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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/09/2024 TO: 12/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	2025 On 07-November-24			Bond Future	185.17	185.2396	185.1742	185.2396	9,240.00
12/09/2024	2029 On 07-November-24			Bond Future	134.43	134.5840	134.4290	134.5840	9,984.00
12/09/2024	2029 On 06-February-25			Bond Future	137.24	137.4012	137.2435	137.4012	0.00
12/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4844	5	5	5	0.00
12/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2029 On 08-May-25			Bond Future	138.58	138.7422	138.5822	138.7422	0.00
12/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	732	1	1	1	0.00
12/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2029 On 07-August-25			Bond Future	141.30	141.4621	141.2997	141.4621	0.00
12/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3890	4	4	4	0.00
12/09/2024	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
12/09/2024	2029 On 06-November-25			Bond Future	142.58	142.7482	142.5833	142.7482	0.00
12/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2793	3	3	3	0.00
12/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2030 On 07-November-24			Bond Future	9.00	98.2103	98.1494	98.2103	184,662.00
12/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6687	7	7	7	0.00
12/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6723	7	7	7	0.00
12/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6650	7	7	7	0.00
12/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6541	7	7	7	600.00
12/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10794	11	11	11	0.00
12/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4713	5	5	5	600.00
12/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	5	0	0	0	0.00
12/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
12/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	29	0	0	0	0.00
12/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	5	0	0	0	0.00
12/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	5	0	0	0	0.00
12/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	5	0	0	0	0.00
12/09/2024	2030 On 06-February-25			Bond Future	9.03	96.2322	96.1705	96.2322	0.00
12/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6176	6	6	6	0.00
12/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1686	2	2	2	800.00
12/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3013	3	3	3	0.00
12/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	778	1	1	1	800.00
12/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1128	1	1	1	0.00
12/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	537	1	1	1	800.00
12/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2148	2	2	2	0.00
12/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	112	0	0	0	0.00
12/09/2024	2030 On 08-May-25			Bond Future	9.10	98.1466	98.0842	98.1466	0.00
12/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3744	4	4	4	0.00
12/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9569	10	10	10	0.00
12/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4825	5	5	5	1,640.00
12/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5962	6	6	6	2,280.00
12/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1910	2	2	2	800.00
12/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3909	4	4	4	0.00
12/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1034	1	1	1	800.00
12/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10879	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
12/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	29	0	0	0	2,280.00
12/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	338	0	0	0	0.00
12/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1621	2	2	2	0.00
12/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	711	1	1	1	800.00
12/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2596	3	3	3	0.00
12/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	62	0	0	0	1,640.00
12/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	507	0	1	0	0.00
12/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	757	1	1	1	0.00
12/09/2024	2030 On 07-August-25			Bond Future	9.19	96.0358	95.9728	96.0358	0.00
12/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6866	7	7	7	0.00
12/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9748	10	10	10	0.00
12/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5101	5	5	5	1,054.00
12/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	131	0	0	0	1,054.00
12/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	712	1	1	1	0.00
12/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	424	0	0	0	0.00
12/09/2024	2030 On 06-November-25			Bond Future	9.29	97.8690	97.8052	97.8690	0.00
12/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2708	3	3	3	0.00
12/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1870	2	2	2	0.00
12/09/2024	2032 On 07-November-24			Bond Future	9.75	93.2678	93.1950	93.2678	102,633.00
12/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8051	8	8	8	0.00
12/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8008	8	8	8	0.00
12/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8095	8	8	8	0.00
12/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8742	9	9	9	1,615.00
12/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15770	16	16	16	0.00
12/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4226	4	4	4	0.00
12/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6439	7	6	7	600.00
12/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8613	9	9	9	600.00
12/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14164	14	14	14	0.00
12/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1110	1	1	1	50.00
12/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1547	2	2	2	100.00
12/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1424	1	1	1	0.00
12/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	881	1	1	1	0.00
12/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	809	1	1	1	0.00
12/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1106	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
12/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
12/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	12	0	0	0	0.00
12/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	44	0	0	0	0.00
12/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	159	0	0	0	200.00
12/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
12/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	11	0	0	0	0.00
12/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	16	0	0	0	0.00
12/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	17	0	0	0	0.00
12/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	17	0	0	0	0.00
12/09/2024	2032 On 06-February-25			Bond Future	9.82	95.1973	95.1234	95.1973	0.00
12/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8695	9	9	9	0.00
12/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2071	2	2	2	800.00
12/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4322	4	4	4	0.00
12/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	952	1	1	1	800.00
12/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1570	2	2	2	0.00
12/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2869	3	3	3	0.00
12/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	613	1	1	1	800.00
12/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	119	0	0	0	0.00
12/09/2024	2032 On 08-May-25			Bond Future	9.90	92.9284	92.8536	92.9284	0.00
12/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5413	5	5	5	0.00
12/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1287	1	1	1	800.00
12/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2362	2	2	2	800.00
12/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5623	6	6	6	0.00
12/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	813	1	1	1	800.00
12/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2271	2	2	2	0.00
12/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3557	4	4	4	0.00
12/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	864	1	1	1	0.00
12/09/2024	2032 On 07-August-25			Bond Future	10.00	94.7256	94.6499	94.7256	0.00
12/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9124	9	9	9	0.00
12/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	605	1	1	1	0.00
12/09/2024	2032 On 06-November-25			Bond Future	10.12	92.3737	92.2970	92.3737	0.00
12/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3920	4	4	4	0.00
12/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2619	3	3	3	0.00
12/09/2024	2033 On 07-November-24			Bond Future	128.12	128.2247	128.1184	128.2247	6,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	2033 On 06-February-25			Bond Future	130.80	130.9088	130.8009	130.9088	0.00
12/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5861	6	6	6	0.00
12/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2033 On 08-May-25			Bond Future	131.91	132.0195	131.9101	132.0195	0.00
12/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1290	1	1	1	0.00
12/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2033 On 07-August-25			Bond Future	134.50	134.6078	134.4969	134.6078	0.00
12/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5847	6	6	6	0.00
12/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2033 On 06-November-25			Bond Future	135.55	135.6585	135.5461	135.6585	0.00
12/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2406	3	2	3	0.00
12/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2037 On 07-November-24			Bond Future	10.84	86.8671	86.7507	86.8671	203,135.00
12/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9523	10	10	10	0.00
12/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9572	10	10	10	0.00
12/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9473	10	9	10	0.00
12/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	16	0	0	0	0.00
12/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	15	0	0	0	0.00
12/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	15	0	0	0	0.00
12/09/2024	2037 On 06-February-25			Bond Future	10.92	84.4036	84.2852	84.4036	0.00
12/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	10024	10	10	10	0.00
12/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	199	0	0	0	0.00
12/09/2024	2037 On 08-May-25			Bond Future	11.03	86.0821	85.9617	86.0821	3,975.00
12/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7567	8	8	8	0.00
12/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12241	12	12	12	7,500.00
12/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8840	9	9	9	15,000.00
12/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	12032	12	12	12	7,500.00
12/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	322	0	0	0	0.00
12/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	722	1	1	1	0.00
12/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	302	0	0	0	0.00
12/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	958	1	1	1	0.00
12/09/2024	2037 On 07-August-25			Bond Future	11.15	83.4865	83.3643	83.4865	0.00
12/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10546	11	11	11	0.00
12/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7229	7	7	7	0.00

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12/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4543	5	5	5	0.00
12/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2147	2	2	2	2,341.00
12/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2346	2	2	2	200.00
12/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3034	3	3	3	2,541.00
12/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5599	6	6	6	0.00
12/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1759	2	2	2	2,541.00
12/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5266	5	5	5	0.00
12/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	955	1	1	1	0.00
12/09/2024	2037 On 06-November-25			Bond Future	11.27	85.0786	84.9544	85.0786	0.00
12/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5344	5	5	5	0.00
12/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3397	3	3	3	0.00
12/09/2024	2038 On 07-November-24			Bond Future	141.33	141.4912	141.3257	141.4912	3,218.00
12/09/2024	2038 On 06-February-25			Bond Future	142.17	142.3400	142.1716	142.3400	0.00
12/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6942	7	7	7	0.00
12/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2038 On 08-May-25			Bond Future	145.04	145.2079	145.0369	145.2079	0.00
12/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	5357	6	5	6	0.00
12/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2038 On 07-August-25			Bond Future	145.72	145.8968	145.7233	145.8968	0.00
12/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	6163	6	6	6	0.00
12/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2038 On 06-November-25			Bond Future	148.55	148.7214	148.5451	148.7214	0.00
12/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4665	5	5	5	0.00
12/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2040 On 07-November-24			Bond Future	11.07	87.6157	87.4236	87.6157	113,272.00
12/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10389	11	10	11	0.00
12/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10336	11	10	11	0.00
12/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10441	11	10	11	0.00
12/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	11936	12	12	12	0.00
12/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6374	7	6	7	640.00
12/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9067	9	9	9	0.00
12/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	32	0	0	0	640.00
12/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	6	0	0	0	640.00
12/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	129	0	0	0	0.00

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12/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	15	0	0	0	0.00
12/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	16	0	0	0	0.00
12/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	16	0	0	0	0.00
12/09/2024	2040 On 06-February-25			Bond Future	11.16	84.9172	84.7214	84.9172	14.00
12/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10531	11	11	11	0.00
12/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1928	2	2	2	780.00
12/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4562	5	5	5	0.00
12/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6871	7	7	7	0.00
12/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	642	1	1	1	780.00
12/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1237	1	1	1	780.00
12/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2952	3	3	3	0.00
12/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	235	0	0	0	0.00
12/09/2024	2040 On 08-May-25			Bond Future	11.26	86.6056	86.4065	86.6056	3,900.00
12/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8818	9	9	9	0.00
12/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12435	13	12	13	7,500.00
12/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9363	10	9	10	15,000.00
12/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12744	13	13	13	7,500.00
12/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	377	0	0	0	0.00
12/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	815	1	1	1	0.00
12/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	412	0	0	0	0.00
12/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	911	1	1	1	0.00
12/09/2024	2040 On 07-August-25			Bond Future	11.38	83.7694	83.5668	83.7694	0.00
12/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11607	12	12	12	0.00
12/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1062	1	1	1	0.00
12/09/2024	2040 On 06-November-25			Bond Future	11.50	85.3663	85.1603	85.3663	0.00
12/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5738	6	6	6	0.00
12/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3751	4	4	4	0.00
12/09/2024	2044 On 07-November-24			Bond Future	11.13	83.9573	83.7581	83.9573	89,334.00
12/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10648	11	11	11	0.00
12/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10701	11	11	11	0.00
12/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10595	11	11	11	0.00
12/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5719	6	6	6	0.00
12/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7085	7	7	7	0.00
12/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8452	9	8	9	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
12/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	53	0	0	0	11,405.00
12/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	105	0	0	0	9,540.00
12/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	203	0	0	0	13,875.00
12/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	18	0	0	0	0.00
12/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	17	0	0	0	0.00
12/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	17	0	0	0	0.00
12/09/2024	2044 On 06-February-25			Bond Future	11.21	81.3084	81.1054	81.3084	0.00
12/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	10888	11	11	11	0.00
12/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	5887	6	6	6	449.00
12/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8319	9	8	9	449.00
12/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14365	15	14	15	0.00
12/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	72	0	0	0	449.00
12/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	479	0	0	0	0.00
12/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	926	1	1	1	0.00
12/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	242	0	0	0	0.00
12/09/2024	2044 On 08-May-25			Bond Future	11.31	82.9250	82.7185	82.9250	0.00
12/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9302	9	9	9	0.00
12/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7844	8	8	8	0.00
12/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4624	5	5	5	0.00
12/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2134	2	2	2	2,490.00
12/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2437	2	2	2	2,490.00
12/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4696	5	5	5	0.00
12/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1219	1	1	1	2,490.00
12/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	908	1	1	1	0.00
12/09/2024	2044 On 07-August-25			Bond Future	11.42	80.1428	79.9327	80.1428	0.00
12/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	11941	12	12	12	0.00
12/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1046	1	1	1	0.00
12/09/2024	2044 On 06-November-25			Bond Future	11.53	81.6705	81.4567	81.6705	0.00
12/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6011	6	6	6	0.00
12/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3843	4	4	4	0.00
12/09/2024	2046 On 07-November-24			Bond Future	122.31	122.7842	122.3069	122.7842	17,306.00
12/09/2024	2046 On 06-February-25			Bond Future	124.87	125.3543	124.8676	125.3543	0.00
12/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10858	11	11	11	0.00
12/09/2024	2046 On 06-February-25	114.01	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
12/09/2024	2046 On 08-May-25			Bond Future	125.14	125.6359	125.1401	125.6359	0.00
12/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	3170	4	3	4	0.00
12/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2046 On 07-August-25			Bond Future	127.59	128.0978	127.5930	128.0978	0.00
12/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8903	9	9	9	0.00
12/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2046 On 06-November-25			Bond Future	127.78	128.2924	127.7783	128.2924	0.00
12/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2368	3	2	3	0.00
12/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2050 On 07-November-24			Bond Future	124.64	124.3327	124.6409	124.3327	15,376.00
12/09/2024	2050 On 06-February-25			Bond Future	124.90	124.5809	124.8962	124.5809	582.00
12/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	9296	9	9	9	0.00
12/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2050 On 08-May-25			Bond Future	127.41	127.0909	127.4134	127.0909	0.00
12/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	6253	6	6	6	0.00
12/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2050 On 07-August-25			Bond Future	127.51	127.1777	127.5072	127.1777	0.00
12/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7617	7	8	7	0.00
12/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
12/09/2024	2050 On 06-November-25			Bond Future	129.98	129.6396	129.9760	129.6396	0.00
12/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5556	5	6	5	0.00
12/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
12/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	AL37 On 07-November-24			Index Future	1052.71	1053.4050	1052.7140	1053.4050	0.00
12/09/2024	AL37 On 06-February-25			Index Future	1074.50	1075.2000	1074.5000	1075.2000	0.00
12/09/2024	AL37 On 08-May-25			Index Future	1095.92	1096.6260	1095.9180	1096.6260	0.00
12/09/2024	AL37 On 07-August-25			Index Future	1117.18	1117.8920	1117.1750	1117.8920	0.00
12/09/2024	AL37 On 06-November-25			Index Future	1138.60	1139.3280	1138.6030	1139.3280	0.00
12/09/2024	AL7T On 07-November-24			Index Future	1256.12	1257.5340	1256.1160	1257.5340	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
12/09/2024	AL7T On 06-February-25			Index Future	1282.11	1283.5530	1282.1110	1283.5530	0.00
12/09/2024	AL7T On 08-May-25			Index Future	1307.67	1309.1300	1307.6670	1309.1300	0.00
12/09/2024	AL7T On 07-August-25			Index Future	1333.03	1334.5170	1333.0320	1334.5170	0.00
12/09/2024	AL7T On 06-November-25			Index Future	1358.60	1360.1070	1358.6000	1360.1070	0.00
12/09/2024	ALBI On 07-November-24			Index Future	1086.26	1087.6820	1086.2630	1087.6820	121.00
12/09/2024	ALBI On 06-February-25			Index Future	1108.74	1110.1860	1108.7430	1110.1860	0.00
12/09/2024	ALBI On 08-May-25			Index Future	1130.84	1132.3090	1130.8440	1132.3090	0.00
12/09/2024	ALBI On 07-August-25			Index Future	1152.78	1154.2660	1152.7790	1154.2660	0.00
12/09/2024	ALBI On 06-November-25			Index Future	1174.89	1176.4000	1174.8890	1176.4000	0.00
12/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C213 On 28-February-31			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
12/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	ES33 On 07-November-24			Bond Future	11.13	81.2111	81.0938	81.2111	0.00
12/09/2024	ES33 On 06-February-25			Bond Future	11.24	82.9111	82.7917	82.9111	0.00
12/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9060	9	9	9	0.00
12/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/09/2024	ES33 On 08-May-25			Bond Future	11.37	80.7814	80.6601	80.7814	0.00
12/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5888	6	6	6	0.00
12/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
12/09/2024	ES33 On 07-August-25			Bond Future	11.52	82.3622	82.2389	82.3622	0.00
12/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8434	9	8	9	0.00
12/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
12/09/2024	ES33 On 06-November-25			Bond Future	11.69	80.1569	80.0317	80.1569	0.00
12/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1381	2	1	2	0.00
12/09/2024	ES33 On 06-November-25	12.01	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
12/09/2024	ES42 On 07-November-24			Bond Future	11.46	78.4679	78.2848	78.4679	0.00
12/09/2024	ES42 On 06-February-25			Bond Future	11.55	80.1097	79.9232	80.1097	0.00
12/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11530	12	12	12	0.00
12/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
12/09/2024	ES42 On 08-May-25			Bond Future	11.66	77.4560	77.2662	77.4560	0.00
12/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8635	9	9	9	0.00
12/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
12/09/2024	ES42 On 07-August-25			Bond Future	11.78	78.9692	78.7761	78.9692	0.00
12/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10504	11	11	11	0.00
12/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
12/09/2024	ES42 On 06-November-25			Bond Future	11.91	76.2287	76.0322	76.2287	0.00
12/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2698	3	3	3	0.00
12/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
12/09/2024	GOVI On 07-November-24			GOVI	1069.49	1070.8920	1069.4940	1070.8920	677.00
12/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1207140	122	121	122	0.00
12/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1207040	122	121	122	0.00
12/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1206940	122	121	122	0.00
12/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/09/2024	GOVI On 06-February-25			GOVI	1091.63	1093.0490	1091.6270	1093.0490	0.00
12/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1196270	121	120	121	0.00
12/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/09/2024	GOVI On 08-May-25			GOVI	1113.39	1114.8300	1113.3860	1114.8300	0.00
12/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	913860	93	91	93	0.00
12/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/09/2024	GOVI On 07-August-25			GOVI	1134.98	1136.4490	1134.9830	1136.4490	0.00
12/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1239830	125	124	125	0.00
12/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
12/09/2024	GOVI On 06-November-25			GOVI	1156.75	1158.2410	1156.7520	1158.2410	0.00
12/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	447520	46	45	46	0.00
12/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
12/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
12/09/2024	IGOV On 07-November-24			Index Future	375.19	375.3460	375.1850	375.3460	795.00
12/09/2024	IGOV On 06-February-25			Index Future	383.04	383.2030	383.0400	383.2030	0.00
12/09/2024	IGOV On 08-May-25			Index Future	390.77	390.9280	390.7650	390.9280	0.00
12/09/2024	IGOV On 07-August-25			Index Future	398.43	398.5970	398.4320	398.5970	0.00
12/09/2024	IGOV On 06-November-25			Index Future	406.16	406.3260	406.1600	406.3260	0.00
12/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
12/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
12/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
12/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
12/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
12/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
12/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
12/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/09/2024	R035 On 07-November-24			Bond Future	10.48	91.9296	91.7862	91.9296	141,437.00
12/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9147	9	9	9	0.00
12/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9097	9	9	9	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
12/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9196	9	9	9	0.00
12/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14149	14	14	14	0.00
12/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9246	9	9	9	1,000.00
12/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3795	4	4	4	0.00
12/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	314	0	0	0	11,000.00
12/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
12/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	13	0	0	0	0.00
12/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	14	0	0	0	0.00
12/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	15	0	0	0	0.00
12/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	14	0	0	0	0.00
12/09/2024	R035 On 06-February-25			Bond Future	10.57	93.8317	93.6858	93.8317	0.00
12/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9862	10	10	10	0.00
12/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4906	5	5	5	0.00
12/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2466	3	2	3	0.00
12/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1572	2	2	2	1,000.00
12/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1377	1	1	1	100.00
12/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	3143	3	3	3	0.00
12/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2001	2	2	2	1,100.00
12/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2875	3	3	3	0.00
12/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	883	1	1	1	1,100.00
12/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	197	0	0	0	0.00
12/09/2024	R035 On 08-May-25			Bond Future	10.66	91.1889	91.0406	91.1889	0.00
12/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6884	7	7	7	0.00
12/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2180	2	2	2	150.00
12/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3720	4	4	4	0.00
12/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6557	7	7	7	0.00
12/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5597	6	6	6	400.00
12/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10789	11	11	11	0.00
12/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13526	14	14	14	0.00
12/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	163	0	0	0	400.00
12/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	395	0	0	0	400.00
12/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1324	1	1	1	0.00
12/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1049	1	1	1	150.00
12/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2153	2	2	2	150.00
12/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3436	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
12/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	971	1	1	1	0.00
12/09/2024	R035 On 07-August-25			Bond Future	10.78	92.9531	92.8024	92.9531	0.00
12/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10335	10	10	10	0.00
12/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	904	1	1	1	0.00
12/09/2024	R035 On 06-November-25			Bond Future	10.90	90.2221	90.0689	90.2221	0.00
12/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4844	5	5	5	0.00
12/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3286	3	3	3	0.00
12/09/2024	R053 On 07-November-24			Bond Future	11.07	106.3982	106.0841	106.3982	3,664.00
12/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13679	14	14	14	0.00
12/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	13748	14	14	14	0.00
12/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13610	14	14	14	0.00
12/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	29	0	0	0	0.00
12/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	27	0	0	0	0.00
12/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	28	0	0	0	0.00
12/09/2024	R053 On 06-February-25			Bond Future	11.15	108.5992	108.2792	108.5992	0.00
12/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14284	15	14	15	0.00
12/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	385	0	0	0	0.00
12/09/2024	R053 On 08-May-25			Bond Future	11.24	104.8931	104.5674	104.8931	0.00
12/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12234	13	12	13	0.00
12/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1234	1	1	1	0.00
12/09/2024	R053 On 07-August-25			Bond Future	11.34	106.9204	106.5890	106.9204	0.00
12/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15158	15	15	15	0.00
12/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1403	1	1	1	0.00
12/09/2024	R053 On 06-November-25			Bond Future	11.45	103.0971	102.7598	103.0971	0.00
12/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7583	8	8	8	0.00
12/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	5037	5	5	5	0.00
12/09/2024	R186 On 07-November-24			Bond Future	8.01	108.9178	108.8634	108.9178	158,802.00
12/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2213	2	2	2	0.00
12/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2194	2	2	2	0.00
12/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2232	2	2	2	0.00
12/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	14	0	0	0	0.00
12/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	15	0	0	0	0.00
12/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	14	0	0	0	0.00
12/09/2024	R186 On 06-February-25			Bond Future	7.95	105.8586	105.8035	105.8586	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
12/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2004	2	2	2	0.00
12/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	139	0	0	0	0.00
12/09/2024	R186 On 08-May-25			Bond Future	7.93	107.9650	107.9095	107.9650	0.00
12/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1221	1	1	1	0.00
12/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	410	0	0	0	0.00
12/09/2024	R186 On 07-August-25			Bond Future	7.95	104.7437	104.6877	104.7437	0.00
12/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2303	2	2	2	0.00
12/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2955	3	3	3	0.00
12/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1810	2	2	2	1,983.00
12/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	43	0	0	0	1,983.00
12/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	190	0	0	0	0.00
12/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	102	0	0	0	0.00
12/09/2024	R186 On 06-November-25			Bond Future	8.00	106.7432	106.6866	106.7432	0.00
12/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	710	1	1	1	0.00
12/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	574	1	1	1	0.00
12/09/2024	R202 On 07-November-24			Bond Future	272.85	272.4495	272.8462	272.4495	1,076.00
12/09/2024	R202 On 06-February-25			Bond Future	273.35	272.9462	273.3523	272.9462	0.00
12/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	6562	6	7	6	0.00
12/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
12/09/2024	R202 On 08-May-25			Bond Future	278.86	278.4464	278.8622	278.4464	0.00
12/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	6552	6	7	6	0.00
12/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
12/09/2024	R202 On 07-August-25			Bond Future	279.01	278.5889	279.0144	278.5889	0.00
12/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	7414	7	7	7	0.00
12/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
12/09/2024	R202 On 06-November-25			Bond Future	284.42	283.9826	284.4178	283.9826	0.00
12/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	8778	8	9	8	0.00
12/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
12/09/2024	R209 On 07-November-24			Bond Future	10.60	72.4955	72.3662	72.4955	16,897.00
12/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7851	8	8	8	0.00
12/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7895	8	8	8	0.00
12/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7807	8	8	8	0.00
12/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1088	1	1	1	100.00
12/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	2554	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
12/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	494	0	0	0	100.00
12/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	1335	1	1	1	0.00
12/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	17	0	0	0	0.00
12/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	16	0	0	0	0.00
12/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	17	0	0	0	0.00
12/09/2024	R209 On 06-February-25			Bond Future	10.67	73.9953	73.8636	73.9953	0.00
12/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8555	9	9	9	0.00
12/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	200	0	0	0	0.00
12/09/2024	R209 On 08-May-25			Bond Future	10.76	72.3138	72.1799	72.3138	0.00
12/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6278	6	6	6	0.00
12/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	877	1	1	1	0.00
12/09/2024	R209 On 07-August-25			Bond Future	10.87	73.7124	73.5764	73.7124	0.00
12/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9160	9	9	9	0.00
12/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	862	1	1	1	0.00
12/09/2024	R209 On 06-November-25			Bond Future	10.98	71.9681	71.8297	71.9681	0.00
12/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4435	5	4	5	0.00
12/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3035	3	3	3	0.00
12/09/2024	R210 On 07-November-24			Bond Future	242.93	242.9467	242.9256	242.9467	1,557.00
12/09/2024	R210 On 06-February-25			Bond Future	248.01	248.0322	248.0117	248.0322	0.00
12/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8402	8	8	8	0.00
12/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/09/2024	R210 On 08-May-25			Bond Future	249.61	249.6285	249.6090	249.6285	0.00
12/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1579	2	2	2	0.00
12/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
12/09/2024	R210 On 07-August-25			Bond Future	254.50	254.5212	254.5027	254.5212	0.00
12/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6063	6	6	6	0.00
12/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
12/09/2024	R210 On 06-November-25			Bond Future	255.97	255.9861	255.9685	255.9861	0.00
12/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3828	4	4	4	0.00
12/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
12/09/2024	R213 On 07-November-24			Bond Future	9.45	90.0457	89.9811	90.0457	77,568.00
12/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7305	7	7	7	0.00
12/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7266	7	7	7	0.00
12/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7343	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	12	0	0	0	0.00
12/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	12	0	0	0	0.00
12/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	12	0	0	0	0.00
12/09/2024	R213 On 06-February-25			Bond Future	9.50	91.9088	91.8432	91.9088	0.00
12/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7450	8	7	8	0.00
12/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	103	0	0	0	0.00
12/09/2024	R213 On 08-May-25			Bond Future	9.58	90.1810	90.1147	90.1810	0.00
12/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4505	5	5	5	0.00
12/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	780	1	1	1	0.00
12/09/2024	R213 On 07-August-25			Bond Future	9.67	91.9266	91.8595	91.9266	0.00
12/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7894	8	8	8	0.00
12/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	502	0	1	0	0.00
12/09/2024	R213 On 06-November-25			Bond Future	9.79	90.1294	90.0614	90.1294	0.00
12/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3216	3	3	3	0.00
12/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2224	2	2	2	0.00
12/09/2024	R214 On 07-November-24			Bond Future	10.90	68.2584	68.0909	68.2584	19,461.00
12/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8667	9	9	9	0.00
12/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8712	9	9	9	0.00
12/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8622	9	9	9	0.00
12/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	13	0	0	0	0.00
12/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	12	0	0	0	0.00
12/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	12	0	0	0	0.00
12/09/2024	R214 On 06-February-25			Bond Future	10.98	69.6707	69.5000	69.6707	0.00
12/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8872	9	9	9	0.00
12/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12613	13	13	13	0.00
12/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	6933	7	7	7	554.00
12/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4869	5	5	5	554.00
12/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	776	1	1	1	0.00
12/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	43	0	0	0	554.00
12/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	396	0	0	0	0.00
12/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	212	0	0	0	0.00
12/09/2024	R214 On 08-May-25			Bond Future	11.06	67.7541	67.5803	67.7541	0.00
12/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7546	8	8	8	0.00
12/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	780	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
12/09/2024	R214 On 07-August-25			Bond Future	11.16	69.0649	68.8882	69.0649	0.00
12/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9703	10	10	10	0.00
12/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	902	1	1	1	0.00
12/09/2024	R214 On 06-November-25			Bond Future	11.26	67.0836	66.9038	67.0836	0.00
12/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5093	5	5	5	0.00
12/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3121	3	3	3	0.00
12/09/2024	R248 On 07-November-24			Bond Future	11.03	82.9003	82.7278	82.9003	250,990.00
12/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	10842	11	11	11	0.00
12/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	10896	11	11	11	0.00
12/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10788	11	11	11	0.00
12/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	18	0	0	0	0.00
12/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	17	0	0	0	0.00
12/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	18	0	0	0	0.00
12/09/2024	R248 On 06-February-25			Bond Future	11.11	84.6156	84.4398	84.6156	10,000.00
12/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10180	10	10	10	0.00
12/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	585	1	1	1	660.00
12/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2272	2	2	2	660.00
12/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5162	5	5	5	0.00
12/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1297	1	1	1	660.00
12/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	3065	3	3	3	0.00
12/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6538	6	7	6	0.00
12/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	357	0	0	0	0.00
12/09/2024	R248 On 08-May-25			Bond Future	11.20	81.8527	81.6739	81.8527	0.00
12/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9537	10	10	10	0.00
12/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	920	1	1	1	0.00
12/09/2024	R248 On 07-August-25			Bond Future	11.30	83.4359	83.2541	83.4359	0.00
12/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12274	12	12	12	0.00
12/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1054	1	1	1	0.00
12/09/2024	R248 On 06-November-25			Bond Future	11.40	80.5860	80.4010	80.5860	0.00
12/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6001	6	6	6	0.00
12/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3842	4	4	4	0.00
12/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	X210 On 31-March-28			Bond Future	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
12/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00