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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/08/2024 TO: 12/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	2025 On 07-November-24			Bond Future	185.59	185.6017	185.5947	185.6017	9,240.00
12/08/2024	2029 On 07-November-24			Bond Future	133.27	132.9310	133.2713	132.9310	8,202.00
12/08/2024	2029 On 06-February-25			Bond Future	136.12	135.7764	136.1247	135.7764	0.00
12/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3725	3	4	3	0.00
12/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2029 On 08-May-25			Bond Future	137.57	137.2136	137.5691	137.2136	0.00
12/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
12/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	281	1	0	1	0.00
12/08/2024	2029 On 07-August-25			Bond Future	140.42	140.0535	140.4170	140.0535	0.00
12/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3007	3	3	3	0.00
12/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	2029 On 06-November-25			Bond Future	141.79	141.4240	141.7942	141.4240	0.00
12/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2004	2	2	2	0.00
12/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2030 On 07-November-24			Bond Future	9.38	96.5366	96.6624	96.5366	170,651.00
12/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5309	5	5	5	0.00
12/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5344	5	5	5	0.00
12/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5275	5	5	5	0.00
12/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3513	3	4	3	600.00
12/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5173	5	5	5	600.00
12/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9313	9	9	9	0.00
12/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	6	0	0	0	600.00
12/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	124	0	0	0	0.00
12/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	316	0	0	0	0.00
12/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	117	0	0	0	0.00
12/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	112	0	0	0	0.00
12/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	114	0	0	0	0.00
12/08/2024	2030 On 06-February-25			Bond Future	9.42	94.5697	94.6986	94.5697	0.00
12/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5029	5	5	5	0.00
12/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	437	0	0	0	0.00
12/08/2024	2030 On 08-May-25			Bond Future	9.49	96.5406	96.6725	96.5406	0.00
12/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3037	3	3	3	0.00
12/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8354	8	8	8	0.00
12/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3975	4	4	4	1,640.00
12/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9591	9	10	9	0.00
12/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4991	5	5	5	2,280.00
12/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	152	0	0	0	2,280.00
12/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	779	1	1	1	0.00
12/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	258	0	0	0	1,640.00
12/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1069	1	1	1	0.00
12/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1462	2	1	2	0.00
12/08/2024	2030 On 07-August-25			Bond Future	9.57	94.5043	94.6394	94.5043	0.00
12/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5961	6	6	6	0.00
12/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8649	9	9	9	0.00
12/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4354	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	365	0	0	0	1,054.00
12/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1299	1	1	1	0.00
12/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	853	1	1	1	0.00
12/08/2024	2030 On 06-November-25			Bond Future	9.68	96.3806	96.5188	96.3806	0.00
12/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2228	2	2	2	0.00
12/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2676	3	3	3	0.00
12/08/2024	2032 On 07-November-24			Bond Future	10.18	90.9141	91.0925	90.9141	105,001.00
12/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6121	6	6	6	0.00
12/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6081	6	6	6	0.00
12/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6161	6	6	6	0.00
12/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6770	7	7	7	1,615.00
12/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13669	13	14	13	0.00
12/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6648	6	7	6	600.00
12/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12067	12	12	12	0.00
12/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4656	5	5	5	600.00
12/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2815	3	3	3	0.00
12/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	851	1	1	1	200.00
12/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	149	0	0	0	0.00
12/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	5	0	0	0	600.00
12/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	364	0	0	0	0.00
12/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	1	0	0	0	1,615.00
12/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	141	0	0	0	0.00
12/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	185	0	0	0	0.00
12/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	192	0	0	0	0.00
12/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	189	0	0	0	0.00
12/08/2024	2032 On 06-February-25			Bond Future	10.26	92.8378	93.0204	92.8378	0.00
12/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6985	7	7	7	0.00
12/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	512	1	1	1	0.00
12/08/2024	2032 On 08-May-25			Bond Future	10.35	90.6074	90.7942	90.6074	0.00
12/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4305	4	4	4	0.00
12/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1816	2	2	2	0.00
12/08/2024	2032 On 07-August-25			Bond Future	10.45	92.4590	92.6500	92.4590	0.00
12/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7783	8	8	8	0.00
12/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1264	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
12/08/2024	2032 On 06-November-25			Bond Future	10.58	90.1326	90.3279	90.1326	0.00
12/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3193	3	3	3	0.00
12/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3861	4	4	4	0.00
12/08/2024	2033 On 07-November-24			Bond Future	126.68	126.6887	126.6826	126.6887	6,936.00
12/08/2024	2033 On 06-February-25			Bond Future	129.40	129.4007	129.3950	129.4007	0.00
12/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4455	4	4	4	0.00
12/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2033 On 08-May-25			Bond Future	130.60	130.6033	130.5976	130.6033	0.00
12/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
12/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	22	0	0	0	0.00
12/08/2024	2033 On 07-August-25			Bond Future	133.30	133.3067	133.3014	133.3067	0.00
12/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4651	5	5	5	0.00
12/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2033 On 06-November-25			Bond Future	134.43	134.4389	134.4329	134.4389	0.00
12/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1293	1	1	1	0.00
12/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2037 On 07-November-24			Bond Future	11.31	83.7813	84.0212	83.7813	185,954.00
12/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7070	7	7	7	0.00
12/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7115	7	7	7	0.00
12/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7024	7	7	7	0.00
12/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	297	0	0	0	0.00
12/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	287	0	0	0	0.00
12/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	292	0	0	0	0.00
12/08/2024	2037 On 06-February-25			Bond Future	11.40	81.2937	81.5391	81.2937	0.00
12/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7828	8	8	8	0.00
12/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	750	1	1	1	0.00
12/08/2024	2037 On 08-May-25			Bond Future	11.51	82.9873	83.2382	82.9873	3,975.00
12/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5945	6	6	6	0.00
12/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10131	10	10	10	7,500.00
12/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7044	7	7	7	15,000.00
12/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9934	10	10	10	7,500.00
12/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	948	1	1	1	0.00
12/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1649	2	2	2	0.00
12/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	914	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
12/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2058	2	2	2	0.00
12/08/2024	2037 On 07-August-25			Bond Future	11.64	80.4224	80.6788	80.4224	0.00
12/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8886	9	9	9	0.00
12/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1980	2	2	2	0.00
12/08/2024	2037 On 06-November-25			Bond Future	11.77	82.0170	82.2789	82.0170	0.00
12/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4294	4	4	4	0.00
12/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5022	5	5	5	0.00
12/08/2024	2038 On 07-November-24			Bond Future	138.89	138.4382	138.8908	138.4382	3,218.00
12/08/2024	2038 On 06-February-25			Bond Future	139.75	139.2913	139.7534	139.2913	0.00
12/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4523	4	5	4	0.00
12/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2038 On 08-May-25			Bond Future	142.70	142.2287	142.7012	142.2287	0.00
12/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3021	3	3	3	0.00
12/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2038 On 07-August-25			Bond Future	143.50	143.0209	143.5021	143.0209	0.00
12/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3942	3	4	3	0.00
12/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2038 On 06-November-25			Bond Future	146.39	145.9001	146.3918	145.9001	0.00
12/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2512	2	3	2	0.00
12/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2040 On 07-November-24			Bond Future	11.55	84.1147	84.4357	84.1147	113,468.00
12/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7688	7	8	7	0.00
12/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7640	7	8	7	0.00
12/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7736	7	8	7	0.00
12/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4226	4	4	4	640.00
12/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6498	6	6	6	0.00
12/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9130	9	9	9	0.00
12/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	187	0	0	0	640.00
12/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	969	1	1	1	0.00
12/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	450	1	0	1	640.00
12/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	298	0	0	0	0.00
12/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	308	0	0	0	0.00
12/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	303	0	0	0	0.00
12/08/2024	2040 On 06-February-25			Bond Future	11.65	81.3835	81.7118	81.3835	14.00

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12/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8196	8	8	8	0.00
12/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1365	1	1	1	780.00
12/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3258	3	3	3	0.00
12/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5075	5	5	5	0.00
12/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1855	2	2	2	780.00
12/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2942	3	3	3	780.00
12/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5398	6	5	6	0.00
12/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	910	1	1	1	0.00
12/08/2024	2040 On 08-May-25			Bond Future	11.76	83.0788	83.4142	83.0788	3,900.00
12/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6922	7	7	7	0.00
12/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10439	10	10	10	7,500.00
12/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7393	7	7	7	15,000.00
12/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10151	10	10	10	7,500.00
12/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1065	1	1	1	0.00
12/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1838	2	2	2	0.00
12/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2007	2	2	2	0.00
12/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1120	1	1	1	0.00
12/08/2024	2040 On 07-August-25			Bond Future	11.88	80.2649	80.6076	80.2649	0.00
12/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9686	9	10	9	0.00
12/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2100	2	2	2	0.00
12/08/2024	2040 On 06-November-25			Bond Future	12.01	81.8558	82.2056	81.8558	0.00
12/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4554	4	5	4	0.00
12/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5522	6	6	6	0.00
12/08/2024	2044 On 07-November-24			Bond Future	11.63	80.2286	80.5244	80.2286	78,970.00
12/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	7726	7	8	7	0.00
12/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	7774	8	8	8	0.00
12/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7678	7	8	7	0.00
12/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5785	6	6	6	0.00
12/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4648	4	5	4	0.00
12/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3582	3	4	3	0.00
12/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1300	1	1	1	13,875.00
12/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	901	1	1	1	9,540.00
12/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	619	1	1	1	11,405.00
12/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	334	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
12/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	323	0	0	0	0.00
12/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	328	0	0	0	0.00
12/08/2024	2044 On 06-February-25			Bond Future	11.72	77.5405	77.8430	77.5405	0.00
12/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8278	8	8	8	0.00
12/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4074	4	4	4	449.00
12/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	11479	11	11	11	0.00
12/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6051	6	6	6	449.00
12/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2375	3	2	3	0.00
12/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	449	0	0	0	449.00
12/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1474	2	1	2	0.00
12/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	895	1	1	1	0.00
12/08/2024	2044 On 08-May-25			Bond Future	11.82	79.1557	79.4648	79.1557	0.00
12/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7175	7	7	7	0.00
12/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2035	2	2	2	0.00
12/08/2024	2044 On 07-August-25			Bond Future	11.94	76.3868	76.7027	76.3868	0.00
12/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9769	10	10	10	0.00
12/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2104	2	2	2	0.00
12/08/2024	2044 On 06-November-25			Bond Future	12.06	77.9005	78.2230	77.9005	0.00
12/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4648	5	5	5	0.00
12/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5713	6	6	6	0.00
12/08/2024	2046 On 07-November-24			Bond Future	119.37	119.2860	119.3718	119.2860	18,131.00
12/08/2024	2046 On 06-February-25			Bond Future	121.93	121.8393	121.9274	121.8393	0.00
12/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7917	8	8	8	0.00
12/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2046 On 08-May-25			Bond Future	122.26	122.1666	122.2560	122.1666	0.00
12/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	286	0	0	0	0.00
12/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2046 On 07-August-25			Bond Future	124.79	124.6939	124.7859	124.6939	0.00
12/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6096	6	6	6	0.00
12/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2046 On 06-November-25			Bond Future	125.02	124.9236	125.0160	124.9236	0.00
12/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
12/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	394	0	0	0	0.00
12/08/2024	2050 On 07-November-24			Bond Future	120.88	120.8853	120.8800	120.8853	15,424.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	2050 On 06-February-25			Bond Future	121.12	121.1212	121.1156	121.1212	0.00
12/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5516	6	6	6	0.00
12/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2050 On 08-May-25			Bond Future	123.67	123.6753	123.6703	123.6753	0.00
12/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2510	3	3	3	0.00
12/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2050 On 07-August-25			Bond Future	123.83	123.8355	123.8292	123.8355	0.00
12/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3939	4	4	4	0.00
12/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
12/08/2024	2050 On 06-November-25			Bond Future	126.32	126.3280	126.3221	126.3280	0.00
12/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1902	2	2	2	0.00
12/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
12/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
12/08/2024	AL37 On 07-November-24			Index Future	1035.81	1034.2500	1035.8070	1034.2500	0.00
12/08/2024	AL37 On 06-February-25			Index Future	1057.75	1056.1390	1057.7480	1056.1390	0.00
12/08/2024	AL37 On 08-May-25			Index Future	1079.84	1078.1780	1079.8370	1078.1780	0.00
12/08/2024	AL37 On 07-August-25			Index Future	1101.98	1100.2660	1101.9770	1100.2660	0.00
12/08/2024	AL37 On 06-November-25			Index Future	1123.99	1122.2200	1123.9850	1122.2200	0.00
12/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
12/08/2024	AL7T On 07-November-24			Index Future	1225.91	1222.9300	1225.9070	1222.9300	0.00
12/08/2024	AL7T On 06-February-25			Index Future	1251.87	1248.8130	1251.8740	1248.8130	0.00
12/08/2024	AL7T On 08-May-25			Index Future	1278.02	1274.8710	1278.0170	1274.8710	0.00
12/08/2024	AL7T On 07-August-25			Index Future	1304.22	1300.9890	1304.2200	1300.9890	0.00
12/08/2024	AL7T On 06-November-25			Index Future	1330.27	1326.9490	1330.2680	1326.9490	0.00
12/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
12/08/2024	ALBI On 07-November-24			Index Future	1059.48	1056.9100	1059.4770	1056.9100	122.00
12/08/2024	ALBI On 06-February-25			Index Future	1081.92	1079.2790	1081.9190	1079.2790	0.00
12/08/2024	ALBI On 08-May-25			Index Future	1104.51	1101.8000	1104.5130	1101.8000	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
12/08/2024	ALBI On 07-August-25			Index Future	1127.16	1124.3720	1127.1590	1124.3720	0.00
12/08/2024	ALBI On 06-November-25			Index Future	1149.67	1146.8080	1149.6700	1146.8080	0.00
12/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/08/2024	C303 On 28-February-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
12/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	ES33 On 07-November-24			Bond Future	11.67	78.3783	78.5751	78.3783	0.00
12/08/2024	ES33 On 06-February-25			Bond Future	11.80	80.0556	80.2570	80.0556	0.00
12/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6525	6	7	6	0.00
12/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/08/2024	ES33 On 08-May-25			Bond Future	11.94	77.9410	78.1470	77.9410	0.00
12/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3375	3	3	3	0.00
12/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
12/08/2024	ES33 On 07-August-25			Bond Future	12.09	79.5511	79.7617	79.5511	0.00
12/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5957	6	6	6	0.00
12/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
12/08/2024	ES33 On 06-November-25			Bond Future	12.27	77.3496	77.5649	77.3496	0.00
12/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
12/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1085	1	1	1	0.00
12/08/2024	ES42 On 07-November-24			Bond Future	12.05	74.4830	74.7557	74.4830	0.00
12/08/2024	ES42 On 06-February-25			Bond Future	12.16	76.0761	76.3550	76.0761	0.00
12/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7961	8	8	8	0.00
12/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
12/08/2024	ES42 On 08-May-25			Bond Future	12.28	73.4115	73.6967	73.4115	0.00
12/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5066	5	5	5	0.00
12/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
12/08/2024	ES42 On 07-August-25			Bond Future	12.41	74.9256	75.2170	74.9256	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
12/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6945	7	7	7	0.00
12/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
12/08/2024	ES42 On 06-November-25			Bond Future	12.55	72.1627	72.4603	72.1627	0.00
12/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
12/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	874	1	1	1	0.00
12/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
12/08/2024	GOVI On 07-November-24			GOVI	1043.55	1041.0520	1043.5450	1041.0520	700.00
12/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	947650	92	95	92	0.00
12/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	947550	92	95	92	0.00
12/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	947450	92	95	92	0.00
12/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/08/2024	GOVI On 06-February-25			GOVI	1065.65	1063.0850	1065.6490	1063.0850	0.00
12/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	936490	91	94	91	0.00
12/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/08/2024	GOVI On 08-May-25			GOVI	1087.90	1085.2680	1087.9030	1085.2680	0.00
12/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	659030	63	66	63	0.00
12/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/08/2024	GOVI On 07-August-25			GOVI	1110.21	1107.5020	1110.2090	1107.5020	0.00
12/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	992090	97	99	97	0.00
12/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
12/08/2024	GOVI On 06-November-25			GOVI	1132.38	1129.6010	1132.3810	1129.6010	0.00
12/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	203810	18	20	18	0.00
12/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
12/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
12/08/2024	IGOV On 07-November-24			Index Future	368.73	368.3290	368.7290	368.3290	594.00
12/08/2024	IGOV On 06-February-25			Index Future	376.63	376.2120	376.6280	376.2120	0.00
12/08/2024	IGOV On 08-May-25			Index Future	384.58	384.1480	384.5800	384.1480	0.00
12/08/2024	IGOV On 07-August-25			Index Future	392.55	392.1030	392.5490	392.1030	0.00
12/08/2024	IGOV On 06-November-25			Index Future	400.47	400.0090	400.4720	400.0090	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
12/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
12/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
12/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
12/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
12/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
12/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
12/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
12/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
12/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/08/2024	R035 On 07-November-24			Bond Future	10.89	89.2024	89.4390	89.2024	123,884.00
12/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7056	7	7	7	0.00
12/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7010	7	7	7	0.00
12/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7101	7	7	7	0.00
12/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11835	12	12	12	0.00
12/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7147	7	7	7	1,000.00
12/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	33	0	0	0	1,000.00
12/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	261	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
12/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	266	0	0	0	0.00
12/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	275	0	0	0	0.00
12/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	270	0	0	0	0.00
12/08/2024	R035 On 06-February-25			Bond Future	10.99	91.0904	91.3324	91.0904	0.00
12/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7984	8	8	8	0.00
12/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	673	1	1	1	0.00
12/08/2024	R035 On 08-May-25			Bond Future	11.09	88.4756	88.7231	88.4756	0.00
12/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5636	5	6	5	0.00
12/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4546	4	5	4	400.00
12/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11611	11	12	11	0.00
12/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9092	9	9	9	0.00
12/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1015	1	1	1	400.00
12/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2590	3	3	3	0.00
12/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	565	1	1	1	400.00
12/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2040	2	2	2	0.00
12/08/2024	R035 On 07-August-25			Bond Future	11.20	90.2843	90.5373	90.2843	0.00
12/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8951	9	9	9	0.00
12/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1785	2	2	2	0.00
12/08/2024	R035 On 06-November-25			Bond Future	11.33	87.5681	87.8265	87.5681	0.00
12/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4097	4	4	4	0.00
12/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4782	5	5	5	0.00
12/08/2024	R053 On 07-November-24			Bond Future	11.54	101.6600	102.0560	101.6600	3,638.00
12/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10110	10	10	10	0.00
12/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10173	10	10	10	0.00
12/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10048	10	10	10	0.00
12/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	494	1	0	1	0.00
12/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	480	1	0	1	0.00
12/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	487	1	0	1	0.00
12/08/2024	R053 On 06-February-25			Bond Future	11.63	103.8109	104.2157	103.8109	0.00
12/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11083	11	11	11	0.00
12/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1247	1	1	1	0.00
12/08/2024	R053 On 08-May-25			Bond Future	11.73	100.1043	100.5181	100.1043	0.00
12/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	9670	9	10	9	0.00
12/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2720	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
12/08/2024	R053 On 07-August-25			Bond Future	11.83	102.1485	102.5712	102.1485	0.00
12/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12397	12	12	12	0.00
12/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2660	3	3	3	0.00
12/08/2024	R053 On 06-November-25			Bond Future	11.95	98.3089	98.7405	98.3089	0.00
12/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5939	6	6	6	0.00
12/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	7413	8	7	8	0.00
12/08/2024	R186 On 07-November-24			Bond Future	8.25	108.3480	108.3911	108.3480	129,459.00
12/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1827	2	2	2	0.00
12/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1811	2	2	2	0.00
12/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1844	2	2	2	0.00
12/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	98	0	0	0	0.00
12/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	104	0	0	0	0.00
12/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	101	0	0	0	0.00
12/08/2024	R186 On 06-February-25			Bond Future	8.20	105.3268	105.3713	105.3268	0.00
12/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1716	2	2	2	0.00
12/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	283	0	0	0	0.00
12/08/2024	R186 On 08-May-25			Bond Future	8.16	107.5222	107.5681	107.5222	0.00
12/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1041	1	1	1	0.00
12/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	571	1	1	1	0.00
12/08/2024	R186 On 07-August-25			Bond Future	8.13	104.4073	104.4547	104.4073	0.00
12/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2104	2	2	2	0.00
12/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2740	3	3	3	0.00
12/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1632	2	2	2	1,983.00
12/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	60	0	0	0	1,983.00
12/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	244	0	0	0	0.00
12/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	136	0	0	0	0.00
12/08/2024	R186 On 06-November-25			Bond Future	8.15	106.4802	106.5289	106.4802	0.00
12/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	636	1	1	1	0.00
12/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	658	1	1	1	0.00
12/08/2024	R202 On 07-November-24			Bond Future	269.55	269.5636	269.5515	269.5636	1,076.00
12/08/2024	R202 On 06-February-25			Bond Future	270.12	270.1317	270.1196	270.1317	0.00
12/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3330	3	3	3	0.00
12/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
12/08/2024	R202 On 08-May-25			Bond Future	275.82	275.8287	275.8176	275.8287	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
12/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3508	4	4	4	0.00
12/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
12/08/2024	R202 On 07-August-25			Bond Future	276.22	276.2299	276.2164	276.2299	0.00
12/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4616	5	5	5	0.00
12/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
12/08/2024	R202 On 06-November-25			Bond Future	281.78	281.7908	281.7784	281.7908	0.00
12/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6138	6	6	6	0.00
12/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
12/08/2024	R209 On 07-November-24			Bond Future	11.03	69.9491	70.1603	69.9491	15,780.00
12/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5915	6	6	6	0.00
12/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5955	6	6	6	0.00
12/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5875	6	6	6	0.00
12/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	292	0	0	0	0.00
12/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	282	0	0	0	0.00
12/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	287	0	0	0	0.00
12/08/2024	R209 On 06-February-25			Bond Future	11.11	71.4292	71.6451	71.4292	0.00
12/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6806	7	7	7	0.00
12/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	669	1	1	1	0.00
12/08/2024	R209 On 08-May-25			Bond Future	11.21	69.7624	69.9831	69.7624	0.00
12/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5062	5	5	5	0.00
12/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1859	2	2	2	0.00
12/08/2024	R209 On 07-August-25			Bond Future	11.31	71.1881	71.4137	71.1881	0.00
12/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7828	8	8	8	0.00
12/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1693	2	2	2	0.00
12/08/2024	R209 On 06-November-25			Bond Future	11.43	69.4485	69.6789	69.4485	0.00
12/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3680	4	4	4	0.00
12/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4430	5	4	5	0.00
12/08/2024	R210 On 07-November-24			Bond Future	241.50	240.7696	241.4969	240.7696	1,486.00
12/08/2024	R210 On 06-February-25			Bond Future	246.67	245.9233	246.6672	245.9233	0.00
12/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7057	6	7	6	0.00
12/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/08/2024	R210 On 08-May-25			Bond Future	248.47	247.7113	248.4705	247.7113	0.00
12/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	441	0	0	0	0.00
12/08/2024	R210 On 08-May-25	248.03	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
12/08/2024	R210 On 07-August-25			Bond Future	253.61	252.8373	253.6133	252.8373	0.00
12/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5173	4	5	4	0.00
12/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
12/08/2024	R210 On 06-November-25			Bond Future	255.26	254.4726	255.2624	254.4726	0.00
12/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3122	2	3	2	0.00
12/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
12/08/2024	R213 On 07-November-24			Bond Future	9.83	88.1607	88.3185	88.1607	75,069.00
12/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5761	6	6	6	0.00
12/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5724	6	6	6	0.00
12/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5797	6	6	6	0.00
12/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	128	0	0	0	0.00
12/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	133	0	0	0	0.00
12/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	131	0	0	0	0.00
12/08/2024	R213 On 06-February-25			Bond Future	9.90	90.0267	90.1883	90.0267	0.00
12/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6106	6	6	6	0.00
12/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	415	0	0	0	0.00
12/08/2024	R213 On 08-May-25			Bond Future	9.98	88.3438	88.5091	88.3438	0.00
12/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3700	4	4	4	0.00
12/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1581	2	2	2	0.00
12/08/2024	R213 On 07-August-25			Bond Future	10.07	90.1507	90.3198	90.1507	0.00
12/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6872	7	7	7	0.00
12/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1020	1	1	1	0.00
12/08/2024	R213 On 06-November-25			Bond Future	10.19	88.3864	88.5593	88.3864	0.00
12/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2706	3	3	3	0.00
12/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3216	3	3	3	0.00
12/08/2024	R214 On 07-November-24			Bond Future	11.41	65.0509	65.2993	65.0509	20,274.00
12/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6164	6	6	6	0.00
12/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6204	6	6	6	0.00
12/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6123	6	6	6	0.00
12/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	306	0	0	0	0.00
12/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	296	0	0	0	0.00
12/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	301	0	0	0	0.00
12/08/2024	R214 On 06-February-25			Bond Future	11.50	66.4277	66.6816	66.4277	0.00
12/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6638	6	7	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
12/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3309	3	3	3	554.00
12/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4972	5	5	5	554.00
12/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10064	10	10	10	0.00
12/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	311	0	0	0	554.00
12/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1253	1	1	1	0.00
12/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2035	2	2	2	0.00
12/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	797	1	1	1	0.00
12/08/2024	R214 On 08-May-25			Bond Future	11.59	64.5066	64.7662	64.5066	0.00
12/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5731	6	6	6	0.00
12/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1779	2	2	2	0.00
12/08/2024	R214 On 07-August-25			Bond Future	11.69	65.8253	66.0905	65.8253	0.00
12/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7910	8	8	8	0.00
12/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1906	2	2	2	0.00
12/08/2024	R214 On 06-November-25			Bond Future	11.81	63.8300	64.1008	63.8300	0.00
12/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3897	4	4	4	0.00
12/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4728	5	5	5	0.00
12/08/2024	R248 On 07-November-24			Bond Future	11.53	79.1262	79.3996	79.1262	250,820.00
12/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7829	8	8	8	0.00
12/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7878	8	8	8	0.00
12/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7780	8	8	8	0.00
12/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	338	0	0	0	0.00
12/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	327	0	0	0	0.00
12/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	332	0	0	0	0.00
12/08/2024	R248 On 06-February-25			Bond Future	11.62	80.8008	81.0805	80.8008	10,000.00
12/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7626	7	8	7	0.00
12/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1162	1	1	1	0.00
12/08/2024	R248 On 08-May-25			Bond Future	11.71	78.0349	78.3207	78.0349	0.00
12/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7391	7	7	7	0.00
12/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2126	2	2	2	0.00
12/08/2024	R248 On 07-August-25			Bond Future	11.81	79.6297	79.9218	79.6297	0.00
12/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9925	10	10	10	0.00
12/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2037	2	2	2	0.00
12/08/2024	R248 On 06-November-25			Bond Future	11.93	76.7645	77.0628	76.7645	0.00
12/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4680	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
12/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5859	6	6	6	0.00
12/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00