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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 11/03/2024 TO: 11/03/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	2025 On 02-May-24			Bond Future	178.98	179.0259	178.9829	179.0259	9,075.00
11/03/2024	2025 On 01-August-24			Bond Future	181.12	181.1655	181.1217	181.1655	0.00
11/03/2024	2025 On 07-November-24			Bond Future	185.43	185.4717	185.4273	185.4717	0.00
11/03/2024	2029 On 02-May-24			Bond Future	128.75	128.7032	128.7491	128.7032	7,165.00
11/03/2024	2029 On 01-August-24			Bond Future	131.61	131.5586	131.6056	131.5586	728.00
11/03/2024	2029 On 07-November-24			Bond Future	133.34	133.2879	133.3364	133.2879	0.00
11/03/2024	2029 On 06-February-25			Bond Future	136.22	136.1657	136.2157	136.1657	0.00
11/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3816	4	4	4	0.00
11/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
11/03/2024	2029 On 08-May-25			Bond Future	137.65	137.5946	137.6461	137.5946	0.00
11/03/2024	2029 On 08-May-25	137.85	Call	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
11/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	204	0	0	0	0.00
11/03/2024	2030 On 02-May-24			Bond Future	10.12	93.0556	93.0590	93.0556	127,088.00
11/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	467	0	0	0	0.00
11/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	453	0	0	0	0.00
11/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	481	1	0	1	0.00
11/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1093	1	1	1	1,000.00
11/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6993	7	7	7	0.00
11/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	276	0	0	0	1,000.00
11/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	3004	3	3	3	1,080.00
11/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8570	9	9	9	0.00
11/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2356	2	2	2	500.00
11/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	4041	4	4	4	500.00
11/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11253	11	11	11	0.00
11/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
11/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	115	0	0	0	0.00
11/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	363	0	0	0	0.00
11/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
11/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	232	0	0	0	0.00
11/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	926	1	1	1	0.00
11/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	10	0	0	0	1,000.00
11/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2147	2	2	2	0.00
11/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1652	2	2	2	0.00
11/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1706	2	2	2	0.00
11/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1679	2	2	2	0.00
11/03/2024	2030 On 01-August-24			Bond Future	10.19	91.0918	91.0953	91.0918	0.00
11/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	2047	2	2	2	0.00
11/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	2024	2	2	2	0.00
11/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	2071	2	2	2	0.00
11/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1299	1	1	1	0.00
11/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1330	1	1	1	0.00
11/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1314	1	1	1	0.00
11/03/2024	2030 On 07-November-24			Bond Future	10.27	93.2329	93.2368	93.2329	1,650.00
11/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3219	3	3	3	0.00
11/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3195	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
11/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3244	3	3	3	0.00
11/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1438	1	1	1	0.00
11/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1462	1	1	1	0.00
11/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1450	1	1	1	0.00
11/03/2024	2030 On 06-February-25			Bond Future	10.37	91.2131	91.2174	91.2131	0.00
11/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	3011	3	3	3	0.00
11/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1900	2	2	2	0.00
11/03/2024	2030 On 08-May-25			Bond Future	10.50	93.1004	93.1052	93.1004	0.00
11/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1591	2	2	2	0.00
11/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3583	4	4	4	0.00
11/03/2024	2032 On 02-May-24			Bond Future	10.97	86.6790	86.6841	86.6790	127,773.00
11/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	282	0	0	0	0.00
11/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	294	0	0	0	0.00
11/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	270	0	0	0	0.00
11/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	115	0	0	0	1,000.00
11/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	816	1	1	1	1,000.00
11/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8505	9	9	9	0.00
11/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4023	4	4	4	0.00
11/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1793	2	2	2	0.00
11/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	307	0	0	0	500.00
11/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2267	2	2	2	1,550.00
11/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	418	0	0	0	1,550.00
11/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10313	10	10	10	0.00
11/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	332	0	0	0	500.00
11/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1420	1	1	1	500.00
11/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9635	10	10	10	0.00
11/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2025	2	2	2	0.00
11/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	82	0	0	0	8,500.00
11/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	586	1	1	1	17,000.00
11/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3315	3	3	3	0.00
11/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	7	0	0	0	500.00
11/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	860	1	1	1	0.00
11/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	4	0	0	0	1,550.00
11/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	506	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
11/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1945	2	2	2	0.00
11/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	676	1	1	1	500.00
11/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2220	2	2	2	0.00
11/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	188	0	0	0	500.00
11/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	16	0	0	0	1,000.00
11/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2149	2	2	2	0.00
11/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1339	1	1	1	0.00
11/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3052	3	3	3	0.00
11/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2329	2	2	2	0.00
11/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2256	2	2	2	0.00
11/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2292	2	2	2	0.00
11/03/2024	2032 On 01-August-24			Bond Future	11.06	88.5810	88.5863	88.5810	0.00
11/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2197	2	2	2	0.00
11/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2223	2	2	2	0.00
11/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2172	2	2	2	0.00
11/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1870	2	2	2	0.00
11/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1830	2	2	2	0.00
11/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1850	2	2	2	0.00
11/03/2024	2032 On 07-November-24			Bond Future	11.18	86.4961	86.5018	86.4961	1,130.00
11/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3379	3	3	3	0.00
11/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3406	3	3	3	0.00
11/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3352	3	3	3	0.00
11/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9498	10	9	10	0.00
11/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3827	4	4	4	1,615.00
11/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	421	0	0	0	1,615.00
11/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1789	2	2	2	0.00
11/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2054	2	2	2	0.00
11/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2021	2	2	2	0.00
11/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2037	2	2	2	0.00
11/03/2024	2032 On 06-February-25			Bond Future	11.30	88.3418	88.3479	88.3418	0.00
11/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3893	4	4	4	0.00
11/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2093	2	2	2	0.00
11/03/2024	2032 On 08-May-25			Bond Future	11.44	86.0052	86.0119	86.0052	0.00
11/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1993	2	2	2	0.00
11/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4286	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
11/03/2024	2033 On 02-May-24			Bond Future	120.93	120.9416	120.9292	120.9416	2,064.00
11/03/2024	2033 On 01-August-24			Bond Future	123.61	123.6248	123.6122	123.6248	5,737.00
11/03/2024	2033 On 07-November-24			Bond Future	125.06	125.0688	125.0562	125.0688	0.00
11/03/2024	2033 On 06-February-25			Bond Future	127.76	127.7693	127.7569	127.7693	0.00
11/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2817	3	3	3	0.00
11/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/03/2024	2033 On 08-May-25			Bond Future	128.91	128.9216	128.9093	128.9216	0.00
11/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
11/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1711	2	2	2	0.00
11/03/2024	2037 On 02-May-24			Bond Future	12.21	78.6594	78.5858	78.6594	72,282.00
11/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	154	0	0	0	0.00
11/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	148	0	0	0	0.00
11/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	160	0	0	0	0.00
11/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4287	4	4	4	0.00
11/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4388	4	4	4	0.00
11/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4337	4	4	4	0.00
11/03/2024	2037 On 01-August-24			Bond Future	12.33	76.1293	76.0541	76.1293	84,501.00
11/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1778	2	2	2	0.00
11/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1754	2	2	2	0.00
11/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1802	2	2	2	1,383.00
11/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7631	8	8	8	0.00
11/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5152	5	5	5	0.00
11/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	988	1	1	1	1,383.00
11/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	476	0	0	0	1,383.00
11/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2942	3	3	3	0.00
11/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2999	3	3	3	0.00
11/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2971	3	3	3	0.00
11/03/2024	2037 On 07-November-24			Bond Future	12.46	77.9184	77.8416	77.9184	9,175.00
11/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3410	3	3	3	0.00
11/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3381	3	3	3	0.00
11/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3439	4	3	4	0.00
11/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2791	3	3	3	0.00
11/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2833	3	3	3	0.00
11/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2812	3	3	3	0.00

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11/03/2024	2037 On 06-February-25			Bond Future	12.60	75.3203	75.2423	75.3203	0.00
11/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3793	4	4	4	0.00
11/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3011	3	3	3	0.00
11/03/2024	2037 On 08-May-25			Bond Future	12.76	76.8767	76.7974	76.8767	0.00
11/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2452	2	2	2	0.00
11/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5007	5	5	5	0.00
11/03/2024	2038 On 02-May-24			Bond Future	131.94	131.8021	131.9375	131.8021	5,122.00
11/03/2024	2038 On 01-August-24			Bond Future	132.80	132.6651	132.8034	132.6651	0.00
11/03/2024	2038 On 07-November-24			Bond Future	135.96	135.8182	135.9602	135.8182	0.00
11/03/2024	2038 On 06-February-25			Bond Future	136.78	136.6378	136.7832	136.6378	0.00
11/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1553	1	2	1	0.00
11/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
11/03/2024	2038 On 08-May-25			Bond Future	139.65	139.5024	139.6516	139.5024	0.00
11/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
11/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	28	0	0	0	0.00
11/03/2024	2040 On 02-May-24			Bond Future	12.55	78.3513	78.2465	78.3513	144,893.00
11/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	83	0	0	0	0.00
11/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	87	0	0	0	0.00
11/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	79	0	0	0	0.00
11/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5588	6	6	6	0.00
11/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5473	5	5	5	0.00
11/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5531	5	6	5	0.00
11/03/2024	2040 On 01-August-24			Bond Future	12.68	75.5641	75.4570	75.5641	3,312.00
11/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1556	2	2	2	0.00
11/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1579	2	2	2	0.00
11/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1533	2	2	2	0.00
11/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3502	3	4	3	0.00
11/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3436	3	3	3	0.00
11/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3469	3	3	3	0.00
11/03/2024	2040 On 07-November-24			Bond Future	12.82	77.3398	77.2304	77.3398	8,677.00
11/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3396	3	3	3	0.00
11/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3425	4	3	4	0.00
11/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3367	3	3	3	0.00
11/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3240	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
11/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3193	3	3	3	0.00
11/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3216	3	3	3	0.00
11/03/2024	2040 On 06-February-25			Bond Future	12.96	74.4786	74.3672	74.4786	0.00
11/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3467	4	3	4	0.00
11/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3525	3	4	3	0.00
11/03/2024	2040 On 08-May-25			Bond Future	13.13	76.0169	75.9035	76.0169	0.00
11/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2687	3	3	3	0.00
11/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5283	5	5	5	0.00
11/03/2024	2044 On 02-May-24			Bond Future	12.65	74.2698	74.1929	74.2698	77,730.00
11/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	59	0	0	0	0.00
11/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	56	0	0	0	0.00
11/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	62	0	0	0	0.00
11/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1079	1	1	1	0.00
11/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1783	2	2	2	0.00
11/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2649	3	3	3	0.00
11/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	784	1	1	1	10,030.00
11/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1252	1	1	1	10,030.00
11/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1926	2	2	2	4,200.00
11/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5816	6	6	6	0.00
11/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5936	6	6	6	0.00
11/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5876	6	6	6	0.00
11/03/2024	2044 On 01-August-24			Bond Future	12.78	71.5181	71.4397	71.5181	37,227.00
11/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1286	1	1	1	0.00
11/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1266	1	1	1	0.00
11/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1307	1	1	1	0.00
11/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3965	4	4	4	0.00
11/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4038	4	4	4	0.00
11/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4001	4	4	4	0.00
11/03/2024	2044 On 07-November-24			Bond Future	12.91	73.1987	73.1186	73.1987	0.00
11/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3259	3	3	3	0.00
11/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3230	3	3	3	0.00
11/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3288	3	3	3	0.00
11/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3243	3	3	3	0.00
11/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3292	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
11/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3267	3	3	3	0.00
11/03/2024	2044 On 06-February-25			Bond Future	13.05	70.3744	70.2928	70.3744	0.00
11/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3468	4	3	4	0.00
11/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3634	4	4	4	0.00
11/03/2024	2044 On 08-May-25			Bond Future	13.21	71.8277	71.7448	71.8277	0.00
11/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2668	3	3	3	0.00
11/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5248	5	5	5	0.00
11/03/2024	2046 On 02-May-24			Bond Future	113.45	113.4637	113.4522	113.4637	16,115.00
11/03/2024	2046 On 01-August-24			Bond Future	115.97	115.9809	115.9693	115.9809	0.00
11/03/2024	2046 On 07-November-24			Bond Future	116.53	116.5410	116.5294	116.5410	0.00
11/03/2024	2046 On 06-February-25			Bond Future	119.04	119.0565	119.0450	119.0565	0.00
11/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5035	5	5	5	0.00
11/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
11/03/2024	2046 On 08-May-25			Bond Future	119.30	119.3087	119.2974	119.3087	0.00
11/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
11/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2673	3	3	3	0.00
11/03/2024	2050 On 02-May-24			Bond Future	114.69	114.4128	114.6912	114.4128	14,107.00
11/03/2024	2050 On 01-August-24			Bond Future	114.94	114.6552	114.9398	114.6552	0.00
11/03/2024	2050 On 07-November-24			Bond Future	117.67	117.3802	117.6720	117.3802	0.00
11/03/2024	2050 On 06-February-25			Bond Future	117.86	117.5595	117.8577	117.5595	0.00
11/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2258	2	2	2	0.00
11/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
11/03/2024	2050 On 08-May-25			Bond Future	120.33	120.0237	120.3287	120.0237	0.00
11/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
11/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	831	1	1	1	0.00
11/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	AL37 On 02-May-24			Index Future	953.58	953.4630	953.5770	953.4630	0.00
11/03/2024	AL37 On 01-August-24			Index Future	974.50	974.3860	974.5030	974.3860	0.00
11/03/2024	AL37 On 07-November-24			Index Future	997.43	997.3060	997.4340	997.3060	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
11/03/2024	AL37 On 06-February-25			Index Future	1018.77	1018.6270	1018.7690	1018.6270	0.00
11/03/2024	AL37 On 08-May-25			Index Future	1039.96	1039.8020	1039.9600	1039.8020	0.00
11/03/2024	AL7T On 02-May-24			Index Future	1102.19	1102.6410	1102.1910	1102.6410	0.00
11/03/2024	AL7T On 01-August-24			Index Future	1126.38	1126.8370	1126.3790	1126.8370	0.00
11/03/2024	AL7T On 07-November-24			Index Future	1152.88	1153.3440	1152.8840	1153.3440	0.00
11/03/2024	AL7T On 06-February-25			Index Future	1177.54	1178.0000	1177.5440	1178.0000	0.00
11/03/2024	AL7T On 08-May-25			Index Future	1202.04	1202.4880	1202.0370	1202.4880	0.00
11/03/2024	ALBI On 02-May-24			Index Future	954.71	955.1640	954.7110	955.1640	94.00
11/03/2024	ALBI On 01-August-24			Index Future	975.66	976.1230	975.6620	976.1230	0.00
11/03/2024	ALBI On 07-November-24			Index Future	998.62	999.0850	998.6210	999.0850	0.00
11/03/2024	ALBI On 06-February-25			Index Future	1019.98	1020.4440	1019.9810	1020.4440	0.00
11/03/2024	ALBI On 08-May-25			Index Future	1041.20	1041.6560	1041.1970	1041.6560	0.00
11/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
11/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	ES33 On 02-May-24			Bond Future	12.59	73.5718	73.5118	73.5718	0.00
11/03/2024	ES33 On 01-August-24			Bond Future	12.74	75.2041	75.1429	75.2041	0.00
11/03/2024	ES33 On 07-November-24			Bond Future	12.91	73.1882	73.1257	73.1882	0.00
11/03/2024	ES33 On 06-February-25			Bond Future	13.10	74.7662	74.7027	74.7662	0.00
11/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	971	1	1	1	0.00
11/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
11/03/2024	ES33 On 08-May-25			Bond Future	13.30	72.5279	72.4635	72.5279	0.00
11/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
11/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2309	2	2	2	0.00
11/03/2024	ES42 On 02-May-24			Bond Future	13.19	68.3693	68.3005	68.3693	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
11/03/2024	ES42 On 01-August-24			Bond Future	13.33	69.8861	69.8158	69.8861	0.00
11/03/2024	ES42 On 07-November-24			Bond Future	13.49	67.2781	67.2063	67.2781	0.00
11/03/2024	ES42 On 06-February-25			Bond Future	13.65	68.7266	68.6536	68.7266	0.00
11/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	260	0	0	0	0.00
11/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
11/03/2024	ES42 On 08-May-25			Bond Future	13.84	65.8953	65.8211	65.8953	0.00
11/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
11/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2810	3	3	3	0.00
11/03/2024	GOVI On 02-May-24			GOVI	940.89	941.3330	940.8880	941.3330	736.00
11/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	101020	10	10	10	0.00
11/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	100920	10	10	10	0.00
11/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	100820	10	10	10	0.00
11/03/2024	GOVI On 01-August-24			GOVI	961.54	961.9890	961.5350	961.9890	0.00
11/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	181650	19	18	19	0.00
11/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	181550	19	18	19	0.00
11/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	181450	19	18	19	0.00
11/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 07-November-24			GOVI	984.16	984.6180	984.1610	984.6180	0.00
11/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	353710	36	35	36	0.00
11/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	353610	36	35	36	0.00
11/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	353810	36	35	36	0.00
11/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 06-February-25			GOVI	1005.21	1005.6680	1005.2120	1005.6680	0.00
11/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	332120	34	33	34	0.00
11/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/03/2024	GOVI On 08-May-25			GOVI	1026.12	1026.5730	1026.1210	1026.5730	0.00
11/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	41210	5	4	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
11/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
11/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2024	IGOV On 02-May-24			Index Future	346.77	346.7070	346.7710	346.7070	593.00
11/03/2024	IGOV On 01-August-24			Index Future	354.47	354.3990	354.4650	354.3990	0.00
11/03/2024	IGOV On 07-November-24			Index Future	362.90	362.8240	362.8950	362.8240	0.00
11/03/2024	IGOV On 06-February-25			Index Future	370.74	370.6610	370.7370	370.6610	0.00
11/03/2024	IGOV On 08-May-25			Index Future	378.53	378.4450	378.5280	378.4450	0.00
11/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6490	91.6480	91.6490	0.00
11/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6450	91.6420	91.6450	0.00
11/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6700	91.6710	91.6700	0.00
11/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6880	91.6860	91.6880	0.00
11/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.24	91.7680	91.7580	91.7680	0.00
11/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.24	91.7550	91.7650	91.7550	0.00
11/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.9350	91.9370	91.9350	0.00
11/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.2310	92.2450	92.2310	0.00
11/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.62	92.3750	92.3780	92.3750	0.00
11/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.4700	92.4780	92.4700	0.00
11/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.4250	92.4250	92.4250	0.00
11/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.64	92.3550	92.3630	92.3550	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
11/03/2024	R035 On 02-May-24			Bond Future	11.79	84.1521	84.0504	84.1521	160,982.00
11/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	287	0	0	0	0.00
11/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	297	0	0	0	0.00
11/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	277	0	0	0	0.00
11/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3539	3	4	3	0.00
11/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3448	3	3	3	0.00
11/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3493	3	3	3	0.00
11/03/2024	R035 On 01-August-24			Bond Future	11.90	85.9987	85.8948	85.9987	0.00
11/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2074	2	2	2	0.00
11/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2100	2	2	2	0.00
11/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2048	2	2	2	0.00
11/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2620	3	3	3	0.00
11/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2568	3	3	3	0.00
11/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2594	3	3	3	0.00
11/03/2024	R035 On 07-November-24			Bond Future	12.03	83.5050	83.3989	83.5050	14,838.00
11/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3520	4	4	4	0.00
11/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3549	4	4	4	0.00
11/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3491	4	3	4	0.00
11/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2796	3	3	3	0.00
11/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2754	3	3	3	0.00
11/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2775	3	3	3	0.00
11/03/2024	R035 On 06-February-25			Bond Future	12.17	85.2872	85.1792	85.2872	0.00
11/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3960	4	4	4	0.00
11/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2802	3	3	3	0.00
11/03/2024	R035 On 08-May-25			Bond Future	12.33	82.5383	82.4284	82.5383	0.00
11/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2382	2	2	2	0.00
11/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5081	5	5	5	0.00
11/03/2024	R053 On 02-May-24			Bond Future	12.50	94.4430	94.3408	94.4430	5,189.00
11/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4360	4	4	4	0.00
11/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4307	4	4	4	0.00
11/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4414	5	4	5	0.00
11/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	649	1	1	1	0.00
11/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	677	1	1	1	0.00
11/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	663	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
11/03/2024	R053 On 01-August-24			Bond Future	12.62	96.5154	96.4110	96.5154	0.00
11/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5466	6	5	6	0.00
11/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5513	6	6	6	0.00
11/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5419	6	5	6	0.00
11/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1873	2	2	2	0.00
11/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1834	2	2	2	0.00
11/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1853	2	2	2	0.00
11/03/2024	R053 On 07-November-24			Bond Future	12.75	92.9118	92.8053	92.9118	0.00
11/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4382	4	4	4	0.00
11/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4344	4	4	4	0.00
11/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4421	5	4	5	0.00
11/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3979	4	4	4	0.00
11/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4041	4	4	4	0.00
11/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4010	4	4	4	0.00
11/03/2024	R053 On 06-February-25			Bond Future	12.88	94.8931	94.7848	94.8931	0.00
11/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	5130	5	5	5	0.00
11/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	4726	5	5	5	0.00
11/03/2024	R053 On 08-May-25			Bond Future	13.03	90.9857	90.8755	90.9857	0.00
11/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	4101	4	4	4	0.00
11/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	6793	7	7	7	0.00
11/03/2024	R186 On 02-May-24			Bond Future	8.92	107.5673	107.5678	107.5673	93,097.00
11/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	2	0	0	0	0.00
11/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	2	0	0	0	0.00
11/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	2	0	0	0	0.00
11/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1954	2	2	2	2,030.00
11/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3421	3	3	3	0.00
11/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	12	0	0	0	2,030.00
11/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	68	0	0	0	0.00
11/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2161	2	2	2	0.00
11/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2209	2	2	2	0.00
11/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2185	2	2	2	0.00
11/03/2024	R186 On 01-August-24			Bond Future	8.92	104.6194	104.6200	104.6194	0.00
11/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	556	1	1	1	0.00
11/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	546	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
11/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	566	1	1	1	0.00
11/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1032	1	1	1	0.00
11/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1055	1	1	1	0.00
11/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1044	1	1	1	0.00
11/03/2024	R186 On 07-November-24			Bond Future	8.92	107.0789	107.0798	107.0789	35,599.00
11/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1265	1	1	1	0.00
11/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1277	1	1	1	0.00
11/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1252	1	1	1	0.00
11/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	856	1	1	1	0.00
11/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	843	1	1	1	0.00
11/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	850	1	1	1	0.00
11/03/2024	R186 On 06-February-25			Bond Future	8.96	104.0490	104.0503	104.0490	0.00
11/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1126	1	1	1	0.00
11/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1015	1	1	1	0.00
11/03/2024	R186 On 08-May-25			Bond Future	9.07	106.2023	106.2042	106.2023	0.00
11/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	590	1	1	1	0.00
11/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1484	1	1	1	0.00
11/03/2024	R202 On 02-May-24			Bond Future	259.16	259.5970	259.1583	259.5970	4,848.00
11/03/2024	R202 On 01-August-24			Bond Future	259.83	260.2799	259.8315	260.2799	0.00
11/03/2024	R202 On 07-November-24			Bond Future	266.01	266.4664	266.0079	266.4664	0.00
11/03/2024	R202 On 06-February-25			Bond Future	266.54	267.0108	266.5432	267.0108	0.00
11/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
11/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	247	0	0	0	0.00
11/03/2024	R202 On 08-May-25			Bond Future	272.13	272.6093	272.1331	272.6093	0.00
11/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
11/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	177	0	0	0	0.00
11/03/2024	R209 On 02-May-24			Bond Future	11.90	65.1999	65.1342	65.1999	13,179.00
11/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	145	0	0	0	0.00
11/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	151	0	0	0	0.00
11/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	139	0	0	0	0.00
11/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3661	4	4	4	0.00
11/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3573	4	4	4	0.00
11/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3617	4	4	4	0.00
11/03/2024	R209 On 01-August-24			Bond Future	12.00	66.6306	66.5635	66.6306	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1481	2	1	2	0.00
11/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1502	2	2	2	0.00
11/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1459	2	1	2	0.00
11/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2491	2	2	2	0.00
11/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2440	2	2	2	0.00
11/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2466	2	2	2	0.00
11/03/2024	R209 On 07-November-24			Bond Future	12.12	65.0400	64.9714	65.0400	5,237.00
11/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2897	3	3	3	0.00
11/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2871	3	3	3	0.00
11/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2922	3	3	3	0.00
11/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2438	2	2	2	0.00
11/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2477	2	2	2	0.00
11/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2457	2	2	2	0.00
11/03/2024	R209 On 06-February-25			Bond Future	12.25	66.4277	66.3580	66.4277	0.00
11/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3322	3	3	3	0.00
11/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2472	2	2	2	0.00
11/03/2024	R209 On 08-May-25			Bond Future	12.39	64.6473	64.5764	64.6473	0.00
11/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2154	2	2	2	0.00
11/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4358	4	4	4	0.00
11/03/2024	R210 On 02-May-24			Bond Future	232.99	232.9327	232.9937	232.9327	198.00
11/03/2024	R210 On 01-August-24			Bond Future	238.16	238.1005	238.1632	238.1005	300.00
11/03/2024	R210 On 07-November-24			Bond Future	240.49	240.4303	240.4949	240.4303	0.00
11/03/2024	R210 On 06-February-25			Bond Future	245.69	245.6207	245.6877	245.6207	0.00
11/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6078	6	6	6	0.00
11/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/03/2024	R210 On 08-May-25			Bond Future	247.44	247.3710	247.4402	247.3710	0.00
11/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
11/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	590	1	1	1	0.00
11/03/2024	R213 On 02-May-24			Bond Future	10.61	84.0732	84.0769	84.0732	25,824.00
11/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	475	0	0	0	0.00
11/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	460	0	0	0	0.00
11/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	490	1	0	1	0.00
11/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1820	2	2	2	0.00
11/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1877	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
11/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1849	2	2	2	0.00
11/03/2024	R213 On 01-August-24			Bond Future	10.69	85.9180	85.9219	85.9180	0.00
11/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2242	2	2	2	0.00
11/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2218	2	2	2	0.00
11/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2193	2	2	2	0.00
11/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1491	2	1	2	0.00
11/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1475	1	1	1	0.00
11/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1459	1	1	1	0.00
11/03/2024	R213 On 07-November-24			Bond Future	10.79	84.3767	84.3809	84.3767	10,002.00
11/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3377	3	3	3	0.00
11/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3403	3	3	3	0.00
11/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3352	3	3	3	0.00
11/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1698	2	2	2	0.00
11/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1671	2	2	2	0.00
11/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1685	2	2	2	0.00
11/03/2024	R213 On 06-February-25			Bond Future	10.91	86.1782	86.1828	86.1782	0.00
11/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3605	4	4	4	0.00
11/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1919	2	2	2	0.00
11/03/2024	R213 On 08-May-25			Bond Future	11.04	84.4031	84.4082	84.4031	0.00
11/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1887	2	2	2	0.00
11/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3869	4	4	4	0.00
11/03/2024	R214 On 02-May-24			Bond Future	12.39	60.0350	59.9687	60.0350	23,211.00
11/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	77	0	0	0	0.00
11/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	81	0	0	0	0.00
11/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	74	0	0	0	0.00
11/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5078	5	5	5	0.00
11/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2714	3	3	3	0.00
11/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	718	1	1	1	10,000.00
11/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	754	1	1	1	5,110.00
11/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1921	2	2	2	0.00
11/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	517	1	1	1	15,110.00
11/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1981	2	2	2	0.00
11/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	129	0	0	0	15,110.00
11/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4661	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
11/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4564	5	5	5	0.00
11/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4612	5	5	5	0.00
11/03/2024	R214 On 01-August-24			Bond Future	12.49	61.3523	61.2847	61.3523	0.00
11/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1391	1	1	1	0.00
11/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1351	1	1	1	0.00
11/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1371	1	1	1	0.00
11/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2876	3	3	3	0.00
11/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2904	3	3	3	0.00
11/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2849	3	3	3	0.00
11/03/2024	R214 On 07-November-24			Bond Future	12.61	59.4876	59.4185	59.4876	0.00
11/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2781	3	3	3	0.00
11/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2756	3	3	3	0.00
11/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2805	3	3	3	0.00
11/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2778	3	3	3	0.00
11/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2820	3	3	3	0.00
11/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2799	3	3	3	0.00
11/03/2024	R214 On 06-February-25			Bond Future	12.74	60.7572	60.6868	60.7572	0.00
11/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2886	3	3	3	0.00
11/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3039	3	3	3	0.00
11/03/2024	R214 On 08-May-25			Bond Future	12.88	58.7084	58.6368	58.7084	0.00
11/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2286	2	2	2	0.00
11/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4464	4	4	4	0.00
11/03/2024	R248 On 02-May-24			Bond Future	12.57	72.9867	72.8787	72.9867	246,040.00
11/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	37	0	0	0	0.00
11/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	39	0	0	0	0.00
11/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	35	0	0	0	0.00
11/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	25	0	0	0	0.00
11/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1090	1	1	1	0.00
11/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	3694	4	4	4	0.00
11/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	514	1	1	1	0.00
11/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2054	2	2	2	0.00
11/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	7163	7	7	7	0.00
11/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6777	7	7	7	0.00
11/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6650	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6713	7	7	7	0.00
11/03/2024	R248 On 01-August-24			Bond Future	12.68	74.5883	74.4780	74.5883	13,000.00
11/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1618	2	2	2	0.00
11/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1642	2	2	2	0.00
11/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1594	2	2	2	0.00
11/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3755	4	4	4	0.00
11/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3686	4	4	4	0.00
11/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3720	4	4	4	0.00
11/03/2024	R248 On 07-November-24			Bond Future	12.81	71.8898	71.7771	71.8898	0.00
11/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3313	3	3	3	0.00
11/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3342	3	3	3	0.00
11/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3284	3	3	3	0.00
11/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3464	3	3	3	0.00
11/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3414	3	3	3	0.00
11/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3439	3	3	3	0.00
11/03/2024	R248 On 06-February-25			Bond Future	12.95	73.4238	73.3089	73.4238	0.00
11/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	3173	3	3	3	0.00
11/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4480	4	4	4	0.00
11/03/2024	R248 On 08-May-25			Bond Future	13.10	70.4919	70.3750	70.4919	0.00
11/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2906	3	3	3	0.00
11/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5587	6	6	6	0.00
11/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00