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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/02/2024 TO: 12/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	2025 On 02-May-24			Bond Future	179.62	179.6502	179.6249	179.6502	9,015.00
12/02/2024	2025 On 01-August-24			Bond Future	181.79	181.8132	181.7875	181.8132	0.00
12/02/2024	2025 On 07-November-24			Bond Future	186.07	186.0915	186.0659	186.0915	75.00
12/02/2024	2029 On 02-May-24			Bond Future	129.86	129.8819	129.8626	129.8819	7,165.00
12/02/2024	2029 On 01-August-24			Bond Future	132.75	132.7707	132.7510	132.7707	728.00
12/02/2024	2029 On 07-November-24			Bond Future	134.48	134.4967	134.4772	134.4967	66.00
12/02/2024	2029 On 06-February-25			Bond Future	137.40	137.4230	137.4035	137.4230	0.00
12/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5003	5	5	5	0.00
12/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
12/02/2024	2029 On 02-May-25			Bond Future	138.65	138.6676	138.6484	138.6676	0.00
12/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	798	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
12/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
12/02/2024	2030 On 02-May-24			Bond Future	10.09	93.6082	93.1650	93.6082	133,994.00
12/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	705	1	1	1	0.00
12/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	690	1	1	1	0.00
12/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	721	1	1	1	0.00
12/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	482	1	0	1	1,000.00
12/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1363	2	1	2	1,000.00
12/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7110	8	7	8	0.00
12/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8679	9	9	9	0.00
12/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3220	4	3	4	1,080.00
12/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4222	5	4	5	500.00
12/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11359	12	11	12	0.00
12/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2595	3	3	3	500.00
12/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	191	0	0	0	0.00
12/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
12/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2246	2	2	2	0.00
12/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	5	0	0	0	1,080.00
12/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	342	0	0	0	0.00
12/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	496	0	0	0	0.00
12/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	21	0	0	0	1,000.00
12/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1090	1	1	1	0.00
12/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1786	2	2	2	0.00
12/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1837	2	2	2	0.00
12/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1812	2	2	2	0.00
12/02/2024	2030 On 01-August-24			Bond Future	10.16	91.6619	91.2091	91.6619	0.00
12/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2222	3	2	3	0.00
12/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2198	2	2	2	0.00
12/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2245	3	2	3	0.00
12/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1360	1	1	1	0.00
12/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1389	1	1	1	0.00
12/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1375	1	1	1	0.00
12/02/2024	2030 On 07-November-24			Bond Future	10.25	93.7943	93.3313	93.7943	1,652.00
12/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3321	4	3	4	0.00
12/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3346	4	3	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
12/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3297	4	3	4	0.00
12/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1469	1	1	1	0.00
12/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1446	1	1	1	0.00
12/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1457	1	1	1	0.00
12/02/2024	2030 On 06-February-25			Bond Future	10.34	91.8023	91.3296	91.8023	0.00
12/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3208	4	3	4	0.00
12/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1984	2	2	2	0.00
12/02/2024	2030 On 02-May-25			Bond Future	10.46	93.5615	93.0801	93.5615	0.00
12/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	1721	2	2	2	0.00
12/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3586	3	4	3	0.00
12/02/2024	2032 On 02-May-24			Bond Future	10.97	87.2830	86.6968	87.2830	149,895.00
12/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	597	1	1	1	0.00
12/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	612	1	1	1	0.00
12/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	583	1	1	1	0.00
12/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1181	1	1	1	1,000.00
12/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8544	9	9	9	0.00
12/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4204	5	4	5	0.00
12/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2117	3	2	3	0.00
12/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	628	1	1	1	500.00
12/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2334	3	2	3	0.00
12/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	300	0	0	0	8,500.00
12/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1766	2	2	2	500.00
12/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9661	10	10	10	0.00
12/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	359	1	0	1	1,000.00
12/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	659	1	1	1	500.00
12/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10334	11	10	11	0.00
12/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	759	1	1	1	1,550.00
12/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2560	3	3	3	1,550.00
12/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2273	2	2	2	0.00
12/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	12	0	0	0	1,550.00
12/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	785	1	1	1	0.00
12/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1194	1	1	1	0.00
12/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1691	1	2	1	0.00
12/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	20	0	0	0	500.00

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12/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	881	1	1	1	17,000.00
12/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3521	3	4	3	0.00
12/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	987	1	1	1	500.00
12/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2528	2	3	2	0.00
12/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	356	0	0	0	500.00
12/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	42	0	0	0	1,000.00
12/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2463	2	2	2	0.00
12/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3284	3	3	3	0.00
12/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2628	2	3	2	0.00
12/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2561	2	3	2	0.00
12/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2595	2	3	2	0.00
12/02/2024	2032 On 01-August-24			Bond Future	11.06	89.2032	88.6042	89.2032	0.00
12/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2266	3	2	3	0.00
12/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2292	3	2	3	0.00
12/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2241	3	2	3	0.00
12/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1921	2	2	2	0.00
12/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1881	2	2	2	0.00
12/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1901	2	2	2	0.00
12/02/2024	2032 On 07-November-24			Bond Future	11.18	87.1118	86.4992	87.1118	1,525.00
12/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3431	4	3	4	0.00
12/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3404	4	3	4	0.00
12/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3459	4	3	4	0.00
12/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9492	10	9	10	0.00
12/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3881	4	4	4	1,615.00
12/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	419	0	0	0	1,615.00
12/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1846	2	2	2	0.00
12/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2076	2	2	2	0.00
12/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2109	2	2	2	0.00
12/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2093	2	2	2	0.00
12/02/2024	2032 On 06-February-25			Bond Future	11.30	88.9852	88.3597	88.9852	0.00
12/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4024	4	4	4	0.00
12/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2212	2	2	2	0.00
12/02/2024	2032 On 02-May-25			Bond Future	11.44	86.5318	85.8947	86.5318	0.00
12/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2139	2	2	2	0.00
12/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	4395	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
12/02/2024	2033 On 02-May-24			Bond Future	122.82	123.1312	122.8173	123.1312	2,042.00
12/02/2024	2033 On 01-August-24			Bond Future	125.55	125.8699	125.5491	125.8699	5,737.00
12/02/2024	2033 On 07-November-24			Bond Future	127.01	127.3370	127.0092	127.3370	0.00
12/02/2024	2033 On 06-February-25			Bond Future	129.77	130.1077	129.7731	130.1077	0.00
12/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	4833	5	5	5	0.00
12/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/02/2024	2033 On 02-May-25			Bond Future	130.77	131.1096	130.7694	131.1096	0.00
12/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	149	0	0	0	0.00
12/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
12/02/2024	2037 On 02-May-24			Bond Future	12.18	79.3190	78.7228	79.3190	83,617.00
12/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	313	0	0	0	0.00
12/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	303	0	0	0	0.00
12/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	323	0	0	0	0.00
12/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4313	4	4	4	0.00
12/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4407	4	4	4	0.00
12/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4360	4	4	4	0.00
12/02/2024	2037 On 01-August-24			Bond Future	12.30	76.8080	76.1987	76.8080	72,241.00
12/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2018	2	2	2	0.00
12/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1993	2	2	2	0.00
12/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2043	2	2	2	1,383.00
12/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5411	6	5	6	0.00
12/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7824	8	8	8	0.00
12/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	524	0	1	0	1,383.00
12/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1102	1	1	1	1,383.00
12/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3038	3	3	3	0.00
12/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3093	3	3	3	0.00
12/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3066	3	3	3	0.00
12/02/2024	2037 On 07-November-24			Bond Future	12.44	78.5942	77.9711	78.5942	9,175.00
12/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3575	4	4	4	0.00
12/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3604	4	4	4	0.00
12/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3546	4	4	4	0.00
12/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2868	3	3	3	0.00
12/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2826	3	3	3	0.00
12/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2847	3	3	3	0.00

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12/02/2024	2037 On 06-February-25			Bond Future	12.57	76.0239	75.3876	76.0239	0.00
12/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4208	5	4	5	0.00
12/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3281	3	3	3	0.00
12/02/2024	2037 On 02-May-25			Bond Future	12.72	77.4784	76.8302	77.4784	0.00
12/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	2829	3	3	3	0.00
12/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	5194	5	5	5	0.00
12/02/2024	2038 On 02-May-24			Bond Future	134.04	134.2063	134.0365	134.2063	5,213.00
12/02/2024	2038 On 01-August-24			Bond Future	134.96	135.1296	134.9560	135.1296	0.00
12/02/2024	2038 On 07-November-24			Bond Future	138.13	138.3089	138.1319	138.3089	0.00
12/02/2024	2038 On 06-February-25			Bond Future	139.02	139.2035	139.0233	139.2035	0.00
12/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3793	4	4	4	0.00
12/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/02/2024	2038 On 02-May-25			Bond Future	141.72	141.9077	141.7247	141.9077	0.00
12/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2045	2	2	2	0.00
12/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
12/02/2024	2040 On 02-May-24			Bond Future	12.56	78.8304	78.2092	78.8304	137,595.00
12/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	161	0	0	0	0.00
12/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	168	0	0	0	0.00
12/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	156	0	0	0	0.00
12/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5701	5	6	5	0.00
12/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5591	5	6	5	0.00
12/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5646	5	6	5	0.00
12/02/2024	2040 On 01-August-24			Bond Future	12.68	76.0583	75.4235	76.0583	2,992.00
12/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1736	2	2	2	0.00
12/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1759	2	2	2	0.00
12/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1712	2	2	2	0.00
12/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3715	3	4	3	0.00
12/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3651	3	4	3	0.00
12/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3683	3	4	3	0.00
12/02/2024	2040 On 07-November-24			Bond Future	12.83	77.8269	77.1776	77.8269	8,677.00
12/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3402	4	3	4	0.00
12/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3373	4	3	4	0.00
12/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3431	4	3	4	0.00
12/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3252	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
12/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3299	3	3	3	0.00
12/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3275	3	3	3	0.00
12/02/2024	2040 On 06-February-25			Bond Future	12.97	74.9893	74.3262	74.9893	0.00
12/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3839	4	4	4	0.00
12/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3938	4	4	4	0.00
12/02/2024	2040 On 02-May-25			Bond Future	13.13	76.4233	75.7478	76.4233	0.00
12/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	2958	3	3	3	0.00
12/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5550	5	6	5	0.00
12/02/2024	2044 On 02-May-24			Bond Future	12.67	74.7246	74.1038	74.7246	81,568.00
12/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	140	0	0	0	0.00
12/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	134	0	0	0	0.00
12/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	145	0	0	0	0.00
12/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1368	2	1	2	0.00
12/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2074	2	2	2	0.00
12/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2910	3	3	3	0.00
12/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1134	1	1	1	10,030.00
12/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1632	1	2	1	10,030.00
12/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2305	2	2	2	4,200.00
12/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5989	5	6	5	0.00
12/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6103	6	6	6	0.00
12/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6046	5	6	5	0.00
12/02/2024	2044 On 01-August-24			Bond Future	12.79	71.9873	71.3530	71.9873	26,240.00
12/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1382	2	1	2	0.00
12/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1361	2	1	2	0.00
12/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1403	2	1	2	0.00
12/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4147	4	4	4	0.00
12/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4220	4	4	4	0.00
12/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4184	4	4	4	0.00
12/02/2024	2044 On 07-November-24			Bond Future	12.93	73.6612	73.0123	73.6612	0.00
12/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3348	4	3	4	0.00
12/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3377	4	3	4	0.00
12/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3319	4	3	4	0.00
12/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3487	3	3	3	0.00
12/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3438	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
12/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3463	3	3	3	0.00
12/02/2024	2044 On 06-February-25			Bond Future	13.07	70.8592	70.1966	70.8592	0.00
12/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3750	4	4	4	0.00
12/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4013	4	4	4	0.00
12/02/2024	2044 On 02-May-25			Bond Future	13.22	72.2139	71.5389	72.2139	0.00
12/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3031	3	3	3	0.00
12/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5665	5	6	5	0.00
12/02/2024	2046 On 02-May-24			Bond Future	114.90	115.2683	114.8975	115.2683	16,140.00
12/02/2024	2046 On 01-August-24			Bond Future	117.45	117.8320	117.4530	117.8320	0.00
12/02/2024	2046 On 07-November-24			Bond Future	118.02	118.4071	118.0198	118.4071	0.00
12/02/2024	2046 On 06-February-25			Bond Future	120.59	120.9824	120.5871	120.9824	0.00
12/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6577	7	7	7	0.00
12/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/02/2024	2046 On 02-May-25			Bond Future	120.69	121.0898	120.6876	121.0898	0.00
12/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
12/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	1282	1	1	1	0.00
12/02/2024	2050 On 02-May-24			Bond Future	117.04	116.5624	117.0444	116.5624	14,107.00
12/02/2024	2050 On 01-August-24			Bond Future	117.35	116.8583	117.3511	116.8583	0.00
12/02/2024	2050 On 07-November-24			Bond Future	120.11	119.6078	120.1125	119.6078	0.00
12/02/2024	2050 On 06-February-25			Bond Future	120.37	119.8531	120.3695	119.8531	0.00
12/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	4769	4	5	4	0.00
12/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/02/2024	2050 On 02-May-25			Bond Future	122.71	122.1808	122.7079	122.1808	0.00
12/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1548	1	2	1	0.00
12/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
12/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
12/02/2024	AL37 On 02-May-24			Index Future	954.34	958.7550	954.3410	958.7550	0.00
12/02/2024	AL37 On 01-August-24			Index Future	975.34	979.8500	975.3420	979.8500	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
12/02/2024	AL37 On 07-November-24			Index Future	998.07	1002.6720	998.0690	1002.6720	0.00
12/02/2024	AL37 On 06-February-25			Index Future	1019.59	1024.2770	1019.5850	1024.2770	0.00
12/02/2024	AL37 On 02-May-25			Index Future	1039.24	1044.0130	1039.2430	1044.0130	0.00
12/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
12/02/2024	AL7T On 02-May-24			Index Future	1103.27	1110.0600	1103.2660	1110.0600	0.00
12/02/2024	AL7T On 01-August-24			Index Future	1127.54	1134.4840	1127.5430	1134.4840	0.00
12/02/2024	AL7T On 07-November-24			Index Future	1153.82	1160.9080	1153.8170	1160.9080	0.00
12/02/2024	AL7T On 06-February-25			Index Future	1178.69	1185.9230	1178.6900	1185.9230	0.00
12/02/2024	AL7T On 02-May-25			Index Future	1201.42	1208.7730	1201.4160	1208.7730	0.00
12/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
12/02/2024	ALBI On 02-May-24			Index Future	955.24	960.7300	955.2400	960.7300	94.00
12/02/2024	ALBI On 01-August-24			Index Future	976.26	981.8680	976.2600	981.8680	0.00
12/02/2024	ALBI On 07-November-24			Index Future	999.01	1004.7370	999.0090	1004.7370	0.00
12/02/2024	ALBI On 06-February-25			Index Future	1020.55	1026.3870	1020.5450	1026.3870	0.00
12/02/2024	ALBI On 02-May-25			Index Future	1040.22	1046.1630	1040.2220	1046.1630	0.00
12/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C186 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
12/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	ES33 On 02-May-24			Bond Future	12.59	73.9836	73.5134	73.9836	0.00
12/02/2024	ES33 On 01-August-24			Bond Future	12.74	75.6290	75.1484	75.6290	0.00
12/02/2024	ES33 On 07-November-24			Bond Future	12.92	73.6050	73.1133	73.6050	0.00
12/02/2024	ES33 On 06-February-25			Bond Future	13.10	75.2041	74.7019	75.2041	0.00
12/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	970	1	1	1	0.00
12/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/02/2024	ES33 On 02-May-25			Bond Future	13.29	72.8639	72.3524	72.8639	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
12/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
12/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	2269	2	2	2	0.00
12/02/2024	ES42 On 02-May-24			Bond Future	13.18	68.8833	68.3429	68.8833	0.00
12/02/2024	ES42 On 01-August-24			Bond Future	13.32	70.4151	69.8627	70.4151	0.00
12/02/2024	ES42 On 07-November-24			Bond Future	13.48	67.8024	67.2373	67.8024	0.00
12/02/2024	ES42 On 06-February-25			Bond Future	13.65	69.2736	68.6965	69.2736	0.00
12/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	303	1	0	1	0.00
12/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
12/02/2024	ES42 On 02-May-25			Bond Future	13.82	66.3526	65.7646	66.3526	0.00
12/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
12/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	2722	2	3	2	0.00
12/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
12/02/2024	GOVI On 02-May-24			GOVI	941.46	946.9040	941.4630	946.9040	726.00
12/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	95270	4	10	4	0.00
12/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	95170	4	10	4	0.00
12/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	95070	4	10	4	0.00
12/02/2024	GOVI On 01-August-24			GOVI	962.18	967.7390	962.1800	967.7390	0.00
12/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	188100	24	19	24	0.00
12/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	188000	24	19	24	0.00
12/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	187900	24	19	24	0.00
12/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 07-November-24			GOVI	984.60	990.2780	984.6010	990.2780	0.00
12/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	358210	41	36	41	0.00
12/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	358110	41	36	41	0.00
12/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	358010	41	36	41	0.00
12/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 06-February-25			GOVI	1005.83	1011.6170	1005.8260	1011.6170	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
12/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	338260	40	34	40	0.00
12/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/02/2024	GOVI On 02-May-25			GOVI	1025.22	1031.1090	1025.2190	1031.1090	0.00
12/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190	9	3	9	0.00
12/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
12/02/2024	IGOV On 02-May-24			Index Future	351.68	351.9290	351.6790	351.9290	590.00
12/02/2024	IGOV On 01-August-24			Index Future	359.50	359.7570	359.5020	359.7570	0.00
12/02/2024	IGOV On 07-November-24			Index Future	367.97	368.2250	367.9680	368.2250	0.00
12/02/2024	IGOV On 06-February-25			Index Future	375.98	376.2400	375.9810	376.2400	0.00
12/02/2024	IGOV On 02-May-25			Index Future	383.30	383.5630	383.3040	383.5630	0.00
12/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6470	91.6400	91.6470	0.00
12/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6800	91.6700	91.6800	0.00
12/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.7000	91.6900	91.7000	0.00
12/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.7020	91.7000	91.7020	0.00
12/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.7750	91.7600	91.7750	0.00
12/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.24	91.7700	91.7600	91.7700	0.00
12/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.09	91.9320	91.9100	91.9320	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
12/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.75	92.3220	92.2500	92.3220	0.00
12/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.66	92.4300	92.3400	92.4300	0.00
12/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.5820	92.4800	92.5820	0.00
12/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.57	92.5300	92.4300	92.5300	0.00
12/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.59	92.4500	92.4100	92.4500	0.00
12/02/2024	R035 On 02-May-24			Bond Future	11.76	84.7706	84.2001	84.7706	163,640.00
12/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	428	1	0	1	0.00
12/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	440	1	0	1	0.00
12/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	416	1	0	1	0.00
12/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3528	3	4	3	0.00
12/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3442	3	3	3	0.00
12/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3485	3	3	3	0.00
12/02/2024	R035 On 01-August-24			Bond Future	11.87	86.6357	86.0527	86.6357	0.00
12/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2188	3	2	3	0.00
12/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2216	3	2	3	0.00
12/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2161	2	2	2	0.00
12/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2576	2	3	2	0.00
12/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2526	2	3	2	0.00
12/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2551	2	3	2	0.00
12/02/2024	R035 On 07-November-24			Bond Future	12.00	84.1366	83.5404	84.1366	19,854.00
12/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3567	4	4	4	0.00
12/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3537	4	4	4	0.00
12/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3596	4	4	4	0.00
12/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2660	2	3	2	0.00
12/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2701	2	3	2	0.00
12/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2680	2	3	2	0.00
12/02/2024	R035 On 06-February-25			Bond Future	12.14	85.9465	85.3377	85.9465	0.00
12/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4266	5	4	5	0.00
12/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2949	3	3	3	0.00
12/02/2024	R035 On 02-May-25			Bond Future	12.28	83.0862	82.4661	83.0862	0.00
12/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	2595	3	3	3	0.00
12/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	5097	5	5	5	0.00
12/02/2024	R053 On 02-May-24			Bond Future	12.55	94.7902	94.0079	94.7902	5,189.00
12/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4434	5	4	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
12/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4484	5	4	5	0.00
12/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4384	5	4	5	0.00
12/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1087	1	1	1	0.00
12/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1053	1	1	1	0.00
12/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1070	1	1	1	0.00
12/02/2024	R053 On 01-August-24			Bond Future	12.66	96.8756	96.0761	96.8756	0.00
12/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5461	6	5	6	0.00
12/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5506	6	6	6	0.00
12/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5415	6	5	6	0.00
12/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2203	2	2	2	0.00
12/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2162	2	2	2	0.00
12/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2182	2	2	2	0.00
12/02/2024	R053 On 07-November-24			Bond Future	12.80	93.2573	92.4396	93.2573	0.00
12/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4314	5	4	5	0.00
12/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4352	5	4	5	0.00
12/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4276	5	4	5	0.00
12/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4339	4	4	4	0.00
12/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4276	4	4	4	0.00
12/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4307	4	4	4	0.00
12/02/2024	R053 On 06-February-25			Bond Future	12.93	95.2616	94.4267	95.2616	0.00
12/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5117	6	5	6	0.00
12/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	5070	5	5	5	0.00
12/02/2024	R053 On 02-May-25			Bond Future	13.08	91.2241	90.3735	91.2241	0.00
12/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4064	4	4	4	0.00
12/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	7070	7	7	7	0.00
12/02/2024	R186 On 02-May-24			Bond Future	8.85	107.8761	107.7211	107.8761	94,354.00
12/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	30	0	0	0	0.00
12/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	29	0	0	0	0.00
12/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	32	0	0	0	0.00
12/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2142	2	2	2	2,030.00
12/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3586	4	4	4	0.00
12/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	23	0	0	0	2,030.00
12/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	103	0	0	0	0.00
12/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2038	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2083	2	2	2	0.00
12/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2060	2	2	2	0.00
12/02/2024	R186 On 01-August-24			Bond Future	8.84	104.9411	104.7827	104.9411	0.00
12/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	651	1	1	1	0.00
12/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	640	1	1	1	0.00
12/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	662	1	1	1	0.00
12/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	965	1	1	1	0.00
12/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	986	1	1	1	0.00
12/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	976	1	1	1	0.00
12/02/2024	R186 On 07-November-24			Bond Future	8.85	107.3827	107.2211	107.3827	44,477.00
12/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1357	1	1	1	0.00
12/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1344	1	1	1	0.00
12/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1370	1	1	1	0.00
12/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	795	1	1	1	0.00
12/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	807	1	1	1	0.00
12/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	801	1	1	1	0.00
12/02/2024	R186 On 06-February-25			Bond Future	8.87	104.3771	104.2123	104.3771	0.00
12/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1227	1	1	1	0.00
12/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	954	1	1	1	0.00
12/02/2024	R186 On 02-May-25			Bond Future	8.96	106.3775	106.2100	106.3775	0.00
12/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	650	1	1	1	0.00
12/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1392	1	1	1	0.00
12/02/2024	R202 On 02-May-24			Bond Future	262.77	262.8029	262.7677	262.8029	4,858.00
12/02/2024	R202 On 01-August-24			Bond Future	263.53	263.5702	263.5344	263.5702	0.00
12/02/2024	R202 On 07-November-24			Bond Future	269.74	269.7719	269.7363	269.7719	6.00
12/02/2024	R202 On 06-February-25			Bond Future	270.39	270.4287	270.3936	270.4287	0.00
12/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	3604	4	4	4	0.00
12/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
12/02/2024	R202 On 02-May-25			Bond Future	275.65	275.6824	275.6479	275.6824	0.00
12/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	3338	3	3	3	0.00
12/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
12/02/2024	R209 On 02-May-24			Bond Future	11.91	65.6085	65.1074	65.6085	13,247.00
12/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	240	0	0	0	0.00
12/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	248	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
12/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	232	0	0	0	0.00
12/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3781	3	4	3	0.00
12/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3697	3	4	3	0.00
12/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3739	3	4	3	0.00
12/02/2024	R209 On 01-August-24			Bond Future	12.01	67.0519	66.5398	67.0519	1,690.00
12/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1628	2	2	2	0.00
12/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1650	2	2	2	0.00
12/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1606	2	2	2	0.00
12/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2661	2	3	2	0.00
12/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2612	2	3	2	0.00
12/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2636	2	3	2	0.00
12/02/2024	R209 On 07-November-24			Bond Future	12.13	65.4552	64.9315	65.4552	5,237.00
12/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2897	3	3	3	0.00
12/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2923	3	3	3	0.00
12/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2872	3	3	3	0.00
12/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2517	2	3	2	0.00
12/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2479	2	2	2	0.00
12/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2498	2	2	2	0.00
12/02/2024	R209 On 06-February-25			Bond Future	12.25	66.8629	66.3280	66.8629	0.00
12/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3617	4	4	4	0.00
12/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2797	3	3	3	0.00
12/02/2024	R209 On 02-May-25			Bond Future	12.39	64.9937	64.4488	64.9937	0.00
12/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2364	3	2	3	0.00
12/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4569	4	5	4	0.00
12/02/2024	R210 On 02-May-24			Bond Future	234.56	234.7333	234.5625	234.7333	198.00
12/02/2024	R210 On 01-August-24			Bond Future	239.78	239.9540	239.7797	239.9540	300.00
12/02/2024	R210 On 07-November-24			Bond Future	242.09	242.2694	242.0921	242.2694	60.00
12/02/2024	R210 On 06-February-25			Bond Future	247.36	247.5398	247.3594	247.5398	0.00
12/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7749	8	8	8	0.00
12/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/02/2024	R210 On 02-May-25			Bond Future	248.77	248.9510	248.7687	248.9510	0.00
12/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	739	1	1	1	0.00
12/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
12/02/2024	R213 On 02-May-24			Bond Future	10.60	84.6107	84.1048	84.6107	26,520.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	671	1	1	1	0.00
12/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	656	1	1	1	0.00
12/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	687	1	1	1	0.00
12/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1990	2	2	2	0.00
12/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2045	2	2	2	0.00
12/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2017	2	2	2	0.00
12/02/2024	R213 On 01-August-24			Bond Future	10.68	86.4723	85.9553	86.4723	0.00
12/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2321	3	2	3	0.00
12/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2296	3	2	3	0.00
12/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2346	3	2	3	0.00
12/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1529	1	2	1	0.00
12/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1561	1	2	1	0.00
12/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1545	1	2	1	0.00
12/02/2024	R213 On 07-November-24			Bond Future	10.79	84.9237	84.3950	84.9237	16,163.00
12/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3381	4	3	4	0.00
12/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3355	4	3	4	0.00
12/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3406	4	3	4	0.00
12/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1661	1	2	1	0.00
12/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1687	2	2	2	0.00
12/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1674	1	2	1	0.00
12/02/2024	R213 On 06-February-25			Bond Future	10.90	86.7512	86.2114	86.7512	0.00
12/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3750	4	4	4	0.00
12/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2035	2	2	2	0.00
12/02/2024	R213 On 02-May-25			Bond Future	11.03	84.8605	84.3107	84.8605	0.00
12/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2017	2	2	2	0.00
12/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3952	4	4	4	0.00
12/02/2024	R214 On 02-May-24			Bond Future	12.37	60.5612	60.0563	60.5612	22,992.00
12/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	136	0	0	0	0.00
12/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	141	0	0	0	0.00
12/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	131	0	0	0	0.00
12/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5241	6	5	6	0.00
12/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2922	3	3	3	0.00
12/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	887	1	1	1	10,000.00
12/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	926	1	1	1	5,610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2006	2	2	2	0.00
12/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	638	1	1	1	15,610.00
12/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2063	2	2	2	0.00
12/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	204	0	0	0	15,610.00
12/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4631	4	5	4	0.00
12/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4537	4	5	4	0.00
12/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4584	4	5	4	0.00
12/02/2024	R214 On 01-August-24			Bond Future	12.47	61.8936	61.3777	61.8936	0.00
12/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1486	2	1	2	0.00
12/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1507	2	2	2	0.00
12/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1465	2	1	2	0.00
12/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2926	3	3	3	0.00
12/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2871	3	3	3	0.00
12/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2898	3	3	3	0.00
12/02/2024	R214 On 07-November-24			Bond Future	12.60	60.0270	59.4993	60.0270	0.00
12/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2763	3	3	3	0.00
12/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2788	3	3	3	0.00
12/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2738	3	3	3	0.00
12/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2721	2	3	2	0.00
12/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2680	2	3	2	0.00
12/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2700	2	3	2	0.00
12/02/2024	R214 On 06-February-25			Bond Future	12.72	61.3182	60.7794	61.3182	0.00
12/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3191	3	3	3	0.00
12/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3252	3	3	3	0.00
12/02/2024	R214 On 02-May-25			Bond Future	12.85	59.1919	58.6431	59.1919	0.00
12/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2512	3	3	3	0.00
12/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4564	4	5	4	0.00
12/02/2024	R248 On 02-May-24			Bond Future	12.57	73.4612	72.8557	73.4612	245,487.00
12/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	73	0	0	0	0.00
12/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	76	0	0	0	0.00
12/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	70	0	0	0	0.00
12/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	56	0	0	0	0.00
12/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1256	2	1	2	0.00
12/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3840	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
12/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	683	1	1	1	0.00
12/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2243	2	2	2	0.00
12/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7216	7	7	7	0.00
12/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6835	6	7	6	0.00
12/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6710	6	7	6	0.00
12/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6772	6	7	6	0.00
12/02/2024	R248 On 01-August-24			Bond Future	12.68	75.0775	74.4588	75.0775	13,000.00
12/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1627	2	2	2	0.00
12/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1651	2	2	2	0.00
12/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1603	2	2	2	0.00
12/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3784	3	4	3	0.00
12/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3714	3	4	3	0.00
12/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3749	3	4	3	0.00
12/02/2024	R248 On 07-November-24			Bond Future	12.82	72.3728	71.7400	72.3728	0.00
12/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3221	4	3	4	0.00
12/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3250	4	3	4	0.00
12/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3191	4	3	4	0.00
12/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3409	3	3	3	0.00
12/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3358	3	3	3	0.00
12/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3384	3	3	3	0.00
12/02/2024	R248 On 06-February-25			Bond Future	12.96	73.9293	73.2830	73.9293	0.00
12/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3230	4	3	4	0.00
12/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4563	4	5	4	0.00
12/02/2024	R248 On 02-May-25			Bond Future	13.09	70.9010	70.2427	70.9010	0.00
12/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	2967	3	3	3	0.00
12/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5635	5	6	5	0.00
12/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00