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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/07/2024 TO: 12/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	2025 On 01-August-24			Bond Future	181.50	181.5079	181.5015	181.5079	4,600.00
12/07/2024	2025 On 07-November-24			Bond Future	185.79	185.8098	185.7925	185.8098	4,870.00
12/07/2024	2029 On 01-August-24			Bond Future	131.05	130.9379	131.0461	130.9379	3,134.00
12/07/2024	2029 On 07-November-24			Bond Future	132.74	132.6394	132.7424	132.6394	6,877.00
12/07/2024	2029 On 06-February-25			Bond Future	135.66	135.5426	135.6592	135.5426	0.00
12/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3259	3	3	3	0.00
12/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
12/07/2024	2029 On 08-May-25			Bond Future	137.16	137.0517	137.1560	137.0517	0.00
12/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
12/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	694	1	1	1	0.00
12/07/2024	2029 On 07-August-25			Bond Future	140.11	139.9870	140.1137	139.9870	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
12/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2704	3	3	3	0.00
12/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
12/07/2024	2030 On 01-August-24			Bond Future	9.47	93.5034	93.9314	93.5034	95,320.00
12/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3585	3	4	3	0.00
12/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3547	3	4	3	0.00
12/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3623	3	4	3	0.00
12/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2947	3	3	3	600.00
12/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4831	4	5	4	600.00
12/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7062	7	7	7	0.00
12/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
12/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	35	0	0	0	0.00
12/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	3	0	0	0	0.00
12/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	15	0	0	0	0.00
12/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	17	0	0	0	0.00
12/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	16	0	0	0	0.00
12/07/2024	2030 On 07-November-24			Bond Future	9.51	95.6946	96.1271	95.6946	69,012.00
12/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4906	5	5	5	0.00
12/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4939	5	5	5	0.00
12/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4873	4	5	4	0.00
12/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4776	4	5	4	600.00
12/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8802	8	9	8	0.00
12/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3218	3	3	3	600.00
12/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	262	0	0	0	0.00
12/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	30	0	0	0	600.00
12/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	557	1	1	1	0.00
12/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	250	0	0	0	0.00
12/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	243	0	0	0	0.00
12/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	246	0	0	0	0.00
12/07/2024	2030 On 06-February-25			Bond Future	9.55	93.7561	94.2062	93.7561	0.00
12/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4734	4	5	4	0.00
12/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	634	1	1	1	0.00
12/07/2024	2030 On 08-May-25			Bond Future	9.62	95.7674	96.2164	95.7674	0.00
12/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2834	3	3	3	0.00
12/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	8012	8	8	8	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
12/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3731	3	4	3	1,640.00
12/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4710	4	5	4	2,280.00
12/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9215	9	9	9	0.00
12/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	232	0	0	0	2,280.00
12/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	953	1	1	1	0.00
12/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	373	0	0	0	1,640.00
12/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1281	1	1	1	0.00
12/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1716	2	2	2	0.00
12/07/2024	2030 On 07-August-25			Bond Future	9.69	93.7841	94.2571	93.7841	0.00
12/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5703	5	6	5	0.00
12/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	4132	4	4	4	1,054.00
12/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8370	8	8	8	0.00
12/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	468	1	0	1	1,054.00
12/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1459	2	1	2	0.00
12/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	976	1	1	1	0.00
12/07/2024	2032 On 01-August-24			Bond Future	10.20	92.1865	92.6788	92.1865	69,400.00
12/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4475	4	4	4	0.00
12/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4520	4	5	4	0.00
12/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4431	4	4	4	0.00
12/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10539	10	11	10	0.00
12/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4342	4	4	4	600.00
12/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6559	6	7	6	600.00
12/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9577	9	10	9	0.00
12/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6779	6	7	6	0.00
12/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3638	3	4	3	0.00
12/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	6074	6	6	6	120.00
12/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	9	0	0	0	0.00
12/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	71	0	0	0	11,000.00
12/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	5	0	0	0	100.00
12/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
12/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	6	0	0	0	0.00
12/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
12/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	40	0	0	0	0.00
12/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	37	0	0	0	0.00

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12/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	34	0	0	0	0.00
12/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	35	0	0	0	0.00
12/07/2024	2032 On 07-November-24			Bond Future	10.27	90.1794	90.6780	90.1794	99,117.00
12/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5894	5	6	5	0.00
12/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5855	5	6	5	0.00
12/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5932	5	6	5	0.00
12/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6397	6	6	6	600.00
12/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11671	11	12	11	0.00
12/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4509	4	5	4	600.00
12/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13261	13	13	13	0.00
12/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6514	6	7	6	1,615.00
12/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	9	0	0	0	1,615.00
12/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	299	0	0	0	0.00
12/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	313	0	0	0	0.00
12/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	24	0	0	0	600.00
12/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	631	1	1	1	0.00
12/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	371	0	0	0	0.00
12/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	382	0	0	0	0.00
12/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	376	0	0	0	0.00
12/07/2024	2032 On 06-February-25			Bond Future	10.34	92.1314	92.6486	92.1314	0.00
12/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6760	6	7	6	0.00
12/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	660	1	1	1	0.00
12/07/2024	2032 On 08-May-25			Bond Future	10.42	89.9413	90.4594	89.9413	0.00
12/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4211	4	4	4	0.00
12/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2057	2	2	2	0.00
12/07/2024	2032 On 07-August-25			Bond Future	10.51	91.8443	92.3872	91.8443	0.00
12/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7663	7	8	7	0.00
12/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1407	1	1	1	0.00
12/07/2024	2033 On 01-August-24			Bond Future	124.32	124.3225	124.3172	124.3225	6,716.00
12/07/2024	2033 On 07-November-24			Bond Future	125.76	125.7688	125.7560	125.7688	569.00
12/07/2024	2033 On 06-February-25			Bond Future	128.52	128.5218	128.5194	128.5218	0.00
12/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3579	4	4	4	0.00
12/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/07/2024	2033 On 08-May-25			Bond Future	129.76	129.7782	129.7616	129.7782	0.00

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12/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
12/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	858	1	1	1	0.00
12/07/2024	2033 On 07-August-25			Bond Future	132.56	132.5578	132.5600	132.5578	0.00
12/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3910	4	4	4	0.00
12/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
12/07/2024	2037 On 01-August-24			Bond Future	11.26	81.3474	81.8403	81.3474	111,739.00
12/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4628	4	5	4	0.00
12/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4577	4	5	4	0.00
12/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4680	4	5	4	1,383.00
12/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12942	12	13	12	0.00
12/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9951	9	10	9	0.00
12/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
12/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
12/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	33	0	0	0	0.00
12/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	37	0	0	0	0.00
12/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	35	0	0	0	0.00
12/07/2024	2037 On 07-November-24			Bond Future	11.35	83.2537	83.7534	83.2537	80,891.00
12/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6989	7	7	7	0.00
12/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	7032	7	7	7	0.00
12/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6945	7	7	7	0.00
12/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	485	1	0	1	0.00
12/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	472	1	0	1	0.00
12/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	479	1	0	1	0.00
12/07/2024	2037 On 06-February-25			Bond Future	11.44	80.7951	81.3127	80.7951	0.00
12/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7821	7	8	7	0.00
12/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	969	1	1	1	0.00
12/07/2024	2037 On 08-May-25			Bond Future	11.55	82.5277	83.0472	82.5277	3,975.00
12/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	6041	6	6	6	0.00
12/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	10136	10	10	10	7,500.00
12/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	7115	7	7	7	15,000.00
12/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9944	9	10	9	7,500.00
12/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1149	1	1	1	0.00
12/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1911	2	2	2	0.00
12/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1111	1	1	1	0.00

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12/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2345	2	2	2	0.00
12/07/2024	2037 On 07-August-25			Bond Future	11.66	80.0126	80.5558	80.0126	0.00
12/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8818	8	9	8	0.00
12/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2035	2	2	2	0.00
12/07/2024	2038 On 01-August-24			Bond Future	134.18	134.1876	134.1821	134.1876	1,889.00
12/07/2024	2038 On 07-November-24			Bond Future	137.35	137.3678	137.3543	137.3678	1,668.00
12/07/2024	2038 On 06-February-25			Bond Future	138.26	138.2572	138.2551	138.2572	0.00
12/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3025	3	3	3	0.00
12/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/07/2024	2038 On 08-May-25			Bond Future	141.24	141.2569	141.2392	141.2569	0.00
12/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1559	2	2	2	0.00
12/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
12/07/2024	2038 On 07-August-25			Bond Future	142.12	142.1202	142.1231	142.1202	0.00
12/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2563	3	3	3	0.00
12/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
12/07/2024	2040 On 01-August-24			Bond Future	11.53	81.5067	82.0656	81.5067	14,684.00
12/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4741	4	5	4	0.00
12/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4795	4	5	4	0.00
12/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4687	4	5	4	0.00
12/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8057	7	8	7	7,500.00
12/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4471	4	4	4	680.00
12/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7690	7	8	7	0.00
12/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10749	10	11	10	0.00
12/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
12/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	2	0	0	0	0.00
12/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	3	0	0	0	680.00
12/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	58	0	0	0	0.00
12/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	48	0	0	0	0.00
12/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	44	0	0	0	0.00
12/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	46	0	0	0	0.00
12/07/2024	2040 On 07-November-24			Bond Future	11.62	83.4168	83.9839	83.4168	108,854.00
12/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7412	7	7	7	0.00
12/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7504	7	8	7	0.00
12/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7458	7	7	7	0.00

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12/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4167	4	4	4	640.00
12/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6320	6	6	6	0.00
12/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8846	8	9	8	0.00
12/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	724	1	1	1	640.00
12/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1361	2	1	2	0.00
12/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	356	0	0	0	640.00
12/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	525	1	1	1	0.00
12/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	518	1	1	1	0.00
12/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	532	1	1	1	0.00
12/07/2024	2040 On 06-February-25			Bond Future	11.72	80.7111	81.2976	80.7111	14.00
12/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8009	7	8	7	0.00
12/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1137	1	1	1	0.00
12/07/2024	2040 On 08-May-25			Bond Future	11.82	82.4417	83.0315	82.4417	3,900.00
12/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6813	6	7	6	0.00
12/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9969	9	10	9	7,500.00
12/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7273	7	7	7	15,000.00
12/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10252	10	10	10	7,500.00
12/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1260	1	1	1	0.00
12/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2100	2	2	2	0.00
12/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1321	1	1	1	0.00
12/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2281	2	2	2	0.00
12/07/2024	2040 On 07-August-25			Bond Future	11.94	79.6738	80.2889	79.6738	0.00
12/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9483	9	9	9	0.00
12/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2217	2	2	2	0.00
12/07/2024	2044 On 01-August-24			Bond Future	11.64	77.5140	78.0508	77.5140	99,564.00
12/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3982	3	4	3	0.00
12/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3928	3	4	3	0.00
12/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4036	4	4	4	0.00
12/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7797	7	8	7	0.00
12/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9087	9	9	9	0.00
12/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	1	0	0	0	15,000.00
12/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	3	0	0	0	5,000.00
12/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	82	0	0	0	0.00
12/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	90	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
12/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	86	0	0	0	0.00
12/07/2024	2044 On 07-November-24			Bond Future	11.73	79.3305	79.8753	79.3305	36,224.00
12/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7341	7	7	7	0.00
12/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7387	7	7	7	0.00
12/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7296	7	7	7	0.00
12/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5504	5	6	5	0.00
12/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	988	1	1	1	11,405.00
12/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	600	1	1	1	0.00
12/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	586	1	1	1	0.00
12/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	593	1	1	1	0.00
12/07/2024	2044 On 06-February-25			Bond Future	11.82	76.6615	77.2250	76.6615	0.00
12/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7994	7	8	7	0.00
12/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3992	4	4	4	449.00
12/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11082	11	11	11	0.00
12/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5868	5	6	5	449.00
12/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2911	3	3	3	0.00
12/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	669	1	1	1	449.00
12/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1909	2	2	2	0.00
12/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1228	1	1	1	0.00
12/07/2024	2044 On 08-May-25			Bond Future	11.92	78.3053	78.8720	78.3053	0.00
12/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6927	7	7	7	0.00
12/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2380	3	2	3	0.00
12/07/2024	2044 On 07-August-25			Bond Future	12.03	75.5752	76.1659	75.5752	0.00
12/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9486	9	9	9	0.00
12/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2358	2	2	2	0.00
12/07/2024	2046 On 01-August-24			Bond Future	116.94	116.9445	116.9396	116.9445	6,642.00
12/07/2024	2046 On 07-November-24			Bond Future	117.50	117.5132	117.5014	117.5132	13,463.00
12/07/2024	2046 On 06-February-25			Bond Future	120.08	120.0852	120.0832	120.0852	0.00
12/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6073	6	6	6	0.00
12/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/07/2024	2046 On 08-May-25			Bond Future	120.42	120.4401	120.4248	120.4401	0.00
12/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
12/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1545	2	2	2	0.00
12/07/2024	2046 On 07-August-25			Bond Future	123.02	123.0184	123.0208	123.0184	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
12/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4331		4	4	4	0.00
12/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0		0	0	0	0.00
12/07/2024	2050 On 01-August-24			Bond Future	115.94		115.9427	115.9380	115.9427	6,671.00
12/07/2024	2050 On 07-November-24			Bond Future	118.68		118.6907	118.6788	118.6907	12,155.00
12/07/2024	2050 On 06-February-25			Bond Future	118.93		118.9290	118.9270	118.9290	0.00
12/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3327		3	3	3	0.00
12/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0		0	0	0	0.00
12/07/2024	2050 On 08-May-25			Bond Future	121.49		121.5092	121.4939	121.5092	0.00
12/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	334		0	0	0	0.00
12/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0		0	0	0	0.00
12/07/2024	2050 On 07-August-25			Bond Future	121.70		121.7006	121.7030	121.7006	0.00
12/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1813		2	2	2	0.00
12/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0		0	0	0	0.00
12/07/2024	8607 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/07/2024	8608 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/07/2024	8657 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/07/2024	AL37 On 01-August-24			Index Future	1006.56		1001.9320	1006.5630	1001.9320	0.00
12/07/2024	AL37 On 07-November-24			Index Future	1030.09		1025.4130	1030.0920	1025.4130	0.00
12/07/2024	AL37 On 06-February-25			Index Future	1052.49		1047.6180	1052.4860	1047.6180	0.00
12/07/2024	AL37 On 08-May-25			Index Future	1074.98		1070.1220	1074.9790	1070.1220	0.00
12/07/2024	AL37 On 07-August-25			Index Future	1097.94		1092.8240	1097.9400	1092.8240	0.00
12/07/2024	AL7T On 01-August-24			Index Future	1193.83		1186.4300	1193.8340	1186.4300	0.00
12/07/2024	AL7T On 07-November-24			Index Future	1221.74		1214.2340	1221.7400	1214.2340	0.00
12/07/2024	AL7T On 06-February-25			Index Future	1248.30		1240.5290	1248.3010	1240.5290	0.00
12/07/2024	AL7T On 08-May-25			Index Future	1274.98		1267.1770	1274.9780	1267.1770	0.00
12/07/2024	AL7T On 07-August-25			Index Future	1302.21		1294.0590	1302.2120	1294.0590	0.00
12/07/2024	ALBI On 01-August-24			Index Future	1030.39		1025.0720	1030.3860	1025.0720	120.00
12/07/2024	ALBI On 07-November-24			Index Future	1054.47		1049.0950	1054.4720	1049.0950	16.00
12/07/2024	ALBI On 06-February-25			Index Future	1077.40		1071.8140	1077.3960	1071.8140	0.00
12/07/2024	ALBI On 08-May-25			Index Future	1100.42		1094.8380	1100.4210	1094.8380	0.00
12/07/2024	ALBI On 07-August-25			Index Future	1123.93		1118.0630	1123.9260	1118.0630	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
12/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C333 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
12/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	ES33 On 01-August-24			Bond Future	11.57	79.8750	80.3491	79.8750	0.00
12/07/2024	ES33 On 07-November-24			Bond Future	11.69	77.9655	78.4462	77.9655	0.00
12/07/2024	ES33 On 06-February-25			Bond Future	11.82	79.6715	80.1695	79.6715	0.00
12/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6438	6	6	6	0.00
12/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/07/2024	ES33 On 08-May-25			Bond Future	11.95	77.5957	78.0957	77.5957	0.00
12/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3324	3	3	3	0.00
12/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
12/07/2024	ES33 On 07-August-25			Bond Future	12.09	79.2543	79.7769	79.2543	0.00
12/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5972	5	6	5	0.00
12/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
12/07/2024	ES42 On 01-August-24			Bond Future	12.08	75.8998	76.4201	75.8998	0.00
12/07/2024	ES42 On 07-November-24			Bond Future	12.19	73.4302	73.9583	73.4302	0.00
12/07/2024	ES42 On 06-February-25			Bond Future	12.30	75.0363	75.5826	75.0363	0.00
12/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7189	7	7	7	0.00
12/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
12/07/2024	ES42 On 08-May-25			Bond Future	12.42	72.3948	72.9445	72.3948	0.00
12/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4314	4	4	4	0.00
12/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
12/07/2024	ES42 On 07-August-25			Bond Future	12.54	73.9401	74.5130	73.9401	0.00
12/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6241	6	6	6	0.00
12/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	GOVI On 01-August-24			GOVI	1014.95	1009.7170	1014.9460	1009.7170	713.00
12/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	715660	66	72	66	0.00
12/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	715560	66	72	66	0.00
12/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	715760	66	72	66	0.00
12/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
12/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
12/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
12/07/2024	GOVI On 07-November-24			GOVI	1038.67	1033.3800	1038.6710	1033.3800	0.00
12/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	898910	85	90	85	0.00
12/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	898810	85	90	85	0.00
12/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	898710	85	90	85	0.00
12/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/07/2024	GOVI On 06-February-25			GOVI	1061.25	1055.7580	1061.2510	1055.7580	0.00
12/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	892510	84	89	84	0.00
12/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/07/2024	GOVI On 08-May-25			GOVI	1083.93	1078.4370	1083.9310	1078.4370	0.00
12/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	619310	56	62	56	0.00
12/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/07/2024	GOVI On 07-August-25			GOVI	1107.08	1101.3150	1107.0840	1101.3150	0.00
12/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	960840	90	96	90	0.00
12/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
12/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2024	IGOV On 01-August-24			Index Future	356.41	356.3920	356.4140	356.3920	585.00
12/07/2024	IGOV On 07-November-24			Index Future	364.84	364.8390	364.8400	364.8390	16.00
12/07/2024	IGOV On 06-February-25			Index Future	372.86	372.8250	372.8570	372.8250	0.00
12/07/2024	IGOV On 08-May-25			Index Future	380.91	380.9180	380.9100	380.9180	0.00
12/07/2024	IGOV On 07-August-25			Index Future	389.13	389.0810	389.1280	389.0810	0.00
12/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
12/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
12/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
12/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
12/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
12/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
12/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
12/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
12/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
12/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/07/2024	R035 On 01-August-24			Bond Future	10.85	90.9418	91.5703	90.9418	36,212.00
12/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	5174	5	5	5	0.00
12/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	5225	5	5	5	0.00
12/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	5123	5	5	5	0.00
12/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	4407	4	4	4	0.00
12/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	12166	12	12	12	0.00
12/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	12027	11	12	11	0.00
12/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	8451	8	8	8	0.00
12/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8696	8	9	8	0.00
12/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	7207	7	7	7	5,100.00
12/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	11470	11	11	11	0.00
12/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	11330	11	11	11	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
12/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
12/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
12/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	2	0	0	0	0.00
12/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
12/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	1	0	0	0	0.00
12/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
12/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
12/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	39	0	0	0	9,500.00
12/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	20	0	0	0	0.00
12/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	18	0	0	0	0.00
12/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	19	0	0	0	0.00
12/07/2024	R035 On 07-November-24			Bond Future	10.94	88.5580	89.1961	88.5580	105,366.00
12/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6988	6	7	6	0.00
12/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6944	6	7	6	0.00
12/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	7031	6	7	6	0.00
12/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	7075	7	7	7	1,000.00
12/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11651	11	12	11	0.00
12/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	93	0	0	0	1,000.00
12/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	433	1	0	1	0.00
12/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	439	1	0	1	0.00
12/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	451	1	0	1	0.00
12/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	445	1	0	1	0.00
12/07/2024	R035 On 06-February-25			Bond Future	11.03	90.4752	91.1347	90.4752	0.00
12/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7985	7	8	7	0.00
12/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	871	1	1	1	0.00
12/07/2024	R035 On 08-May-25			Bond Future	11.12	87.9005	88.5643	87.9005	0.00
12/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5743	5	6	5	0.00
12/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4675	4	5	4	400.00
12/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	9128	9	9	9	0.00
12/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11594	11	12	11	0.00
12/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	707	1	1	1	400.00
12/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1210	1	1	1	400.00
12/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2878	3	3	3	0.00
12/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2306	2	2	2	0.00
12/07/2024	R035 On 07-August-25			Bond Future	11.22	89.7608	90.4522	89.7608	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
12/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8902	8	9	8	0.00
12/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1821	2	2	2	0.00
12/07/2024	R053 On 01-August-24			Bond Future	11.52	104.2016	104.9217	104.2016	0.00
12/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12191	11	12	11	0.00
12/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12059	11	12	11	0.00
12/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12125	11	12	11	0.00
12/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	1	0	0	0	0.00
12/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	1	0	0	0	0.00
12/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	1	0	0	0	0.00
12/07/2024	R053 On 07-November-24			Bond Future	11.61	100.7713	101.5022	100.7713	3,638.00
12/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9874	9	10	9	0.00
12/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9933	9	10	9	0.00
12/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9814	9	10	9	0.00
12/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	814	1	1	1	0.00
12/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	794	1	1	1	0.00
12/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	804	1	1	1	0.00
12/07/2024	R053 On 06-February-25			Bond Future	11.69	102.9523	103.7079	102.9523	0.00
12/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10950	10	11	10	0.00
12/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1622	2	2	2	0.00
12/07/2024	R053 On 08-May-25			Bond Future	11.78	99.2890	100.0494	99.2890	0.00
12/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9470	9	9	9	0.00
12/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2988	3	3	3	0.00
12/07/2024	R053 On 07-August-25			Bond Future	11.88	101.3882	102.1803	101.3882	0.00
12/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12261	11	12	11	0.00
12/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2914	3	3	3	0.00
12/07/2024	R186 On 01-August-24			Bond Future	8.37	105.6788	105.8091	105.6788	70,075.00
12/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	763	1	1	1	0.00
12/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	745	1	1	1	0.00
12/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	782	1	1	1	0.00
12/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	59	0	0	0	0.00
12/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	65	0	0	0	0.00
12/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	62	0	0	0	0.00
12/07/2024	R186 On 07-November-24			Bond Future	8.30	108.1554	108.2824	108.1554	76,610.00
12/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1795	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
12/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1779	2	2	2	0.00
12/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1810	2	2	2	0.00
12/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	174	0	0	0	0.00
12/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	181	0	0	0	0.00
12/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	177	0	0	0	0.00
12/07/2024	R186 On 06-February-25			Bond Future	8.23	105.1816	105.3205	105.1816	0.00
12/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1711	2	2	2	0.00
12/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	329	0	0	0	0.00
12/07/2024	R186 On 08-May-25			Bond Future	8.16	107.4383	107.5683	107.4383	0.00
12/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1080	1	1	1	0.00
12/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	610	1	1	1	0.00
12/07/2024	R186 On 07-August-25			Bond Future	8.06	104.3975	104.5464	104.3975	0.00
12/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2179	2	2	2	0.00
12/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1698	2	2	2	1,983.00
12/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2823	3	3	3	0.00
12/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	51	0	0	0	1,983.00
12/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	219	0	0	0	0.00
12/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	120	0	0	0	0.00
12/07/2024	R202 On 01-August-24			Bond Future	261.37	261.3798	261.3689	261.3798	538.00
12/07/2024	R202 On 07-November-24			Bond Future	267.55	267.5748	267.5480	267.5748	583.00
12/07/2024	R202 On 06-February-25			Bond Future	268.21	268.2121	268.2076	268.2121	0.00
12/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1418	1	1	1	0.00
12/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
12/07/2024	R202 On 08-May-25			Bond Future	274.00	274.0316	273.9971	274.0316	0.00
12/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1687	2	2	2	0.00
12/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
12/07/2024	R202 On 07-August-25			Bond Future	274.57	274.5677	274.5729	274.5677	0.00
12/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2973	3	3	3	0.00
12/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
12/07/2024	R209 On 01-August-24			Bond Future	10.97	71.0476	71.5585	71.0476	7,969.00
12/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	4042	4	4	4	0.00
12/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	4087	4	4	4	0.00
12/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3997	4	4	4	0.00
12/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	33	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
12/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	30	0	0	0	0.00
12/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	32	0	0	0	0.00
12/07/2024	R209 On 07-November-24			Bond Future	11.05	69.5555	70.0742	69.5555	8,396.00
12/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5982	6	6	6	0.00
12/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	6021	6	6	6	0.00
12/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5944	5	6	5	0.00
12/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	446	1	0	1	0.00
12/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	434	1	0	1	0.00
12/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	440	1	0	1	0.00
12/07/2024	R209 On 06-February-25			Bond Future	11.12	71.0610	71.5971	71.0610	0.00
12/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6922	6	7	6	0.00
12/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	833	1	1	1	0.00
12/07/2024	R209 On 08-May-25			Bond Future	11.21	69.4290	69.9686	69.4290	0.00
12/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	5249	5	5	5	0.00
12/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2061	2	2	2	0.00
12/07/2024	R209 On 07-August-25			Bond Future	11.30	70.8981	71.4599	70.8981	0.00
12/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7886	7	8	7	0.00
12/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1704	2	2	2	0.00
12/07/2024	R210 On 01-August-24			Bond Future	238.12	238.1294	238.1172	238.1294	1,254.00
12/07/2024	R210 On 07-November-24			Bond Future	240.41	240.4339	240.4074	240.4339	192.00
12/07/2024	R210 On 06-February-25			Bond Future	245.69	245.6964	245.6899	245.6964	0.00
12/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6080	6	6	6	0.00
12/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/07/2024	R210 On 08-May-25			Bond Future	247.58	247.6163	247.5824	247.6163	0.00
12/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
12/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	448	0	0	0	0.00
12/07/2024	R210 On 07-August-25			Bond Future	252.92	252.9184	252.9206	252.9184	0.00
12/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4481	4	4	4	0.00
12/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
12/07/2024	R213 On 01-August-24			Bond Future	9.89	88.8322	89.2907	88.8322	24,517.00
12/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4138	4	4	4	0.00
12/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4098	4	4	4	0.00
12/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4177	4	4	4	0.00
12/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	25	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
12/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	27	0	0	0	0.00
12/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	26	0	0	0	0.00
12/07/2024	R213 On 07-November-24			Bond Future	9.95	87.3529	87.8170	87.3529	71,644.00
12/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5393	5	5	5	0.00
12/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5358	5	5	5	0.00
12/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5428	5	5	5	0.00
12/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	260	0	0	0	0.00
12/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	268	0	0	0	0.00
12/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	264	0	0	0	0.00
12/07/2024	R213 On 06-February-25			Bond Future	10.02	89.2440	89.7258	89.2440	0.00
12/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5800	5	6	5	0.00
12/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	571	1	1	1	0.00
12/07/2024	R213 On 08-May-25			Bond Future	10.09	87.5975	88.0798	87.5975	0.00
12/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3527	3	4	3	0.00
12/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1837	2	2	2	0.00
12/07/2024	R213 On 07-August-25			Bond Future	10.16	89.4523	89.9582	89.4523	0.00
12/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6667	6	7	6	0.00
12/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1176	1	1	1	0.00
12/07/2024	R214 On 01-August-24			Bond Future	11.43	66.0467	66.5238	66.0467	8,333.00
12/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3779	3	4	3	0.00
12/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3825	3	4	3	0.00
12/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3733	3	4	3	0.00
12/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	47	0	0	0	0.00
12/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	43	0	0	0	0.00
12/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	45	0	0	0	0.00
12/07/2024	R214 On 07-November-24			Bond Future	11.51	64.2878	64.7723	64.2878	13,758.00
12/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5867	5	6	5	0.00
12/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5905	5	6	5	0.00
12/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5828	5	6	5	0.00
12/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	538	1	1	1	0.00
12/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	524	1	1	1	0.00
12/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	531	1	1	1	0.00
12/07/2024	R214 On 06-February-25			Bond Future	11.60	65.6795	66.1801	65.6795	0.00
12/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6422	6	6	6	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
12/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3252	3	3	3	554.00
12/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4831	4	5	4	554.00
12/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9724	9	10	9	0.00
12/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	474	0	0	0	554.00
12/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1613	2	2	2	0.00
12/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2479	3	2	3	0.00
12/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1082	1	1	1	0.00
12/07/2024	R214 On 08-May-25			Bond Future	11.69	63.7813	64.2854	63.7813	0.00
12/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5542	5	6	5	0.00
12/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2071	2	2	2	0.00
12/07/2024	R214 On 07-August-25			Bond Future	11.78	65.1311	65.6558	65.1311	0.00
12/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7623	7	8	7	0.00
12/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2054	2	2	2	0.00
12/07/2024	R248 On 01-August-24			Bond Future	11.55	80.7710	81.2618	80.7710	27,747.00
12/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4738	4	5	4	0.00
12/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4793	4	5	4	0.00
12/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4682	4	5	4	0.00
12/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	59	0	0	0	0.00
12/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	54	0	0	0	0.00
12/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	56	0	0	0	0.00
12/07/2024	R248 On 07-November-24			Bond Future	11.64	78.2125	78.7101	78.2125	240,222.00
12/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7455	7	7	7	0.00
12/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7501	7	8	7	0.00
12/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7409	7	7	7	0.00
12/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	656	1	1	1	0.00
12/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	640	1	1	1	0.00
12/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	648	1	1	1	0.00
12/07/2024	R248 On 06-February-25			Bond Future	11.72	79.9056	80.4209	79.9056	10,000.00
12/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7279	7	7	7	0.00
12/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1474	2	1	2	0.00
12/07/2024	R248 On 08-May-25			Bond Future	11.81	77.1675	77.6851	77.1675	0.00
12/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7080	7	7	7	0.00
12/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2451	2	2	2	0.00
12/07/2024	R248 On 07-August-25			Bond Future	11.91	78.8002	79.3407	78.8002	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
12/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9651	9	10	9	0.00
12/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2345	2	2	2	0.00
12/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00