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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/11/2024 TO: 12/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	2025 On 07-November-24			Bond Future	181.58	181.5800	181.5800	181.5800	0.00
12/11/2024	2029 On 07-November-24			Bond Future	132.42	132.4200	132.4200	132.4200	0.00
12/11/2024	2029 On 06-February-25			Bond Future	134.74	134.7501	134.7413	134.7501	8,604.00
12/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2341	2	2	2	0.00
12/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2029 On 08-May-25			Bond Future	136.12	136.1279	136.1192	136.1279	728.00
12/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1731	2	2	2	0.00
12/11/2024	2029 On 07-August-25			Bond Future	138.86	138.8645	138.8563	138.8645	0.00
12/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1446	1	1	1	0.00
12/11/2024	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
12/11/2024	2029 On 06-November-25			Bond Future	140.15	140.1553	140.1475	140.1553	0.00
12/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	357	0	0	0	0.00
12/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2029 On 05-February-26			Bond Future	142.73	142.7402	142.7331	142.7402	0.00
12/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2623	3	3	3	0.00
12/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2030 On 07-November-24			Bond Future	10.75	91.4674	91.4674	91.4674	0.00
12/11/2024	2030 On 06-February-25			Bond Future	9.25	95.3594	95.3618	95.3594	152,176.00
12/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5312	5	5	5	0.00
12/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	968	1	1	1	800.00
12/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2149	2	2	2	0.00
12/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	327	0	0	0	800.00
12/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1219	1	1	1	0.00
12/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2505	3	3	3	0.00
12/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	482	0	0	0	800.00
12/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	57	0	0	0	0.00
12/11/2024	2030 On 08-May-25			Bond Future	9.31	97.3154	97.3181	97.3154	0.00
12/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2951	3	3	3	0.00
12/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	919	1	1	1	1,320.00
12/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1801	2	2	2	680.00
12/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8784	9	9	9	0.00
12/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4005	4	4	4	1,640.00
12/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10102	10	10	10	0.00
12/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5139	5	5	5	2,280.00
12/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1278	1	1	1	800.00
12/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3110	3	3	3	0.00
12/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	598	1	1	1	800.00
12/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1755	2	2	2	0.00
12/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	678	1	1	1	800.00
12/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2926	3	3	3	0.00
12/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	18	0	0	0	2,280.00
12/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	281	0	0	0	0.00
12/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	43	0	0	0	1,640.00
12/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	454	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
12/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1295	1	1	1	0.00
12/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2242	2	2	2	0.00
12/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	730	1	1	1	0.00
12/11/2024	2030 On 07-August-25			Bond Future	9.40	95.2377	95.2408	95.2377	0.00
12/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6109	6	6	6	0.00
12/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	8994	9	9	9	0.00
12/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4363	4	4	4	1,054.00
12/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	109	0	0	0	1,054.00
12/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	707	1	1	1	0.00
12/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	399	0	0	0	0.00
12/11/2024	2030 On 06-November-25			Bond Future	9.50	97.0881	97.0917	97.0881	0.00
12/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2087	2	2	2	0.00
12/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1963	2	2	2	0.00
12/11/2024	2030 On 05-February-26			Bond Future	9.66	94.8435	94.8477	94.8435	0.00
12/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	1924	2	2	2	0.00
12/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2455	2	2	2	0.00
12/11/2024	2032 On 07-November-24			Bond Future	11.48	85.1604	85.1604	85.1604	0.00
12/11/2024	2032 On 06-February-25			Bond Future	9.89	94.7798	94.7839	94.7798	110,553.00
12/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8277	8	8	8	0.00
12/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1501	2	2	2	800.00
12/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3763	4	4	4	0.00
12/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	522	1	1	1	800.00
12/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1340	1	1	1	0.00
12/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	394	0	0	0	800.00
12/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2779	3	3	3	0.00
12/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	41	0	0	0	0.00
12/11/2024	2032 On 08-May-25			Bond Future	9.96	92.5592	92.5635	92.5592	37,405.00
12/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4911	5	5	5	0.00
12/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	911	1	1	1	800.00
12/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1874	2	2	2	800.00
12/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5126	5	5	5	0.00
12/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	606	1	1	1	800.00
12/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2073	2	2	2	0.00
12/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3471	3	3	3	0.00

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12/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	653	1	1	1	0.00
12/11/2024	2032 On 07-August-25			Bond Future	10.06	94.3967	94.4015	94.3967	0.00
12/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8689	9	9	9	0.00
12/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	419	0	0	0	0.00
12/11/2024	2032 On 06-November-25			Bond Future	10.17	92.0697	92.0751	92.0697	0.00
12/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3543	4	4	4	0.00
12/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2464	2	2	2	0.00
12/11/2024	2032 On 05-February-26			Bond Future	10.32	93.7391	93.7452	93.7391	0.00
12/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2787	3	3	3	0.00
12/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3472	3	3	3	0.00
12/11/2024	2033 On 07-November-24			Bond Future	126.41	126.4100	126.4100	126.4100	0.00
12/11/2024	2033 On 06-February-25			Bond Future	128.07	128.0773	128.0699	128.0773	6,341.00
12/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3130	3	3	3	0.00
12/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2033 On 08-May-25			Bond Future	129.21	129.2170	129.2099	129.2170	5,288.00
12/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1410	1	1	1	0.00
12/11/2024	2033 On 07-August-25			Bond Future	131.81	131.8148	131.8080	131.8148	0.00
12/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3158	3	3	3	0.00
12/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2033 On 06-November-25			Bond Future	132.86	132.8653	132.8590	132.8653	0.00
12/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	281	0	0	0	0.00
12/11/2024	2033 On 05-February-26			Bond Future	135.31	135.3159	135.3103	135.3159	0.00
12/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2430	2	2	2	0.00
12/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2037 On 07-November-24			Bond Future	12.58	77.2432	77.2432	77.2432	0.00
12/11/2024	2037 On 06-February-25			Bond Future	10.92	84.4083	84.2930	84.4083	165,999.00
12/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	9894	10	10	10	0.00
12/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	61	0	0	0	0.00
12/11/2024	2037 On 08-May-25			Bond Future	11.02	86.1396	86.0221	86.1396	3,975.00
12/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7316	7	7	7	0.00
12/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12157	12	12	12	7,500.00
12/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8636	9	9	9	15,000.00

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12/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	11940	12	12	12	7,500.00
12/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	170	0	0	0	0.00
12/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	458	0	0	0	0.00
12/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	157	0	0	0	0.00
12/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	646	1	1	1	0.00
12/11/2024	2037 On 07-August-25			Bond Future	11.13	83.5889	83.4694	83.5889	15.00
12/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10339	10	10	10	0.00
12/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	6896	7	7	7	0.00
12/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4109	4	4	4	0.00
12/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1673	2	2	2	2,341.00
12/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1871	2	2	2	200.00
12/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5542	6	6	6	0.00
12/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	2995	3	3	3	0.00
12/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1272	1	1	1	2,541.00
12/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3328	3	3	3	2,541.00
12/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5879	6	6	6	0.00
12/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1781	2	2	2	2,541.00
12/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4685	5	5	5	0.00
12/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2495	2	2	2	2,541.00
12/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	5020	5	5	5	0.00
12/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1321	1	1	1	2,541.00
12/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	642	1	1	1	0.00
12/11/2024	2037 On 06-November-25			Bond Future	11.25	85.2118	85.0904	85.2118	0.00
12/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5038	5	5	5	0.00
12/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2954	3	3	3	0.00
12/11/2024	2037 On 05-February-26			Bond Future	11.39	82.4993	82.3762	82.4993	0.00
12/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3670	4	4	4	0.00
12/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4707	5	5	5	0.00
12/11/2024	2038 On 07-November-24			Bond Future	135.29	135.2900	135.2900	135.2900	0.00
12/11/2024	2038 On 06-February-25			Bond Future	137.28	137.1357	137.2776	137.1357	2,650.00
12/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2048	2	2	2	0.00
12/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2038 On 08-May-25			Bond Future	140.13	139.9820	140.1271	139.9820	480.00
12/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	447	0	0	0	0.00

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12/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2038 On 07-August-25			Bond Future	140.80	140.6539	140.8030	140.6539	0.00
12/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1243	1	1	1	0.00
12/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2038 On 06-November-25			Bond Future	143.58	143.4234	143.5760	143.4234	0.00
12/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	304	0	0	0	0.00
12/11/2024	2038 On 05-February-26			Bond Future	144.05	143.8915	144.0472	143.8915	0.00
12/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	847	1	1	1	0.00
12/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2040 On 07-November-24			Bond Future	12.85	77.0508	77.0508	77.0508	0.00
12/11/2024	2040 On 06-February-25			Bond Future	11.24	84.3078	84.1840	84.3078	69,124.00
12/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9844	10	10	10	0.00
12/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1160	1	1	1	780.00
12/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3673	4	4	4	0.00
12/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6051	6	6	6	0.00
12/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	359	0	0	0	780.00
12/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	885	1	1	1	780.00
12/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2721	3	3	3	0.00
12/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	85	0	0	0	0.00
12/11/2024	2040 On 08-May-25			Bond Future	11.34	86.0369	85.9108	86.0369	3,900.00
12/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8108	8	8	8	0.00
12/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8662	9	9	9	15,000.00
12/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11798	12	12	12	7,500.00
12/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12114	12	12	12	7,500.00
12/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	243	0	0	0	0.00
12/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	610	1	1	1	0.00
12/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	696	1	1	1	0.00
12/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	271	0	0	0	0.00
12/11/2024	2040 On 07-August-25			Bond Future	11.46	83.2335	83.1052	83.2335	16.00
12/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10806	11	11	11	0.00
12/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	723	1	1	1	0.00
12/11/2024	2040 On 06-November-25			Bond Future	11.58	84.8491	84.7188	84.8491	0.00
12/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	4979	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
12/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3434	3	3	3	0.00
12/11/2024	2040 On 05-February-26			Bond Future	11.72	81.8788	81.7467	81.8788	0.00
12/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	3813	4	4	4	0.00
12/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5187	5	5	5	0.00
12/11/2024	2044 On 07-November-24			Bond Future	12.91	73.1271	73.1271	73.1271	0.00
12/11/2024	2044 On 06-February-25			Bond Future	11.35	80.3909	80.1964	80.3909	71,974.00
12/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	9840	10	10	10	0.00
12/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13402	14	13	14	0.00
12/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7199	7	7	7	449.00
12/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4714	5	5	5	449.00
12/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	662	1	1	1	0.00
12/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	18	0	0	0	449.00
12/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	269	0	0	0	0.00
12/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	102	0	0	0	0.00
12/11/2024	2044 On 08-May-25			Bond Future	11.44	82.0397	81.8414	82.0397	8,697.00
12/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8267	8	8	8	0.00
12/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6805	7	7	7	0.00
12/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3648	4	4	4	0.00
12/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1391	1	1	1	2,490.00
12/11/2024	2044 On 08-May-25		Call	Bond Future	11.66	0.0132	0.0117	0.0132	0.00
12/11/2024	2044 On 08-May-25		Put	Bond Future	18170.29	17.9735	18.1703	17.9735	0.00
12/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2338	2	2	2	2,490.00
12/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4830	5	5	5	0.00
12/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1057	1	1	1	2,490.00
12/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	750	1	1	1	0.00
12/11/2024	2044 On 07-August-25			Bond Future	11.55	79.2821	79.0802	79.2821	0.00
12/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	10844	11	11	11	0.00
12/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	802	1	1	1	0.00
12/11/2024	2044 On 06-November-25			Bond Future	11.66	80.8210	80.6155	80.8210	0.00
12/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	4915	5	5	5	0.00
12/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3588	4	4	4	0.00
12/11/2024	2044 On 05-February-26			Bond Future	11.80	77.9027	77.6940	77.9027	0.00
12/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	3876	4	4	4	0.00
12/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5335	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
12/11/2024	2046 On 07-November-24			Bond Future	118.83	118.8300	118.8300	118.8300	0.00
12/11/2024	2046 On 06-February-25			Bond Future	118.88	119.2427	118.8804	119.2427	17,906.00
12/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	4870	5	5	5	0.00
12/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2046 On 08-May-25			Bond Future	119.12	119.4877	119.1183	119.4877	0.00
12/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2852	2	3	2	0.00
12/11/2024	2046 On 07-August-25			Bond Future	121.51	121.8890	121.5128	121.8890	0.00
12/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	2823	3	3	3	0.00
12/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2046 On 06-November-25			Bond Future	121.64	122.0189	121.6355	122.0189	0.00
12/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3774	3	4	3	0.00
12/11/2024	2046 On 05-February-26			Bond Future	123.88	124.2664	123.8768	124.2664	0.00
12/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2227	3	2	3	0.00
12/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2050 On 07-November-24			Bond Future	118.39	118.3900	118.3900	118.3900	0.00
12/11/2024	2050 On 06-February-25			Bond Future	117.95	118.2581	117.9523	118.2581	15,831.00
12/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2352	3	2	3	0.00
12/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2050 On 08-May-25			Bond Future	120.40	120.7125	120.4008	120.7125	0.00
12/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	759	0	1	0	0.00
12/11/2024	2050 On 07-August-25			Bond Future	120.43	120.7519	120.4349	120.7519	0.00
12/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	545	1	1	1	0.00
12/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
12/11/2024	2050 On 06-November-25			Bond Future	122.81	123.1293	122.8067	123.1293	0.00
12/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1613	1	2	1	0.00
12/11/2024	2050 On 05-February-26			Bond Future	122.64	122.9732	122.6447	122.9732	0.00
12/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
12/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	175	0	0	0	0.00
12/11/2024	8607 On 21-December-26			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
12/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
12/11/2024	AL37 On 06-February-25			Index Future	1066.53	1066.4590	1066.5330	1066.4590	0.00
12/11/2024	AL37 On 08-May-25			Index Future	1088.42	1088.3450	1088.4220	1088.3450	0.00
12/11/2024	AL37 On 07-August-25			Index Future	1110.07	1109.9900	1110.0740	1109.9900	0.00
12/11/2024	AL37 On 06-November-25			Index Future	1131.73	1131.6350	1131.7250	1131.6350	0.00
12/11/2024	AL37 On 05-February-26			Index Future	1152.41	1152.3110	1152.4090	1152.3110	0.00
12/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
12/11/2024	AL7T On 06-February-25			Index Future	1280.76	1281.6460	1280.7610	1281.6460	0.00
12/11/2024	AL7T On 08-May-25			Index Future	1307.05	1307.9480	1307.0470	1307.9480	0.00
12/11/2024	AL7T On 07-August-25			Index Future	1333.05	1333.9600	1333.0480	1333.9600	0.00
12/11/2024	AL7T On 06-November-25			Index Future	1359.05	1359.9730	1359.0480	1359.9730	0.00
12/11/2024	AL7T On 05-February-26			Index Future	1383.89	1384.8210	1383.8870	1384.8210	0.00
12/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
12/11/2024	ALBI On 06-February-25			Index Future	1102.45	1103.4780	1102.4460	1103.4780	99.00
12/11/2024	ALBI On 08-May-25			Index Future	1125.07	1126.1240	1125.0720	1126.1240	0.00
12/11/2024	ALBI On 07-August-25			Index Future	1147.45	1148.5200	1147.4530	1148.5200	0.00
12/11/2024	ALBI On 06-November-25			Index Future	1169.83	1170.9170	1169.8330	1170.9170	0.00
12/11/2024	ALBI On 05-February-26			Index Future	1191.21	1192.3100	1191.2140	1192.3100	0.00
12/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/11/2024	C040 On 31-January-40			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
12/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	CS26 On 02-April-26			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
12/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	ES33 On 07-November-24			Bond Future	13.17	72.0659	72.0659	72.0659	0.00
12/11/2024	ES33 On 06-February-25			Bond Future	11.14	83.3883	83.2960	83.3883	0.00
12/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9564	10	10	10	0.00
12/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/11/2024	ES33 On 08-May-25			Bond Future	11.25	81.3184	81.2243	81.3184	0.00
12/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6452	7	6	7	0.00
12/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
12/11/2024	ES33 On 07-August-25			Bond Future	11.38	82.9516	82.8560	82.9516	0.00
12/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9051	9	9	9	0.00
12/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
12/11/2024	ES33 On 06-November-25			Bond Future	11.54	80.7855	80.6884	80.7855	0.00
12/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2038	2	2	2	0.00
12/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
12/11/2024	ES33 On 05-February-26			Bond Future	11.73	82.2678	82.1694	82.2678	0.00
12/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
12/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	1026	1	1	1	0.00
12/11/2024	ES42 On 07-November-24			Bond Future	13.61	66.6350	66.6350	66.6350	0.00
12/11/2024	ES42 On 06-February-25			Bond Future	11.61	79.7524	79.6028	79.7524	0.00
12/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11209	11	11	11	0.00
12/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
12/11/2024	ES42 On 08-May-25			Bond Future	11.71	77.1402	76.9877	77.1402	0.00
12/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8357	9	8	9	0.00
12/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
12/11/2024	ES42 On 07-August-25			Bond Future	11.82	78.6883	78.5331	78.6883	0.00
12/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10261	10	10	10	0.00
12/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
12/11/2024	ES42 On 06-November-25			Bond Future	11.95	75.9697	75.8118	75.9697	0.00
12/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2478	3	2	3	0.00
12/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
12/11/2024	ES42 On 05-February-26			Bond Future	12.10	77.3595	77.1992	77.3595	0.00
12/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
12/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1401	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
12/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
12/11/2024	GOVI On 06-February-25			GOVI	1085.50	1086.4800	1085.4990	1086.4800	646.00
12/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1134990	114	113	114	0.00
12/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/11/2024	GOVI On 08-May-25			GOVI	1107.78	1108.7760	1107.7780	1108.7760	0.00
12/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	857780	87	86	87	0.00
12/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/11/2024	GOVI On 07-August-25			GOVI	1129.82	1130.8280	1129.8150	1130.8280	0.00
12/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1188150	120	119	120	0.00
12/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
12/11/2024	GOVI On 06-November-25			GOVI	1151.85	1152.8790	1151.8510	1152.8790	0.00
12/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	398510	41	40	41	0.00
12/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
12/11/2024	GOVI On 05-February-26			GOVI	1172.90	1173.9430	1172.9030	1173.9430	0.00
12/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	229030	24	23	24	0.00
12/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
12/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
12/11/2024	IGOV On 06-February-25			Index Future	370.24	370.5660	370.2370	370.5660	888.00
12/11/2024	IGOV On 08-May-25			Index Future	377.92	378.2590	377.9240	378.2590	8.00
12/11/2024	IGOV On 07-August-25			Index Future	385.53	385.8690	385.5290	385.8690	0.00
12/11/2024	IGOV On 06-November-25			Index Future	393.13	393.4790	393.1340	393.4790	0.00
12/11/2024	IGOV On 05-February-26			Index Future	400.40	400.7520	400.4030	400.7520	0.00
12/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
12/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
12/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
12/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
12/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
12/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
12/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/11/2024	R033 On 07-November-24			Bond Future	10.33	99.3374	99.3374	99.3374	0.00
12/11/2024	R033 On 06-February-25			Bond Future	10.19	102.6422	102.6192	102.6422	20.00
12/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	1999	2	2	2	0.00
12/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1250	1	1	1	0.00
12/11/2024	R033 On 08-May-25			Bond Future	10.28	99.6983	99.6749	99.6983	0.00
12/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2431	2	2	2	0.00
12/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2158	2	2	2	0.00
12/11/2024	R033 On 07-August-25			Bond Future	10.38	101.6772	101.6538	101.6772	0.00
12/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2678	3	3	3	0.00
12/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2946	3	3	3	0.00
12/11/2024	R033 On 06-November-25			Bond Future	10.50	98.6083	98.5849	98.6083	0.00
12/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2925	3	3	3	0.00
12/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3796	4	4	4	0.00
12/11/2024	R033 On 05-February-26			Bond Future	10.66	100.3946	100.3714	100.3946	0.00
12/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3248	3	3	3	0.00
12/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	4087	4	4	4	0.00
12/11/2024	R035 On 07-November-24			Bond Future	12.18	82.6536	82.6536	82.6536	0.00
12/11/2024	R035 On 06-February-25			Bond Future	10.54	93.9515	93.8389	93.9515	89,516.00
12/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	9866	10	10	10	0.00
12/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3750	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	642	1	1	1	15,000.00
12/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4624	5	5	5	0.00
12/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	950	1	1	1	100.00
12/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2029	2	2	2	0.00
12/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1134	1	1	1	1,000.00
12/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2563	3	3	3	0.00
12/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1411	1	1	1	1,100.00
12/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2284	2	2	2	0.00
12/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	447	0	0	0	1,100.00
12/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3193	3	3	3	0.00
12/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	647	1	1	1	7,500.00
12/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	49	0	0	0	0.00
12/11/2024	R035 On 08-May-25			Bond Future	10.63	91.3670	91.2523	91.3670	0.00
12/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6809	7	7	7	0.00
12/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13644	14	14	14	0.00
12/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5473	6	5	6	400.00
12/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10821	11	11	11	0.00
12/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6469	7	6	7	0.00
12/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	1936	2	2	2	150.00
12/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3523	4	4	4	0.00
12/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1744	2	2	2	150.00
12/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2981	3	3	3	0.00
12/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	750	1	1	1	150.00
12/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	215	0	0	0	400.00
12/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	988	1	1	1	0.00
12/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	70	0	0	0	400.00
12/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	683	1	1	1	0.00
12/11/2024	R035 On 07-August-25			Bond Future	10.73	93.1812	93.0647	93.1812	0.00
12/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10242	10	10	10	0.00
12/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	549	1	1	1	0.00
12/11/2024	R035 On 06-November-25			Bond Future	10.85	90.4853	90.3668	90.4853	0.00
12/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4610	5	5	5	0.00
12/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2754	3	3	3	0.00
12/11/2024	R035 On 05-February-26			Bond Future	11.00	92.1266	92.0065	92.1266	0.00
12/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3296	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
12/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4384	4	4	4	0.00
12/11/2024	R038 On 07-November-24			Bond Future	11.24	98.7623	98.7623	98.7623	0.00
12/11/2024	R038 On 06-February-25			Bond Future	11.14	102.3565	102.1544	102.3565	30.00
12/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2429	3	2	3	0.00
12/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1774	2	2	2	0.00
12/11/2024	R038 On 08-May-25			Bond Future	11.25	98.9649	98.7587	98.9649	0.00
12/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	2918	3	3	3	0.00
12/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2957	3	3	3	0.00
12/11/2024	R038 On 07-August-25			Bond Future	11.36	100.9288	100.7191	100.9288	0.00
12/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3266	3	3	3	0.00
12/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	4067	4	4	4	0.00
12/11/2024	R038 On 06-November-25			Bond Future	11.49	97.4034	97.1901	97.4034	0.00
12/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3713	4	4	4	0.00
12/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7695	8	8	8	0.00
12/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	2970	3	3	3	1,770.00
12/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2612	3	3	3	1,770.00
12/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6307	6	6	6	0.00
12/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5342	5	5	5	0.00
12/11/2024	R038 On 05-February-26			Bond Future	11.65	99.1666	98.9499	99.1666	0.00
12/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4279	4	4	4	0.00
12/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5614	6	6	6	0.00
12/11/2024	R053 On 07-November-24			Bond Future	12.80	92.4326	92.4326	92.4326	0.00
12/11/2024	R053 On 06-February-25			Bond Future	11.30	107.2210	106.9603	107.2210	91.00
12/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	12733	13	13	13	0.00
12/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	153	0	0	0	0.00
12/11/2024	R053 On 08-May-25			Bond Future	11.39	103.5516	103.2858	103.5516	0.00
12/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	10754	11	11	11	0.00
12/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	1036	1	1	1	0.00
12/11/2024	R053 On 07-August-25			Bond Future	11.49	105.6065	105.3359	105.6065	0.00
12/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	13770	14	14	14	0.00
12/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1268	1	1	1	0.00
12/11/2024	R053 On 06-November-25			Bond Future	11.60	101.7935	101.5181	101.7935	0.00
12/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6252	6	6	6	0.00
12/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4948	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
12/11/2024	R053 On 05-February-26			Bond Future	11.73	103.6357	103.3559	103.6357	0.00
12/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5249	5	5	5	0.00
12/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	7227	7	7	7	0.00
12/11/2024	R186 On 07-November-24			Bond Future	9.14	106.6649	106.6649	106.6649	0.00
12/11/2024	R186 On 06-February-25			Bond Future	8.32	105.1405	105.1606	105.1405	179,645.00
12/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1321	1	1	1	0.00
12/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	99	0	0	0	0.00
12/11/2024	R186 On 08-May-25			Bond Future	8.32	107.2975	107.3182	107.2975	0.00
12/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	672	1	1	1	0.00
12/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	452	0	0	0	0.00
12/11/2024	R186 On 07-August-25			Bond Future	8.38	104.1175	104.1391	104.1175	0.00
12/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1845	2	2	2	0.00
12/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1363	1	1	1	1,983.00
12/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2458	2	2	2	0.00
12/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	93	0	0	0	1,983.00
12/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	291	0	0	0	0.00
12/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	193	0	0	0	0.00
12/11/2024	R186 On 06-November-25			Bond Future	8.50	106.1410	106.1635	106.1410	0.00
12/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	388	0	0	0	0.00
12/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	775	1	1	1	0.00
12/11/2024	R186 On 05-February-26			Bond Future	8.85	102.7604	102.7840	102.7604	0.00
12/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	351	0	0	0	0.00
12/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	699	1	1	1	0.00
12/11/2024	R202 On 07-November-24			Bond Future	266.33	266.3300	266.3300	266.3300	0.00
12/11/2024	R202 On 06-February-25			Bond Future	266.28	266.4998	266.2819	266.4998	1,928.00
12/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
12/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	508	0	1	0	0.00
12/11/2024	R202 On 08-May-25			Bond Future	271.81	272.0314	271.8096	272.0314	269.00
12/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
12/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	500	0	1	0	0.00
12/11/2024	R202 On 07-August-25			Bond Future	272.00	272.2216	271.9974	272.2216	0.00
12/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	397	1	0	1	0.00
12/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
12/11/2024	R202 On 06-November-25			Bond Future	277.36	277.5825	277.3553	277.5825	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
12/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	1715	2	2	2	0.00
12/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
12/11/2024	R202 On 05-February-26			Bond Future	277.10	277.3336	277.1029	277.3336	0.00
12/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
12/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	717	0	1	0	0.00
12/11/2024	R209 On 07-November-24			Bond Future	12.22	64.5320	64.5320	64.5320	0.00
12/11/2024	R209 On 06-February-25			Bond Future	10.69	73.8675	73.7659	73.8675	12,623.00
12/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8311	8	8	8	0.00
12/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	53	0	0	0	0.00
12/11/2024	R209 On 08-May-25			Bond Future	10.78	72.2276	72.1240	72.2276	6,367.00
12/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	5974	6	6	6	0.00
12/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	630	1	1	1	0.00
12/11/2024	R209 On 07-August-25			Bond Future	10.87	73.6615	73.5562	73.6615	0.00
12/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	8854	9	9	9	0.00
12/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	576	1	1	1	0.00
12/11/2024	R209 On 06-November-25			Bond Future	10.98	71.9406	71.8335	71.9406	0.00
12/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4035	4	4	4	0.00
12/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2631	3	3	3	0.00
12/11/2024	R209 On 05-February-26			Bond Future	11.11	73.2453	73.1368	73.2453	0.00
12/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3146	3	3	3	0.00
12/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	4021	4	4	4	0.00
12/11/2024	R210 On 07-November-24			Bond Future	239.69	239.6900	239.6900	239.6900	0.00
12/11/2024	R210 On 06-February-25			Bond Future	244.65	244.6669	244.6500	244.6669	991.00
12/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5040	5	5	5	0.00
12/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/11/2024	R210 On 08-May-25			Bond Future	246.35	246.3648	246.3483	246.3648	300.00
12/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
12/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1682	2	2	2	0.00
12/11/2024	R210 On 07-August-25			Bond Future	251.30	251.3169	251.3012	251.3169	0.00
12/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2861	3	3	3	0.00
12/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
12/11/2024	R210 On 06-November-25			Bond Future	252.81	252.8254	252.8102	252.8254	0.00
12/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	670	1	1	1	0.00
12/11/2024	R210 On 06-November-25	252.14	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
12/11/2024	R210 On 05-February-26			Bond Future	257.47	257.4860	257.4720	257.4860	0.00
12/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4372	4	4	4	0.00
12/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
12/11/2024	R213 On 07-November-24			Bond Future	11.22	82.6883	82.6883	82.6883	0.00
12/11/2024	R213 On 06-February-25			Bond Future	9.63	91.2999	91.3034	91.2999	71,179.00
12/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6851	7	7	7	0.00
12/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	44	0	0	0	0.00
12/11/2024	R213 On 08-May-25			Bond Future	9.70	89.6143	89.6180	89.6143	0.00
12/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3867	4	4	4	0.00
12/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	639	1	1	1	0.00
12/11/2024	R213 On 07-August-25			Bond Future	9.79	91.3941	91.3983	91.3941	0.00
12/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7317	7	7	7	0.00
12/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	386	0	0	0	0.00
12/11/2024	R213 On 06-November-25			Bond Future	9.90	89.6166	89.6213	89.6166	0.00
12/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2727	3	3	3	0.00
12/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2175	2	2	2	0.00
12/11/2024	R213 On 05-February-26			Bond Future	10.06	91.2444	91.2497	91.2444	0.00
12/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2231	2	2	2	0.00
12/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2852	3	3	3	0.00
12/11/2024	R214 On 07-November-24			Bond Future	12.61	59.4367	59.4367	59.4367	0.00
12/11/2024	R214 On 06-February-25			Bond Future	11.08	69.0564	68.9202	69.0564	18,222.00
12/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8164	8	8	8	0.00
12/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	11999	12	12	12	0.00
12/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6161	6	6	6	554.00
12/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4033	4	4	4	554.00
12/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	520	1	1	1	0.00
12/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	8	0	0	0	554.00
12/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	204	0	0	0	0.00
12/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	84	0	0	0	0.00
12/11/2024	R214 On 08-May-25			Bond Future	11.16	67.1687	67.0297	67.1687	3,232.00
12/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6832	7	7	7	0.00
12/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	617	1	1	1	0.00
12/11/2024	R214 On 07-August-25			Bond Future	11.25	68.5024	68.3610	68.5024	0.00
12/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	8941	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
12/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	667	1	1	1	0.00
12/11/2024	R214 On 06-November-25			Bond Future	11.36	66.5329	66.3891	66.5329	0.00
12/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4298	4	4	4	0.00
12/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2841	3	3	3	0.00
12/11/2024	R214 On 05-February-26			Bond Future	11.49	67.7398	67.5937	67.7398	0.00
12/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3241	3	3	3	0.00
12/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4422	4	4	4	0.00
12/11/2024	R248 On 07-November-24			Bond Future	12.79	71.9030	71.9030	71.9030	0.00
12/11/2024	R248 On 06-February-25			Bond Future	11.27	83.5835	83.3809	83.5835	273,993.00
12/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	8923	9	9	9	0.00
12/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1164	1	1	1	660.00
12/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3791	4	4	4	0.00
12/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	133	0	0	0	660.00
12/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	3017	3	3	3	0.00
12/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	7145	7	7	7	0.00
12/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	984	1	1	1	660.00
12/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	158	0	0	0	0.00
12/11/2024	R248 On 08-May-25			Bond Future	11.35	80.8498	80.6433	80.8498	15,902.00
12/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8363	9	8	9	0.00
12/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	777	1	1	1	0.00
12/11/2024	R248 On 07-August-25			Bond Future	11.45	82.4550	82.2447	82.4550	0.00
12/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11099	11	11	11	0.00
12/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	888	1	1	1	0.00
12/11/2024	R248 On 06-November-25			Bond Future	11.56	79.6136	79.3995	79.6136	0.00
12/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	4903	5	5	5	0.00
12/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3746	4	4	4	0.00
12/11/2024	R248 On 05-February-26			Bond Future	11.69	81.0564	80.8390	81.0564	0.00
12/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4073	4	4	4	0.00
12/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5542	5	6	5	0.00
12/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/11/2024	X213 On 28-February-31			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
12/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00