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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	2029 On 06-February-25			Bond Future	134.91	135.0843	134.9124	135.0843	8,604.00
12/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2512	3	3	3	0.00
12/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2029 On 08-May-25			Bond Future	136.26	136.4318	136.2568	136.4318	728.00
12/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
12/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1593	1	2	1	0.00
12/12/2024	2029 On 07-August-25			Bond Future	138.99	139.1636	138.9858	139.1636	0.00
12/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1576	2	2	2	0.00
12/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2029 On 06-November-25			Bond Future	140.29	140.4700	140.2890	140.4700	0.00
12/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	499	1	0	1	0.00
12/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	2029 On 05-February-26			Bond Future	143.00	143.1827	142.9988	143.1827	0.00
12/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2889	3	3	3	0.00
12/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2030 On 06-February-25			Bond Future	8.88	96.5539	96.7758	96.5539	164,375.00
12/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6672	6	7	6	0.00
12/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	514	0	1	0	800.00
12/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1563	1	2	1	800.00
12/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	3169	3	3	3	0.00
12/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	88	0	0	0	800.00
12/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	400	0	0	0	0.00
12/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1278	1	1	1	0.00
12/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3	0	0	0	0.00
12/12/2024	2030 On 08-May-25			Bond Future	8.93	98.5000	98.7268	98.5000	0.00
12/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3932	4	4	4	0.00
12/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1375	1	1	1	1,320.00
12/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2546	2	3	2	680.00
12/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	10156	10	10	10	0.00
12/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	5125	5	5	5	1,640.00
12/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11495	11	11	11	0.00
12/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6357	6	6	6	2,280.00
12/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1869	2	2	2	800.00
12/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	4116	4	4	4	0.00
12/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	906	1	1	1	800.00
12/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	937	1	1	1	0.00
12/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	275	0	0	0	800.00
12/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1825	2	2	2	0.00
12/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2	0	0	0	2,280.00
12/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	90	0	0	0	0.00
12/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	6	0	0	0	1,640.00
12/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	166	0	0	0	0.00
12/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1289	1	1	1	0.00
12/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	632	1	1	1	0.00
12/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	303	0	0	0	0.00
12/12/2024	2030 On 07-August-25			Bond Future	8.99	96.4383	96.6699	96.4383	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
12/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7314	7	7	7	0.00
12/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10347	10	10	10	0.00
12/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5444	5	5	5	1,054.00
12/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	33	0	0	0	1,054.00
12/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	358	0	0	0	0.00
12/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	175	0	0	0	0.00
12/12/2024	2030 On 06-November-25			Bond Future	9.07	98.3135	98.5500	98.3135	0.00
12/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2874	3	3	3	0.00
12/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1291	1	1	1	0.00
12/12/2024	2030 On 05-February-26			Bond Future	9.16	96.1791	96.4206	96.1791	0.00
12/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2713	3	3	3	0.00
12/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1671	2	2	2	0.00
12/12/2024	2032 On 06-February-25			Bond Future	9.54	96.3133	96.4422	96.3133	116,728.00
12/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9899	10	10	10	0.00
12/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	814	1	1	1	800.00
12/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2319	2	2	2	800.00
12/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	5126	5	5	5	0.00
12/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	98	0	0	0	800.00
12/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	500	1	0	1	0.00
12/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1412	1	1	1	0.00
12/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	5	0	0	0	0.00
12/12/2024	2032 On 08-May-25			Bond Future	9.61	94.0906	94.2223	94.0906	37,405.00
12/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6186	6	6	6	0.00
12/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1310	1	1	1	800.00
12/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2608	3	3	3	800.00
12/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6423	6	6	6	0.00
12/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	245	0	0	0	800.00
12/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1148	1	1	1	0.00
12/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2211	2	2	2	0.00
12/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	268	0	0	0	0.00
12/12/2024	2032 On 07-August-25			Bond Future	9.69	95.9513	96.0861	95.9513	0.00
12/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	10142	10	10	10	0.00
12/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	188	0	0	0	0.00
12/12/2024	2032 On 06-November-25			Bond Future	9.78	93.6558	93.7935	93.6558	0.00

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12/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4513	4	5	4	0.00
12/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1715	2	2	2	0.00
12/12/2024	2032 On 05-February-26			Bond Future	9.89	95.4391	95.5799	95.4391	0.00
12/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3713	4	4	4	0.00
12/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2564	3	3	3	0.00
12/12/2024	2033 On 06-February-25			Bond Future	129.40	129.6009	129.4030	129.6009	6,327.00
12/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4463	5	4	5	0.00
12/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2033 On 08-May-25			Bond Future	130.54	130.7373	130.5358	130.7373	5,288.00
12/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
12/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	84	0	0	0	0.00
12/12/2024	2033 On 07-August-25			Bond Future	133.15	133.3553	133.1503	133.3553	0.00
12/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4500	5	5	5	0.00
12/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2033 On 06-November-25			Bond Future	134.24	134.4471	134.2385	134.4471	0.00
12/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1099	1	1	1	0.00
12/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2033 On 05-February-26			Bond Future	136.83	137.0437	136.8315	137.0437	0.00
12/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3952	4	4	4	0.00
12/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2037 On 06-February-25			Bond Future	10.64	85.8299	85.9580	85.8299	163,028.00
12/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11501	11	12	11	0.00
12/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	4	0	0	0	0.00
12/12/2024	2037 On 08-May-25			Bond Future	10.73	87.5598	87.6908	87.5598	3,975.00
12/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8665	9	9	9	0.00
12/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13721	14	14	14	7,500.00
12/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	10065	10	10	10	15,000.00
12/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13496	13	13	13	7,500.00
12/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	58	0	0	0	0.00
12/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	218	0	0	0	0.00
12/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	52	0	0	0	0.00
12/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	326	0	0	0	0.00
12/12/2024	2037 On 07-August-25			Bond Future	10.83	85.0308	85.1648	85.0308	15.00
12/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11762	12	12	12	0.00

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12/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8158	8	8	8	0.00
12/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2471	2	2	2	200.00
12/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5096	5	5	5	0.00
12/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2225	2	2	2	2,341.00
12/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6689	7	7	7	0.00
12/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3818	4	4	4	0.00
12/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1711	2	2	2	2,541.00
12/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2456	3	2	3	2,541.00
12/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4622	5	5	5	0.00
12/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1233	1	1	1	2,541.00
12/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3590	4	4	4	0.00
12/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1787	2	2	2	2,541.00
12/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3877	4	4	4	0.00
12/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	887	1	1	1	2,541.00
12/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	370	0	0	0	0.00
12/12/2024	2037 On 06-November-25			Bond Future	10.94	86.6835	86.8203	86.6835	0.00
12/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6072	6	6	6	0.00
12/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2258	2	2	2	0.00
12/12/2024	2037 On 05-February-26			Bond Future	11.05	84.0760	84.2158	84.0760	0.00
12/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4712	5	5	5	0.00
12/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3910	4	4	4	0.00
12/12/2024	2038 On 06-February-25			Bond Future	140.15	140.4667	140.1523	140.4667	2,658.00
12/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4922	5	5	5	0.00
12/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2038 On 08-May-25			Bond Future	143.01	143.3325	143.0123	143.3325	480.00
12/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3332	4	3	4	0.00
12/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2038 On 07-August-25			Bond Future	143.75	144.0763	143.7501	144.0763	0.00
12/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4190	5	4	5	0.00
12/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2038 On 06-November-25			Bond Future	146.58	146.9142	146.5820	146.9142	0.00
12/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2702	3	3	3	0.00
12/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2038 On 05-February-26			Bond Future	147.25	147.5852	147.2473	147.5852	0.00

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12/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	4047	4	4	4	0.00
12/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2040 On 06-February-25			Bond Future	10.95	85.8184	86.0565	85.8184	66,623.00
12/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11639	11	12	11	0.00
12/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7632	7	8	7	0.00
12/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1683	2	2	2	780.00
12/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4922	5	5	5	0.00
12/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	261	0	0	0	780.00
12/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	67	0	0	0	780.00
12/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1371	1	1	1	0.00
12/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	8	0	0	0	0.00
12/12/2024	2040 On 08-May-25			Bond Future	11.05	87.5481	87.7912	87.5481	3,900.00
12/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9638	9	10	9	0.00
12/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10228	10	10	10	15,000.00
12/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13507	13	14	13	7,500.00
12/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13838	14	14	14	7,500.00
12/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	86	0	0	0	0.00
12/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	99	0	0	0	0.00
12/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	296	0	0	0	0.00
12/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	346	0	0	0	0.00
12/12/2024	2040 On 07-August-25			Bond Future	11.15	84.7681	85.0165	84.7681	16.00
12/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12436	12	12	12	0.00
12/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	441	0	0	0	0.00
12/12/2024	2040 On 06-November-25			Bond Future	11.26	86.4154	86.6690	86.4154	0.00
12/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6207	6	6	6	0.00
12/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2711	3	3	3	0.00
12/12/2024	2040 On 05-February-26			Bond Future	11.38	83.5519	83.8107	83.5519	0.00
12/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4993	5	5	5	0.00
12/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4303	4	4	4	0.00
12/12/2024	2044 On 06-February-25			Bond Future	11.07	81.7702	82.0155	81.7702	71,323.00
12/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11567	11	12	11	0.00
12/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3428	3	3	3	0.00
12/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1888	2	2	2	8,825.00
12/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15204	15	15	15	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
12/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8797	9	9	9	422.00
12/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6053	6	6	6	422.00
12/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	499	0	0	0	8,825.00
12/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	181	0	0	0	0.00
12/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
12/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	47	0	0	0	0.00
12/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3395	4	3	4	0.00
12/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	626	1	1	1	8,825.00
12/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1355	1	1	1	0.00
12/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	11	0	0	0	0.00
12/12/2024	2044 On 08-May-25			Bond Future	11.16	83.4182	83.6687	83.4182	7,734.00
12/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9704	9	10	9	0.00
12/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8119	8	8	8	0.00
12/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4558	4	5	4	0.00
12/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1817	2	2	2	2,490.00
12/12/2024	2044 On 08-May-25		Call	Bond Future	11.52	0.0104	0.0115	0.0104	0.00
12/12/2024	2044 On 08-May-25		Put	Bond Future	16342.81	16.5921	16.3428	16.5921	0.00
12/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1421	2	1	2	2,490.00
12/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3429	4	3	4	0.00
12/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	545	1	1	1	2,490.00
12/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	360	0	0	0	0.00
12/12/2024	2044 On 07-August-25			Bond Future	11.26	80.6819	80.9377	80.6819	0.00
12/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12407	12	12	12	0.00
12/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	508	1	1	1	0.00
12/12/2024	2044 On 06-November-25			Bond Future	11.36	82.2497	82.5108	82.2497	0.00
12/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6207	6	6	6	0.00
12/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2985	3	3	3	0.00
12/12/2024	2044 On 05-February-26			Bond Future	11.47	79.4320	79.6984	79.4320	0.00
12/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5129	5	5	5	0.00
12/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4583	5	5	5	0.00
12/12/2024	2046 On 06-February-25			Bond Future	123.05	122.8781	123.0547	122.8781	19,048.00
12/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	9045	9	9	9	0.00
12/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2046 On 08-May-25			Bond Future	123.35	123.1717	123.3521	123.1717	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
12/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	1382	1	1	1	0.00
12/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2046 On 07-August-25			Bond Future	125.82	125.6375	125.8222	125.6375	0.00
12/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	7132	7	7	7	0.00
12/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2046 On 06-November-25			Bond Future	126.04	125.8562	126.0449	125.8562	0.00
12/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	635	0	1	0	0.00
12/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2046 On 05-February-26			Bond Future	128.48	128.2852	128.4779	128.2852	0.00
12/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6828	7	7	7	0.00
12/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2050 On 06-February-25			Bond Future	122.36	121.9548	122.3616	121.9548	16,417.00
12/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6762	6	7	6	0.00
12/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2050 On 08-May-25			Bond Future	124.86	124.4433	124.8588	124.4433	0.00
12/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3699	3	4	3	0.00
12/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2050 On 07-August-25			Bond Future	124.99	124.5663	124.9907	124.5663	0.00
12/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	5101	5	5	5	0.00
12/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2050 On 06-November-25			Bond Future	127.45	127.0199	127.4530	127.0199	0.00
12/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	3033	3	3	3	0.00
12/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
12/12/2024	2050 On 05-February-26			Bond Future	127.50	127.0585	127.5005	127.0585	0.00
12/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4680	4	5	4	0.00
12/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
12/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	AL37 On 06-February-25			Index Future	1082.27	1080.0800	1082.2710	1080.0800	0.00
12/12/2024	AL37 On 08-May-25			Index Future	1104.09	1101.8530	1104.0920	1101.8530	0.00
12/12/2024	AL37 On 07-August-25			Index Future	1125.95	1123.6600	1125.9470	1123.6600	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
12/12/2024	AL37 On 06-November-25			Index Future	1147.89	1145.5540	1147.8900	1145.5540	0.00
12/12/2024	AL37 On 05-February-26			Index Future	1169.83	1167.4440	1169.8280	1167.4440	0.00
12/12/2024	AL7T On 06-February-25			Index Future	1304.34	1302.3570	1304.3430	1302.3570	0.00
12/12/2024	AL7T On 08-May-25			Index Future	1330.64	1328.6110	1330.6410	1328.6110	0.00
12/12/2024	AL7T On 07-August-25			Index Future	1356.98	1354.9050	1356.9800	1354.9050	0.00
12/12/2024	AL7T On 06-November-25			Index Future	1383.43	1381.3050	1383.4260	1381.3050	0.00
12/12/2024	AL7T On 05-February-26			Index Future	1409.87	1407.7000	1409.8660	1407.7000	0.00
12/12/2024	ALBI On 06-February-25			Index Future	1120.77	1118.5710	1120.7720	1118.5710	98.00
12/12/2024	ALBI On 08-May-25			Index Future	1143.37	1141.1200	1143.3690	1141.1200	0.00
12/12/2024	ALBI On 07-August-25			Index Future	1166.00	1163.7030	1166.0020	1163.7030	0.00
12/12/2024	ALBI On 06-November-25			Index Future	1188.73	1186.3780	1188.7250	1186.3780	0.00
12/12/2024	ALBI On 05-February-26			Index Future	1211.44	1209.0480	1211.4440	1209.0480	0.00
12/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
12/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	ES33 On 06-February-25			Bond Future	10.91	84.2356	84.3644	84.2356	0.00
12/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10633	11	11	11	0.00
12/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES33 On 08-May-25			Bond Future	11.02	82.1543	82.2861	82.1543	0.00
12/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7514	7	8	7	0.00
12/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES33 On 07-August-25			Bond Future	11.15	83.7984	83.9331	83.7984	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
12/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10128	10	10	10	0.00
12/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES33 On 06-November-25			Bond Future	11.29	81.6504	81.7882	81.6504	0.00
12/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3138	3	3	3	0.00
12/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES33 On 05-February-26			Bond Future	11.45	83.2230	83.3637	83.2230	0.00
12/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	168	0	0	0	0.00
12/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES42 On 06-February-25			Bond Future	11.37	80.8055	81.0335	80.8055	0.00
12/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12640	12	13	12	0.00
12/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES42 On 08-May-25			Bond Future	11.47	78.1871	78.4199	78.1871	0.00
12/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9789	10	10	10	0.00
12/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES42 On 07-August-25			Bond Future	11.58	79.7507	79.9887	79.7507	0.00
12/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11716	11	12	11	0.00
12/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES42 On 06-November-25			Bond Future	11.69	77.0543	77.2972	77.0543	0.00
12/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3963	4	4	4	0.00
12/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
12/12/2024	ES42 On 05-February-26			Bond Future	11.82	78.5358	78.7838	78.5358	0.00
12/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	184	0	0	0	0.00
12/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
12/12/2024	GOVI On 06-February-25			GOVI	1103.53	1101.3900	1103.5280	1101.3900	636.00
12/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1315280	129	132	129	0.00
12/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/12/2024	GOVI On 08-May-25			GOVI	1125.78	1123.5930	1125.7770	1123.5930	0.00
12/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1037770	102	104	102	0.00
12/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/12/2024	GOVI On 07-August-25			GOVI	1148.06	1145.8290	1148.0620	1145.8290	0.00
12/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1370620	135	137	135	0.00
12/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
12/12/2024	GOVI On 06-November-25			GOVI	1170.44	1168.1560	1170.4360	1168.1560	0.00
12/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	584360	56	58	56	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
12/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
12/12/2024	GOVI On 05-February-26			GOVI	1192.81	1190.4770	1192.8050	1190.4770	0.00
12/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	428050	40	43	40	0.00
12/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
12/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2024	IGOV On 06-February-25			Index Future	377.47	377.3740	377.4710	377.3740	874.00
12/12/2024	IGOV On 08-May-25			Index Future	385.17	385.0730	385.1730	385.0730	8.00
12/12/2024	IGOV On 07-August-25			Index Future	392.89	392.7840	392.8880	392.7840	0.00
12/12/2024	IGOV On 06-November-25			Index Future	400.63	400.5250	400.6330	400.5250	0.00
12/12/2024	IGOV On 05-February-26			Index Future	408.38	408.2650	408.3760	408.2650	0.00
12/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
12/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
12/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
12/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
12/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
12/12/2024	R033 On 06-February-25			Bond Future	9.78	104.6869	104.8628	104.6869	7,079.00
12/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3384	3	3	3	0.00
12/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	392	0	0	0	0.00
12/12/2024	R033 On 08-May-25			Bond Future	9.86	101.7484	101.9282	101.7484	0.00
12/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3613	3	4	3	0.00
12/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1087	1	1	1	0.00
12/12/2024	R033 On 07-August-25			Bond Future	9.94	103.7604	103.9442	103.7604	0.00
12/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3832	4	4	4	0.00
12/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1811	2	2	2	0.00
12/12/2024	R033 On 06-November-25			Bond Future	10.04	100.7334	100.9212	100.7334	0.00
12/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	4060	4	4	4	0.00
12/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2595	3	3	3	0.00
12/12/2024	R033 On 05-February-26			Bond Future	10.16	102.6508	102.8425	102.6508	0.00
12/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4520	4	5	4	0.00
12/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	2887	3	3	3	0.00
12/12/2024	R035 On 06-February-25			Bond Future	10.21	95.5732	95.7279	95.5732	87,182.00
12/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11709	12	12	12	0.00
12/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5144	5	5	5	0.00
12/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1024	1	1	1	15,000.00
12/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1495	1	1	1	100.00
12/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6152	6	6	6	0.00
12/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	3005	3	3	3	0.00
12/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1766	2	2	2	1,000.00
12/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1219	1	1	1	0.00
12/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	498	1	0	1	1,100.00
12/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1026	1	1	1	0.00
12/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	87	0	0	0	1,100.00
12/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1686	2	2	2	0.00
12/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	153	0	0	0	7,500.00
12/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2	0	0	0	0.00
12/12/2024	R035 On 08-May-25			Bond Future	10.29	92.9892	93.1474	92.9892	1,002.00
12/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8340	8	8	8	0.00
12/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15486	15	15	15	0.00
12/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12571	12	13	12	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
12/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6877	7	7	7	400.00
12/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7971	8	8	8	0.00
12/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2724	3	3	3	150.00
12/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4656	5	5	5	0.00
12/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	982	1	1	1	150.00
12/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1874	2	2	2	0.00
12/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	357	0	0	0	150.00
12/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	69	0	0	0	400.00
12/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	497	1	0	1	0.00
12/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	17	0	0	0	400.00
12/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	320	0	0	0	0.00
12/12/2024	R035 On 07-August-25			Bond Future	10.38	94.8286	94.9903	94.8286	0.00
12/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11917	12	12	12	0.00
12/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	298	0	0	0	0.00
12/12/2024	R035 On 06-November-25			Bond Future	10.48	92.1662	92.3314	92.1662	0.00
12/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5917	6	6	6	0.00
12/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2097	2	2	2	0.00
12/12/2024	R035 On 05-February-26			Bond Future	10.60	93.9218	94.0905	93.9218	0.00
12/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4510	4	5	4	0.00
12/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3514	4	4	4	0.00
12/12/2024	R038 On 06-February-25			Bond Future	10.73	104.7030	104.9965	104.7030	7,318.00
12/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	4010	4	4	4	0.00
12/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	513	1	1	1	0.00
12/12/2024	R038 On 08-May-25			Bond Future	10.82	101.3230	101.6228	101.3230	2,395.00
12/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4396	4	4	4	0.00
12/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1571	2	2	2	0.00
12/12/2024	R038 On 07-August-25			Bond Future	10.92	103.3264	103.6326	103.3264	0.00
12/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4719	5	5	5	0.00
12/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2607	3	3	3	0.00
12/12/2024	R038 On 06-November-25			Bond Future	11.04	99.8492	100.1617	99.8492	0.00
12/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	5129	5	5	5	0.00
12/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9782	10	10	10	0.00
12/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4185	4	4	4	1,770.00
12/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1727	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4551	5	5	5	0.00
12/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3787	4	4	4	0.00
12/12/2024	R038 On 05-February-26			Bond Future	11.16	101.7490	102.0678	101.7490	0.00
12/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5921	6	6	6	0.00
12/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4138	4	4	4	0.00
12/12/2024	R053 On 06-February-25			Bond Future	11.02	109.1567	109.4869	109.1567	2,011.00
12/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15124	15	15	15	0.00
12/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	18	0	0	0	0.00
12/12/2024	R053 On 08-May-25			Bond Future	11.10	105.4891	105.8263	105.4891	0.00
12/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12807	13	13	13	0.00
12/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	548	1	1	1	0.00
12/12/2024	R053 On 07-August-25			Bond Future	11.19	107.5748	107.9192	107.5748	0.00
12/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15869	16	16	16	0.00
12/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	784	1	1	1	0.00
12/12/2024	R053 On 06-November-25			Bond Future	11.29	103.8016	104.1531	103.8016	0.00
12/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7763	8	8	8	0.00
12/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3824	4	4	4	0.00
12/12/2024	R053 On 05-February-26			Bond Future	11.39	105.7764	106.1349	105.7764	0.00
12/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6562	6	7	6	0.00
12/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5761	6	6	6	0.00
12/12/2024	R186 On 06-February-25			Bond Future	8.06	105.5011	105.6051	105.5011	177,996.00
12/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1675	2	2	2	0.00
12/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	9	0	0	0	0.00
12/12/2024	R186 On 08-May-25			Bond Future	8.05	107.6282	107.7346	107.6282	0.00
12/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	852	1	1	1	0.00
12/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	215	0	0	0	0.00
12/12/2024	R186 On 07-August-25			Bond Future	8.06	104.4476	104.5565	104.4476	0.00
12/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2159	2	2	2	0.00
12/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1634	2	2	2	1,983.00
12/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2825	3	3	3	0.00
12/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	44	0	0	0	1,983.00
12/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	145	0	0	0	0.00
12/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	90	0	0	0	0.00
12/12/2024	R186 On 06-November-25			Bond Future	8.09	106.4793	106.5907	106.4793	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
12/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	513	0	1	0	0.00
12/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	473	1	0	1	0.00
12/12/2024	R186 On 05-February-26			Bond Future	8.21	103.2002	103.3142	103.2002	0.00
12/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	580	1	1	1	0.00
12/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	399	0	0	0	0.00
12/12/2024	R202 On 06-February-25			Bond Future	270.36	269.9659	270.3555	269.9659	1,933.00
12/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3565	3	4	3	0.00
12/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R202 On 08-May-25			Bond Future	275.87	275.4747	275.8729	275.4747	269.00
12/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3563	3	4	3	0.00
12/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R202 On 07-August-25			Bond Future	276.16	275.7537	276.1610	275.7537	0.00
12/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4561	4	5	4	0.00
12/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R202 On 06-November-25			Bond Future	281.60	281.1861	281.6024	281.1861	0.00
12/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5962	6	6	6	0.00
12/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R202 On 05-February-26			Bond Future	281.70	281.2764	281.7019	281.2764	0.00
12/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3882	3	4	3	0.00
12/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R209 On 06-February-25			Bond Future	10.43	74.9934	75.1320	74.9934	12,993.00
12/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9629	9	10	9	0.00
12/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	5	0	0	0	0.00
12/12/2024	R209 On 08-May-25			Bond Future	10.51	73.3504	73.4920	73.3504	6,367.00
12/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7047	7	7	7	0.00
12/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	335	0	0	0	0.00
12/12/2024	R209 On 07-August-25			Bond Future	10.59	74.8010	74.9458	74.8010	0.00
12/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	10009	10	10	10	0.00
12/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	342	0	0	0	0.00
12/12/2024	R209 On 06-November-25			Bond Future	10.69	73.1030	73.2510	73.1030	0.00
12/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4946	5	5	5	0.00
12/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2124	2	2	2	0.00
12/12/2024	R209 On 05-February-26			Bond Future	10.80	74.4953	74.6463	74.4953	0.00
12/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4069	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
12/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3434	4	3	4	0.00
12/12/2024	R210 On 06-February-25			Bond Future	244.80	244.8190	244.8013	244.8190	991.00
12/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5191	5	5	5	0.00
12/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R210 On 08-May-25			Bond Future	246.44	246.4585	246.4412	246.4585	300.00
12/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
12/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1589	2	2	2	0.00
12/12/2024	R210 On 07-August-25			Bond Future	251.38	251.3932	251.3766	251.3932	0.00
12/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2937	3	3	3	0.00
12/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R210 On 06-November-25			Bond Future	252.91	252.9259	252.9098	252.9259	0.00
12/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	770	1	1	1	0.00
12/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R210 On 05-February-26			Bond Future	257.79	257.8089	257.7935	257.8089	0.00
12/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4693	5	5	5	0.00
12/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
12/12/2024	R213 On 06-February-25			Bond Future	9.29	92.5935	92.7498	92.5935	100,114.00
12/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8259	8	8	8	0.00
12/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	6	0	0	0	0.00
12/12/2024	R213 On 08-May-25			Bond Future	9.35	90.9025	91.0622	90.9025	0.00
12/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4943	5	5	5	0.00
12/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	271	0	0	0	0.00
12/12/2024	R213 On 07-August-25			Bond Future	9.42	92.7009	92.8641	92.7009	0.00
12/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8575	8	9	8	0.00
12/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	178	0	0	0	0.00
12/12/2024	R213 On 06-November-25			Bond Future	9.51	90.9499	91.1167	90.9499	0.00
12/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3581	3	4	3	0.00
12/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1534	2	2	2	0.00
12/12/2024	R213 On 05-February-26			Bond Future	9.62	92.6835	92.8538	92.6835	0.00
12/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	3092	3	3	3	0.00
12/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2108	2	2	2	0.00
12/12/2024	R214 On 06-February-25			Bond Future	10.80	70.2678	70.4744	70.2678	18,356.00
12/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9642	9	10	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
12/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7544	7	8	7	521.00
12/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5200	5	5	5	521.00
12/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13545	13	14	13	0.00
12/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
12/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	33	0	0	0	0.00
12/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	133	0	0	0	0.00
12/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	9	0	0	0	0.00
12/12/2024	R214 On 08-May-25			Bond Future	10.88	68.3807	68.5918	68.3807	3,232.00
12/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8064	8	8	8	0.00
12/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	287	0	0	0	0.00
12/12/2024	R214 On 07-August-25			Bond Future	10.96	69.7334	69.9489	69.7334	0.00
12/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10285	10	10	10	0.00
12/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	424	0	0	0	0.00
12/12/2024	R214 On 06-November-25			Bond Future	11.06	67.7889	68.0089	67.7889	0.00
12/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5394	5	5	5	0.00
12/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2318	2	2	2	0.00
12/12/2024	R214 On 05-February-26			Bond Future	11.16	69.0802	69.3046	69.0802	0.00
12/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4282	4	4	4	0.00
12/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3753	4	4	4	0.00
12/12/2024	R248 On 06-February-25			Bond Future	11.01	84.9120	85.1675	84.9120	272,105.00
12/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10574	10	11	10	0.00
12/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	156	0	0	0	660.00
12/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1603	1	2	1	660.00
12/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4929	5	5	5	0.00
12/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	336	0	0	0	660.00
12/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1669	2	2	2	0.00
12/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5382	6	5	6	0.00
12/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	23	0	0	0	0.00
12/12/2024	R248 On 08-May-25			Bond Future	11.09	82.1766	82.4375	82.1766	30,311.00
12/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9806	10	10	10	0.00
12/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	425	0	0	0	0.00
12/12/2024	R248 On 07-August-25			Bond Future	11.18	83.8020	84.0684	83.8020	0.00
12/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12594	12	13	12	0.00
12/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	560	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
12/12/2024	R248 On 06-November-25			Bond Future	11.27	80.9883	81.2602	80.9883	0.00
12/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6089	6	6	6	0.00
12/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3071	3	3	3	0.00
12/12/2024	R248 On 05-February-26			Bond Future	11.38	82.5302	82.8077	82.5302	0.00
12/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5146	5	5	5	0.00
12/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4646	5	5	5	0.00
12/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00