Future	13.08	59.5750	59.2159	59.5750	0.00
11/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1945	2	2	2	0.00
11/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3570	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R214 On 08-May-25			Bond Future	13.22	57.5296	57.1631	57.5296	0.00
11/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1351	1	1	1	0.00
11/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5003	5	5	5	0.00
11/04/2024	R248 On 02-May-24			Bond Future	12.87	71.5593	71.2122	71.5593	55,873.00
11/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
11/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	146	0	0	0	0.00
11/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1928	2	2	2	0.00
11/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	415	0	0	0	0.00
11/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2777	2	3	2	0.00
11/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8804	8	9	8	0.00
11/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8408	8	8	8	0.00
11/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8277	8	8	8	0.00
11/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8343	8	8	8	0.00
11/04/2024	R248 On 01-August-24			Bond Future	13.00	73.1332	72.7784	73.1332	202,996.00
11/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	699	1	1	1	0.00
11/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	714	1	1	1	0.00
11/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	684	1	1	1	0.00
11/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4544	4	5	4	0.00
11/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4458	4	4	4	0.00
11/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4501	4	5	4	0.00
11/04/2024	R248 On 07-November-24			Bond Future	13.14	70.4026	70.0397	70.4026	0.00
11/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2014	2	2	2	0.00
11/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2038	2	2	2	0.00
11/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1990	2	2	2	0.00
11/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3908	4	4	4	0.00
11/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3847	4	4	4	0.00
11/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3877	4	4	4	0.00
11/04/2024	R248 On 06-February-25			Bond Future	13.29	71.9315	71.5609	71.9315	0.00
11/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2038	2	2	2	0.00
11/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5094	5	5	5	0.00
11/04/2024	R248 On 08-May-25			Bond Future	13.44	69.0024	68.6242	69.0024	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
11/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1780	2	2	2	0.00
11/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6212	6	6	6	0.00
11/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00