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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/06/2024 TO: 12/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	2025 On 01-August-24			Bond Future	182.13	182.0556	182.1278	182.0556	4,870.00
12/06/2024	2025 On 07-November-24			Bond Future	186.48	186.4077	186.4824	186.4077	4,944.00
12/06/2024	2029 On 01-August-24			Bond Future	131.73	131.8280	131.7298	131.8280	9,594.00
12/06/2024	2029 On 07-November-24			Bond Future	133.47	133.5744	133.4743	133.5744	0.00
12/06/2024	2029 On 06-February-25			Bond Future	136.43	136.5347	136.4336	136.5347	0.00
12/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4034	4	4	4	0.00
12/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2029 On 08-May-25			Bond Future	138.01	138.1163	138.0144	138.1163	0.00
12/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	164	0	0	0	0.00
12/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2029 On 07-August-25			Bond Future	140.97	141.0747	140.9728	141.0747	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
12/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3563	4	4	4	0.00
12/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2030 On 01-August-24			Bond Future	10.23	90.6101	90.9251	90.6101	116,668.00
12/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1289	1	1	1	0.00
12/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1313	1	1	1	0.00
12/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1265	1	1	1	0.00
12/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	916	1	1	1	600.00
12/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2182	2	2	2	600.00
12/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	4144	4	4	4	0.00
12/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	88	0	0	0	600.00
12/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	1010	1	1	1	0.00
12/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	360	0	0	0	0.00
12/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	741	1	1	1	0.00
12/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	711	1	1	1	0.00
12/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	726	1	1	1	0.00
12/06/2024	2030 On 07-November-24			Bond Future	10.31	92.7524	93.0751	92.7524	39,866.00
12/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2623	2	3	2	0.00
12/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2598	2	3	2	0.00
12/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2648	2	3	2	0.00
12/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1463	1	1	1	600.00
12/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2525	2	3	2	600.00
12/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	5975	6	6	6	0.00
12/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	256	0	0	0	600.00
12/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1063	1	1	1	0.00
12/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1854	2	2	2	0.00
12/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1003	1	1	1	0.00
12/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1027	1	1	1	0.00
12/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1015	1	1	1	0.00
12/06/2024	2030 On 06-February-25			Bond Future	10.40	90.7756	91.1062	90.7756	0.00
12/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2590	2	3	2	0.00
12/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1590	2	2	2	0.00
12/06/2024	2030 On 08-May-25			Bond Future	10.50	92.7620	93.1009	92.7620	0.00
12/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1420	1	1	1	0.00
12/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5473	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
12/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1997	2	2	2	1,640.00
12/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2707	3	3	3	2,280.00
12/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6587	6	7	6	0.00
12/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	720	1	1	1	2,280.00
12/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2066	2	2	2	0.00
12/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	950	1	1	1	1,640.00
12/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2663	3	3	3	0.00
12/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3417	4	3	4	0.00
12/06/2024	2030 On 07-August-25			Bond Future	10.64	90.7143	91.0620	90.7143	0.00
12/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3432	3	3	3	0.00
12/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	5781	6	6	6	0.00
12/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2221	2	2	2	1,054.00
12/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1074	1	1	1	1,054.00
12/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2743	3	3	3	0.00
12/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1901	2	2	2	0.00
12/06/2024	2032 On 01-August-24			Bond Future	11.13	87.8382	88.2810	87.8382	94,251.00
12/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	1180	1	1	1	0.00
12/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	1155	1	1	1	0.00
12/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1206	1	1	1	0.00
12/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	6215	6	6	6	0.00
12/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	2631	2	3	2	600.00
12/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	5298	5	5	5	0.00
12/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	1104	1	1	1	600.00
12/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	2808	2	3	2	0.00
12/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	2254	2	2	2	120.00
12/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	587	1	1	1	0.00
12/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	432	1	0	1	100.00
12/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	476	1	0	1	0.00
12/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	119	0	0	0	600.00
12/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	1199	1	1	1	0.00
12/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	74	0	0	0	11,000.00
12/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	1118	1	1	1	0.00
12/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	1158	1	1	1	0.00
12/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	1138	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
12/06/2024	2032 On 07-November-24			Bond Future	11.24	85.7472	86.2007	85.7472	52,889.00
12/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2627	2	3	2	0.00
12/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	2654	2	3	2	0.00
12/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2600	2	3	2	0.00
12/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1725	2	2	2	600.00
12/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2990	3	3	3	600.00
12/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	7481	7	7	7	0.00
12/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	8962	9	9	9	0.00
12/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	3076	3	3	3	1,615.00
12/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	187	0	0	0	1,615.00
12/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1339	2	1	2	0.00
12/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	312	0	0	0	600.00
12/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1383	2	1	2	0.00
12/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2325	3	2	3	0.00
12/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1604	2	2	2	0.00
12/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1570	2	2	2	0.00
12/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1587	2	2	2	0.00
12/06/2024	2032 On 06-February-25			Bond Future	11.36	87.6270	88.0912	87.6270	0.00
12/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	3433	3	3	3	0.00
12/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1889	2	2	2	0.00
12/06/2024	2032 On 08-May-25			Bond Future	11.48	85.3772	85.8525	85.3772	0.00
12/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1927	2	2	2	0.00
12/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	4380	5	4	5	0.00
12/06/2024	2032 On 07-August-25			Bond Future	11.63	87.1824	87.6693	87.1824	0.00
12/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	4280	4	4	4	0.00
12/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2742	3	3	3	0.00
12/06/2024	2033 On 01-August-24			Bond Future	123.82	123.6475	123.8223	123.6475	7,742.00
12/06/2024	2033 On 07-November-24			Bond Future	125.28	125.1004	125.2799	125.1004	0.00
12/06/2024	2033 On 06-February-25			Bond Future	128.06	127.8729	128.0576	127.8729	0.00
12/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3118	3	3	3	0.00
12/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2033 On 08-May-25			Bond Future	129.35	129.1624	129.3525	129.1624	0.00
12/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
12/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1268	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
12/06/2024	2033 On 07-August-25			Bond Future	132.13	131.9291	132.1253	131.9291	0.00
12/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3475	3	3	3	0.00
12/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2037 On 01-August-24			Bond Future	12.24	76.1025	76.5295	76.1025	189,749.00
12/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	1018	1	1	1	0.00
12/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	1041	1	1	1	1,383.00
12/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	995	1	1	1	0.00
12/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	7673	7	8	7	0.00
12/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	4835	4	5	4	0.00
12/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	195	0	0	0	1,383.00
12/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	41	0	0	0	1,383.00
12/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	1764	2	2	2	0.00
12/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	1705	2	2	2	0.00
12/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	1735	2	2	2	0.00
12/06/2024	2037 On 07-November-24			Bond Future	12.36	77.9017	78.3391	77.9017	12,513.00
12/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2973	3	3	3	0.00
12/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2943	3	3	3	0.00
12/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	3004	3	3	3	0.00
12/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1858	2	2	2	0.00
12/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1897	2	2	2	0.00
12/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1878	2	2	2	0.00
12/06/2024	2037 On 06-February-25			Bond Future	12.49	75.3485	75.7962	75.3485	0.00
12/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	3829	4	4	4	0.00
12/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2493	3	2	3	0.00
12/06/2024	2037 On 08-May-25			Bond Future	12.63	76.9967	77.4550	76.9967	3,975.00
12/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2823	3	3	3	0.00
12/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	5822	6	6	6	7,500.00
12/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	3529	3	4	3	15,000.00
12/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	5666	5	6	5	7,500.00
12/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2463	3	2	3	0.00
12/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	3917	4	4	4	0.00
12/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2389	3	2	3	0.00
12/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4720	5	5	5	0.00
12/06/2024	2037 On 07-August-25			Bond Future	12.79	74.3633	74.8327	74.3633	0.00

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12/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	4753	4	5	4	0.00
12/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3693	4	4	4	0.00
12/06/2024	2038 On 01-August-24			Bond Future	132.31	132.2188	132.3079	132.2188	3,162.00
12/06/2024	2038 On 07-November-24			Bond Future	135.47	135.3796	135.4712	135.3796	425.00
12/06/2024	2038 On 06-February-25			Bond Future	136.35	136.2535	136.3485	136.2535	0.00
12/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	1118	1	1	1	0.00
12/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2038 On 08-May-25			Bond Future	139.37	139.2680	139.3666	139.2680	0.00
12/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
12/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	313	0	0	0	0.00
12/06/2024	2038 On 07-August-25			Bond Future	140.18	140.0747	140.1777	140.0747	0.00
12/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	618	1	1	1	0.00
12/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2040 On 01-August-24			Bond Future	12.47	76.0964	76.5773	76.0964	42,643.00
12/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	1059	1	1	1	0.00
12/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	1035	1	1	1	0.00
12/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	1084	1	1	1	0.00
12/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	3127	3	3	3	7,500.00
12/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	5434	5	5	5	0.00
12/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	941	1	1	1	680.00
12/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	2848	3	3	3	0.00
12/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	649	1	1	1	680.00
12/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	2016	2	2	2	0.00
12/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	174	0	0	0	680.00
12/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	561	1	1	1	0.00
12/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	1821	2	2	2	0.00
12/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	1884	2	2	2	0.00
12/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	1853	2	2	2	0.00
12/06/2024	2040 On 07-November-24			Bond Future	12.60	77.8955	78.3880	77.8955	80,847.00
12/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	3284	3	3	3	0.00
12/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	3219	3	3	3	0.00
12/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	3252	3	3	3	0.00
12/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1263	1	1	1	640.00
12/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	2476	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
12/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	4294	4	4	4	0.00
12/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1399	2	1	2	640.00
12/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2477	3	2	3	640.00
12/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	4053	4	4	4	0.00
12/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1914	2	2	2	0.00
12/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1934	2	2	2	0.00
12/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1894	2	2	2	0.00
12/06/2024	2040 On 06-February-25			Bond Future	12.73	75.0914	75.5955	75.0914	14.00
12/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	3903	4	4	4	0.00
12/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2733	3	3	3	0.00
12/06/2024	2040 On 08-May-25			Bond Future	12.87	76.7339	77.2497	76.7339	3,900.00
12/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	3335	3	3	3	0.00
12/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	3639	3	4	3	15,000.00
12/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	5878	6	6	6	7,500.00
12/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	5652	5	6	5	7,500.00
12/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2668	3	3	3	0.00
12/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	4249	5	4	5	0.00
12/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4584	5	5	5	0.00
12/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2786	3	3	3	0.00
12/06/2024	2040 On 07-August-25			Bond Future	13.02	73.8439	74.3720	73.8439	0.00
12/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	5168	5	5	5	0.00
12/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3818	4	4	4	0.00
12/06/2024	2044 On 01-August-24			Bond Future	12.52	72.3431	72.8267	72.3431	120,451.00
12/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	818	1	1	1	0.00
12/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	839	1	1	1	0.00
12/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	797	1	1	1	0.00
12/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	3099	3	3	3	0.00
12/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	4163	4	4	4	0.00
12/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	301	0	0	0	15,000.00
12/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	528	1	1	1	5,000.00
12/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	2182	3	2	3	0.00
12/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	2109	2	2	2	0.00
12/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	2145	2	2	2	0.00
12/06/2024	2044 On 07-November-24			Bond Future	12.65	74.0534	74.5487	74.0534	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	3321	3	3	3	0.00
12/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	3288	3	3	3	0.00
12/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	3354	3	3	3	0.00
12/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1880	2	2	2	0.00
12/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1919	2	2	2	0.00
12/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1900	2	2	2	0.00
12/06/2024	2044 On 06-February-25			Bond Future	12.77	71.2904	71.7972	71.2904	0.00
12/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3944	4	4	4	0.00
12/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2606	3	3	3	0.00
12/06/2024	2044 On 08-May-25			Bond Future	12.90	72.8496	73.3684	72.8496	0.00
12/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	3494	3	3	3	0.00
12/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4451	5	4	5	0.00
12/06/2024	2044 On 07-August-25			Bond Future	13.05	70.0027	70.5337	70.0027	0.00
12/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	5274	5	5	5	0.00
12/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3778	4	4	4	0.00
12/06/2024	2046 On 01-August-24			Bond Future	114.82	115.0892	114.8199	115.0892	12,767.00
12/06/2024	2046 On 07-November-24			Bond Future	115.36	115.6325	115.3573	115.6325	4,862.00
12/06/2024	2046 On 06-February-25			Bond Future	117.91	118.1950	117.9147	118.1950	0.00
12/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	3905	4	4	4	0.00
12/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2046 On 08-May-25			Bond Future	118.26	118.5476	118.2623	118.5476	0.00
12/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
12/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	3708	3	4	3	0.00
12/06/2024	2046 On 07-August-25			Bond Future	120.80	121.0849	120.7957	121.0849	0.00
12/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2106	2	2	2	0.00
12/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2050 On 01-August-24			Bond Future	114.08	114.0974	114.0783	114.0974	11,361.00
12/06/2024	2050 On 07-November-24			Bond Future	116.81	116.8249	116.8057	116.8249	4,091.00
12/06/2024	2050 On 06-February-25			Bond Future	117.03	117.0453	117.0270	117.0453	0.00
12/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1427	1	1	1	0.00
12/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/06/2024	2050 On 08-May-25			Bond Future	119.62	119.6351	119.6174	119.6351	0.00
12/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
12/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1543	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
12/06/2024	2050 On 07-August-25			Bond Future	119.76	119.7714	119.7553	119.7714	0.00
12/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
12/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	135	0	0	0	0.00
12/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	AL37 On 01-August-24			Index Future	972.37	968.9560	972.3650	968.9560	0.00
12/06/2024	AL37 On 07-November-24			Index Future	995.36	991.8680	995.3580	991.8680	0.00
12/06/2024	AL37 On 06-February-25			Index Future	1017.20	1013.6270	1017.1960	1013.6270	0.00
12/06/2024	AL37 On 08-May-25			Index Future	1039.50	1035.8450	1039.4950	1035.8450	0.00
12/06/2024	AL37 On 07-August-25			Index Future	1061.57	1057.8390	1061.5700	1057.8390	0.00
12/06/2024	AL7T On 01-August-24			Index Future	1128.77	1122.1550	1128.7730	1122.1550	0.00
12/06/2024	AL7T On 07-November-24			Index Future	1155.46	1148.6900	1155.4640	1148.6900	0.00
12/06/2024	AL7T On 06-February-25			Index Future	1180.82	1173.8890	1180.8150	1173.8890	0.00
12/06/2024	AL7T On 08-May-25			Index Future	1206.70	1199.6200	1206.7010	1199.6200	0.00
12/06/2024	AL7T On 07-August-25			Index Future	1232.33	1225.0910	1232.3270	1225.0910	0.00
12/06/2024	ALBI On 01-August-24			Index Future	981.22	976.7900	981.2150	976.7900	126.00
12/06/2024	ALBI On 07-November-24			Index Future	1004.42	999.8860	1004.4180	999.8860	16.00
12/06/2024	ALBI On 06-February-25			Index Future	1026.45	1021.8220	1026.4540	1021.8220	0.00
12/06/2024	ALBI On 08-May-25			Index Future	1048.96	1044.2200	1048.9560	1044.2200	0.00
12/06/2024	ALBI On 07-August-25			Index Future	1071.23	1066.3910	1071.2320	1066.3910	0.00
12/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C038 On 31-January-38			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
12/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	CS33 On 15-September-33			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
12/06/2024	ES33 On 01-August-24			Bond Future	12.63	75.1651	75.5890	75.1651	0.00
12/06/2024	ES33 On 07-November-24			Bond Future	12.80	73.1588	73.5931	73.1588	0.00
12/06/2024	ES33 On 06-February-25			Bond Future	12.97	74.7796	75.2242	74.7796	0.00
12/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1493	1	1	1	0.00
12/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/06/2024	ES33 On 08-May-25			Bond Future	13.15	72.6286	73.0839	72.6286	0.00
12/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
12/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	1688	2	2	2	0.00
12/06/2024	ES33 On 07-August-25			Bond Future	13.34	74.1796	74.6459	74.1796	0.00
12/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	841	0	1	0	0.00
12/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
12/06/2024	ES42 On 01-August-24			Bond Future	13.00	71.0336	71.4798	71.0336	0.00
12/06/2024	ES42 On 07-November-24			Bond Future	13.14	68.4630	68.9201	68.4630	0.00
12/06/2024	ES42 On 06-February-25			Bond Future	13.28	69.9792	70.4471	69.9792	0.00
12/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2054	2	2	2	0.00
12/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
12/06/2024	ES42 On 08-May-25			Bond Future	13.43	67.2576	67.7366	67.2576	0.00
12/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
12/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	894	1	1	1	0.00
12/06/2024	ES42 On 07-August-25			Bond Future	13.60	68.6912	69.1817	68.6912	0.00
12/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	910	0	1	0	0.00
12/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
12/06/2024	GOVI On 01-August-24			GOVI	966.57	962.2060	966.5740	962.2060	724.00
12/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	231840	19	23	19	0.00
12/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	231940	19	23	19	0.00
12/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	232040	19	23	19	0.00
12/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
12/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
12/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
12/06/2024	GOVI On 07-November-24			GOVI	989.43	984.9580	989.4300	984.9580	0.00
12/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	406300	36	41	36	0.00
12/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	406500	36	41	36	0.00
12/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	406400	36	41	36	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
12/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/06/2024	GOVI On 06-February-25			GOVI	1011.14	1006.5650	1011.1380	1006.5650	0.00
12/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	391380	35	39	35	0.00
12/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/06/2024	GOVI On 08-May-25			GOVI	1033.30	1028.6290	1033.3040	1028.6290	0.00
12/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	113040	7	11	7	0.00
12/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/06/2024	GOVI On 07-August-25			GOVI	1055.25	1050.4690	1055.2480	1050.4690	0.00
12/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	442480	39	44	39	0.00
12/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
12/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2024	IGOV On 01-August-24			Index Future	353.24	353.3830	353.2410	353.3830	587.00
12/06/2024	IGOV On 07-November-24			Index Future	361.69	361.8320	361.6860	361.8320	16.00
12/06/2024	IGOV On 06-February-25			Index Future	369.71	369.8540	369.7050	369.8540	0.00
12/06/2024	IGOV On 08-May-25			Index Future	377.89	378.0430	377.8920	378.0430	0.00
12/06/2024	IGOV On 07-August-25			Index Future	386.00	386.1500	385.9970	386.1500	0.00
12/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	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
12/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
12/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
12/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
12/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
12/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
12/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
12/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
12/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
12/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/06/2024	R035 On 01-August-24			Bond Future	11.83	85.6514	86.2601	85.6514	69,452.00
12/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1282	1	1	1	0.00
12/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	1255	1	1	1	0.00
12/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1309	1	1	1	0.00
12/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	6251	6	6	6	0.00
12/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	6118	6	6	6	0.00
12/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	6918	6	7	6	0.00
12/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	6785	6	7	6	0.00
12/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	3736	3	4	3	0.00
12/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	3531	3	4	3	0.00
12/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	2560	2	3	2	5,100.00
12/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	391	1	0	1	5,100.00
12/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	350	0	0	0	2,740.00
12/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	68	0	0	0	8,000.00
12/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	63	0	0	0	0.00
12/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	665	1	1	1	0.00
12/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	98	0	0	0	7,500.00
12/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	91	0	0	0	8,650.00
12/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	1411	2	1	2	0.00
12/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	1462	2	1	2	0.00
12/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	1437	2	1	2	0.00
12/06/2024	R035 On 07-November-24			Bond Future	11.96	83.1608	83.7841	83.1608	84,386.00
12/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2987	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
12/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	3018	3	3	3	0.00
12/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2956	3	3	3	0.00
12/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	6756	6	7	6	0.00
12/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	3049	3	3	3	1,000.00
12/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	610	1	1	1	1,000.00
12/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1819	2	2	2	0.00
12/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1876	2	2	2	0.00
12/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1838	2	2	2	0.00
12/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1857	2	2	2	0.00
12/06/2024	R035 On 06-February-25			Bond Future	12.08	84.9840	85.6218	84.9840	0.00
12/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	3971	4	4	4	0.00
12/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2371	3	2	3	0.00
12/06/2024	R035 On 08-May-25			Bond Future	12.21	82.3267	82.9793	82.3267	0.00
12/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2648	2	3	2	0.00
12/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	7116	7	7	7	0.00
12/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	5043	5	5	5	0.00
12/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2023	2	2	2	400.00
12/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2710	3	3	3	400.00
12/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	5811	6	6	6	0.00
12/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1814	2	2	2	400.00
12/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	4796	5	5	5	0.00
12/06/2024	R035 On 07-August-25			Bond Future	12.36	84.0678	84.7357	84.0678	0.00
12/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	4837	4	5	4	0.00
12/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3473	4	3	4	0.00
12/06/2024	R053 On 01-August-24			Bond Future	12.43	97.0852	97.7560	97.0852	0.00
12/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	5486	5	5	5	0.00
12/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	5374	5	5	5	0.00
12/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	5430	5	5	5	0.00
12/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	472	1	0	1	0.00
12/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	482	1	0	1	0.00
12/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	462	1	0	1	0.00
12/06/2024	R053 On 07-November-24			Bond Future	12.55	93.5078	94.1947	93.5078	0.00
12/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	4334	4	4	4	0.00
12/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	4291	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
12/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	4378	4	4	4	0.00
12/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2546	3	3	3	0.00
12/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2599	3	3	3	0.00
12/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2572	3	3	3	0.00
12/06/2024	R053 On 06-February-25			Bond Future	12.67	95.5573	96.2602	95.5573	0.00
12/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	5282	5	5	5	0.00
12/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3402	4	3	4	0.00
12/06/2024	R053 On 08-May-25			Bond Future	12.79	91.7755	92.4947	91.7755	0.00
12/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	4453	4	4	4	0.00
12/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5525	6	6	6	0.00
12/06/2024	R053 On 07-August-25			Bond Future	12.93	93.7137	94.4498	93.7137	0.00
12/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	6466	6	6	6	0.00
12/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	4850	5	5	5	0.00
12/06/2024	R186 On 01-August-24			Bond Future	8.96	104.4936	104.5300	104.4936	83,063.00
12/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	100	0	0	0	0.00
12/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	106	0	0	0	0.00
12/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	94	0	0	0	0.00
12/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	694	1	1	1	0.00
12/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	662	1	1	1	0.00
12/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	678	1	1	1	0.00
12/06/2024	R186 On 07-November-24			Bond Future	8.96	106.9642	107.0018	106.9642	23,884.00
12/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	859	1	1	1	0.00
12/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	872	1	1	1	0.00
12/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	846	1	1	1	0.00
12/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	528	1	1	1	0.00
12/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	516	1	1	1	0.00
12/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	522	1	1	1	0.00
12/06/2024	R186 On 06-February-25			Bond Future	8.98	103.9935	104.0329	103.9935	0.00
12/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	843	1	1	1	0.00
12/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	749	1	1	1	0.00
12/06/2024	R186 On 08-May-25			Bond Future	9.00	106.2699	106.3112	106.2699	0.00
12/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	431	0	0	0	0.00
12/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1218	1	1	1	0.00
12/06/2024	R186 On 07-August-25			Bond Future	9.08	103.2034	103.2473	103.2034	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
12/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1304	1	1	1	0.00
12/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	908	1	1	1	1,983.00
12/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1861	2	2	2	0.00
12/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	389	0	0	0	1,983.00
12/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	728	1	1	1	0.00
12/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	544	1	1	1	0.00
12/06/2024	R202 On 01-August-24			Bond Future	259.90	259.5219	259.8950	259.5219	481.00
12/06/2024	R202 On 07-November-24			Bond Future	266.11	265.7258	266.1090	265.7258	520.00
12/06/2024	R202 On 06-February-25			Bond Future	266.77	266.3783	266.7724	266.3783	0.00
12/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
12/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	18	0	0	0	0.00
12/06/2024	R202 On 08-May-25			Bond Future	272.68	272.2726	272.6781	272.2726	0.00
12/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	368	0	0	0	0.00
12/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
12/06/2024	R202 On 07-August-25			Bond Future	273.16	272.7395	273.1580	272.7395	0.00
12/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	1558	1	2	1	0.00
12/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
12/06/2024	R209 On 01-August-24			Bond Future	11.93	66.4476	66.8911	66.4476	11,477.00
12/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	893	1	1	1	0.00
12/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	873	1	1	1	0.00
12/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	914	1	1	1	0.00
12/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	1524	2	2	2	0.00
12/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	1577	2	2	2	0.00
12/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	1551	2	2	2	0.00
12/06/2024	R209 On 07-November-24			Bond Future	12.05	64.8612	65.3154	64.8612	5,237.00
12/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	2520	2	3	2	0.00
12/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	2493	2	2	2	0.00
12/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	2546	2	3	2	0.00
12/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1718	2	2	2	0.00
12/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1754	2	2	2	0.00
12/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1736	2	2	2	0.00
12/06/2024	R209 On 06-February-25			Bond Future	12.16	66.2830	66.7479	66.2830	0.00
12/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	3419	3	3	3	0.00
12/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2179	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
12/06/2024	R209 On 08-May-25			Bond Future	12.28	64.5765	65.0521	64.5765	0.00
12/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	2446	2	2	2	0.00
12/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	4174	4	4	4	0.00
12/06/2024	R209 On 07-August-25			Bond Future	12.41	65.9419	66.4288	65.9419	0.00
12/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	4364	4	4	4	0.00
12/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	3213	3	3	3	0.00
12/06/2024	R210 On 01-August-24			Bond Future	239.96	239.8207	239.9596	239.8207	1,448.00
12/06/2024	R210 On 07-November-24			Bond Future	242.35	242.2068	242.3500	242.2068	0.00
12/06/2024	R210 On 06-February-25			Bond Future	247.72	247.5745	247.7230	247.5745	0.00
12/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	8113	8	8	8	0.00
12/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/06/2024	R210 On 08-May-25			Bond Future	249.78	249.6230	249.7774	249.6230	0.00
12/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1747	2	2	2	0.00
12/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
12/06/2024	R210 On 07-August-25			Bond Future	255.13	254.9685	255.1302	254.9685	0.00
12/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6690	7	7	7	0.00
12/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
12/06/2024	R213 On 01-August-24			Bond Future	10.75	85.2859	85.6603	85.2859	24,579.00
12/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1357	1	1	1	0.00
12/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1383	1	1	1	0.00
12/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1332	1	1	1	0.00
12/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	891	1	1	1	0.00
12/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	860	1	1	1	0.00
12/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	876	1	1	1	0.00
12/06/2024	R213 On 07-November-24			Bond Future	10.86	83.7406	84.1242	83.7406	52,519.00
12/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2642	2	3	2	0.00
12/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2668	2	3	2	0.00
12/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2617	2	3	2	0.00
12/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1220	1	1	1	0.00
12/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1193	1	1	1	0.00
12/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1207	1	1	1	0.00
12/06/2024	R213 On 06-February-25			Bond Future	10.96	85.5767	85.9694	85.5767	0.00
12/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3137	3	3	3	0.00
12/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1664	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
12/06/2024	R213 On 08-May-25			Bond Future	11.07	83.8873	84.2895	83.8873	0.00
12/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1686	2	2	2	0.00
12/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	3787	4	4	4	0.00
12/06/2024	R213 On 07-August-25			Bond Future	11.21	85.6628	86.0750	85.6628	0.00
12/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	3911	4	4	4	0.00
12/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2303	2	2	2	0.00
12/06/2024	R214 On 01-August-24			Bond Future	12.26	61.9564	62.3631	61.9564	15,836.00
12/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1003	1	1	1	0.00
12/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	981	1	1	1	0.00
12/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1025	1	1	1	0.00
12/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	1404	2	1	2	0.00
12/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	1455	2	1	2	0.00
12/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	1430	2	1	2	0.00
12/06/2024	R214 On 07-November-24			Bond Future	12.37	60.1139	60.5305	60.1139	1,770.00
12/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2722	2	3	2	0.00
12/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2694	2	3	2	0.00
12/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2750	3	3	3	0.00
12/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1611	2	2	2	0.00
12/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1645	2	2	2	0.00
12/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1628	2	2	2	0.00
12/06/2024	R214 On 06-February-25			Bond Future	12.49	61.4319	61.8581	61.4319	0.00
12/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3310	3	3	3	0.00
12/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2293	2	2	2	0.00
12/06/2024	R214 On 08-May-25			Bond Future	12.60	59.4680	59.9042	59.4680	0.00
12/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2890	3	3	3	0.00
12/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3800	4	4	4	0.00
12/06/2024	R214 On 07-August-25			Bond Future	12.72	60.7255	61.1721	60.7255	0.00
12/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	4394	4	4	4	0.00
12/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3309	4	3	4	0.00
12/06/2024	R248 On 01-August-24			Bond Future	12.42	75.4100	75.9313	75.4100	256,009.00
12/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	1133	1	1	1	0.00
12/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	1159	1	1	1	0.00
12/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	1107	1	1	1	0.00
12/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	1814	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
12/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	1750	2	2	2	0.00
12/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	1782	2	2	2	0.00
12/06/2024	R248 On 07-November-24			Bond Future	12.54	72.7408	73.2746	72.7408	11,427.00
12/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	3366	3	3	3	0.00
12/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	3399	3	3	3	0.00
12/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	3332	3	3	3	0.00
12/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2015	2	2	2	0.00
12/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1973	2	2	2	0.00
12/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1994	2	2	2	0.00
12/06/2024	R248 On 06-February-25			Bond Future	12.66	74.3355	74.8817	74.3355	10,000.00
12/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	3410	3	3	3	0.00
12/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	3144	3	3	3	0.00
12/06/2024	R248 On 08-May-25			Bond Future	12.78	71.5085	72.0674	71.5085	0.00
12/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	3465	3	3	3	0.00
12/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4454	5	4	5	0.00
12/06/2024	R248 On 07-August-25			Bond Future	12.91	73.0201	73.5921	73.0201	0.00
12/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	5300	5	5	5	0.00
12/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3741	4	4	4	0.00
12/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00