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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 12/01/2024 TO: 12/01/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	2025 On 01-February-24			Bond Future	176.54	176.5749	176.5435	176.5749	11,392.00
12/01/2024	2025 On 02-May-24			Bond Future	180.47	180.5184	180.4690	180.5184	0.00
12/01/2024	2025 On 01-August-24			Bond Future	182.65	182.7311	182.6528	182.7311	0.00
12/01/2024	2025 On 07-November-24			Bond Future	186.96	187.0497	186.9560	187.0497	75.00
12/01/2024	2029 On 01-February-24			Bond Future	129.60	129.6418	129.5958	129.6418	4,517.00
12/01/2024	2029 On 02-May-24			Bond Future	131.11	131.1682	131.1085	131.1682	6,878.00
12/01/2024	2029 On 01-August-24			Bond Future	134.03	134.1149	134.0335	134.1149	0.00
12/01/2024	2029 On 07-November-24			Bond Future	135.79	135.8787	135.7857	135.8787	66.00
12/01/2024	2029 On 06-February-25			Bond Future	138.72	138.8013	138.7234	138.8013	0.00
12/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6323	6	6	6	0.00
12/01/2024	2029 On 06-February-25	132.40	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
12/01/2024	2030 On 01-February-24			Bond Future	9.68	92.5663	92.6296	92.5663	53,504.00
12/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6809	7	7	7	0.00
12/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6770	7	7	7	0.00
12/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6848	7	7	7	0.00
12/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6616	7	7	7	0.00
12/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1288	1	1	1	1,360.00
12/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	345	0	0	0	400.00
12/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1774	2	2	2	400.00
12/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9609	10	10	10	0.00
12/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2991	3	3	3	500.00
12/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8713	9	9	9	0.00
12/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1159	1	1	1	500.00
12/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	2105	2	2	2	200.00
12/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5406	5	5	5	0.00
12/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8299	8	8	8	0.00
12/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8676	9	9	9	0.00
12/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1526	1	2	1	500.00
12/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
12/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	180	0	0	0	0.00
12/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
12/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	94	0	0	0	0.00
12/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	2	0	0	0	700.00
12/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	273	0	0	0	0.00
12/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	35	0	0	0	0.00
12/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
12/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	816	1	1	1	0.00
12/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
12/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	136	0	0	0	0.00
12/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
12/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	235	0	0	0	0.00
12/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
12/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
12/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
12/01/2024	2030 On 02-May-24			Bond Future	9.72	94.6108	94.6664	94.6108	86,276.00
12/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1668	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
12/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1644	2	2	2	0.00
12/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1691	2	2	2	0.00
12/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1321	1	1	1	1,000.00
12/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2548	2	3	2	1,000.00
12/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8626	9	9	9	0.00
12/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10187	10	10	10	0.00
12/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4651	5	5	5	1,080.00
12/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3976	4	4	4	500.00
12/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5697	6	6	6	500.00
12/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12862	13	13	13	0.00
12/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1	0	0	0	500.00
12/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	165	0	0	0	0.00
12/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	376	0	0	0	0.00
12/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	12	0	0	0	1,080.00
12/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	271	0	0	0	0.00
12/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	36	0	0	0	1,000.00
12/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	774	1	1	1	0.00
12/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1584	2	2	2	0.00
12/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1255	1	1	1	0.00
12/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1290	1	1	1	0.00
12/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1272	1	1	1	0.00
12/01/2024	2030 On 01-August-24			Bond Future	9.77	92.7080	92.7502	92.7080	0.00
12/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3404	3	3	3	0.00
12/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3432	3	3	3	0.00
12/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3376	3	3	3	0.00
12/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1027	1	1	1	0.00
12/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1006	1	1	1	0.00
12/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1016	1	1	1	0.00
12/01/2024	2030 On 07-November-24			Bond Future	9.83	94.8737	94.9101	94.8737	1,652.00
12/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4587	5	5	5	0.00
12/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4614	5	5	5	0.00
12/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4559	5	5	5	0.00
12/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1153	1	1	1	0.00
12/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1135	1	1	1	0.00
12/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1144	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
12/01/2024	2030 On 06-February-25			Bond Future	9.90	92.8807	92.9301	92.8807	0.00
12/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4294	4	4	4	0.00
12/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1470	1	1	1	0.00
12/01/2024	2032 On 01-February-24			Bond Future	10.52	90.6825	90.6584	90.6825	72,431.00
12/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6223	6	6	6	0.00
12/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6268	6	6	6	0.00
12/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	6178	6	6	6	0.00
12/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	2044	2	2	2	8,500.00
12/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6936	7	7	7	0.00
12/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1496	1	1	1	1,200.00
12/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9629	10	10	10	0.00
12/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	21	0	0	0	1,200.00
12/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	915	1	1	1	500.00
12/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2850	3	3	3	500.00
12/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	10094	10	10	10	0.00
12/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1571	2	2	2	200.00
12/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5819	6	6	6	0.00
12/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	9117	9	9	9	0.00
12/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3920	4	4	4	0.00
12/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4916	5	5	5	0.00
12/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	4011	4	4	4	0.00
12/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1842	2	2	2	0.00
12/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	237	0	0	0	17,000.00
12/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	34	0	0	0	8,500.00
12/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	15	0	0	0	8,500.00
12/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	37	0	0	0	17,000.00
12/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
12/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	6	0	0	0	200.00
12/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	305	0	0	0	0.00
12/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
12/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	96	0	0	0	0.00
12/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	578	1	1	1	0.00
12/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	327	0	0	0	0.00
12/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2600	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
12/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
12/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	2	0	0	0	0.00
12/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	198	0	0	0	0.00
12/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	4	0	0	0	0.00
12/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	4	0	0	0	0.00
12/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	4	0	0	0	0.00
12/01/2024	2032 On 02-May-24			Bond Future	10.59	88.5233	88.4899	88.5233	102,398.00
12/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1271	1	1	1	1,000.00
12/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2565	3	3	3	1,000.00
12/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10345	10	10	10	0.00
12/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4219	4	4	4	1,550.00
12/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1963	2	2	2	1,550.00
12/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	12133	12	12	12	0.00
12/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1806	2	2	2	500.00
12/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3304	3	3	3	500.00
12/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11461	11	11	11	0.00
12/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1705	2	2	2	0.00
12/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1730	2	2	2	0.00
12/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1680	2	2	2	0.00
12/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1755	2	2	2	500.00
12/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3717	4	4	4	0.00
12/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5974	6	6	6	0.00
12/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	333	0	0	0	500.00
12/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	795	1	1	1	500.00
12/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1862	2	2	2	0.00
12/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1933	2	2	2	0.00
12/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1885	2	2	2	0.00
12/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1909	2	2	2	0.00
12/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	26	0	0	0	500.00
12/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	939	1	1	1	0.00
12/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	18	0	0	0	1,550.00
12/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	652	1	1	1	0.00
12/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1684	2	2	2	0.00
12/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	50	0	0	0	1,000.00
12/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1282	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
12/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1816	2	2	2	0.00
12/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2403	2	2	2	0.00
12/01/2024	2032 On 01-August-24			Bond Future	10.67	90.4907	90.4427	90.4907	0.00
12/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3714	4	4	4	0.00
12/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3683	4	4	4	0.00
12/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3745	4	4	4	0.00
12/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1495	1	1	1	0.00
12/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1524	1	2	1	0.00
12/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1509	1	2	1	0.00
12/01/2024	2032 On 07-November-24			Bond Future	10.76	88.4378	88.3823	88.4378	1,526.00
12/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11277	11	11	11	0.00
12/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5375	5	5	5	1,615.00
12/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4869	5	5	5	0.00
12/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4838	5	5	5	0.00
12/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4900	5	5	5	0.00
12/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1634	2	2	2	0.00
12/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1660	2	2	2	0.00
12/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1647	2	2	2	0.00
12/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	320	0	0	0	1,615.00
12/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1457	1	1	1	0.00
12/01/2024	2032 On 06-February-25			Bond Future	10.86	90.3163	90.2714	90.3163	0.00
12/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5356	5	5	5	0.00
12/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1632	2	2	2	0.00
12/01/2024	2033 On 01-February-24			Bond Future	122.54	122.7699	122.5408	122.7699	8,052.00
12/01/2024	2033 On 02-May-24			Bond Future	123.80	124.0461	123.8001	124.0461	1,137.00
12/01/2024	2033 On 01-August-24			Bond Future	126.56	126.8329	126.5620	126.8329	0.00
12/01/2024	2033 On 07-November-24			Bond Future	128.04	128.3271	128.0408	128.3271	0.00
12/01/2024	2033 On 06-February-25			Bond Future	130.81	131.0875	130.8111	131.0875	0.00
12/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5871	6	6	6	0.00
12/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/01/2024	2037 On 01-February-24			Bond Future	11.76	78.6563	78.7154	78.6563	106,716.00
12/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	3131	3	3	3	0.00
12/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	3084	3	3	3	0.00
12/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	3178	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
12/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10776	11	11	11	0.00
12/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	6112	6	6	6	0.00
12/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	2090	2	2	2	2,500.00
12/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	6	0	0	0	2,500.00
12/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	285	0	0	0	0.00
12/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
12/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	107	0	0	0	0.00
12/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	116	0	0	0	0.00
12/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	112	0	0	0	0.00
12/01/2024	2037 On 02-May-24			Bond Future	11.86	80.3936	80.4463	80.3936	28,975.00
12/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	1089	1	1	1	0.00
12/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	1069	1	1	1	0.00
12/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	1109	1	1	1	0.00
12/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3376	3	3	3	0.00
12/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3449	3	3	3	0.00
12/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3413	3	3	3	0.00
12/01/2024	2037 On 01-August-24			Bond Future	11.96	77.9244	77.9657	77.9244	0.00
12/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9622	10	10	10	0.00
12/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	7064	7	7	7	0.00
12/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3266	3	3	3	0.00
12/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3296	3	3	3	1,383.00
12/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3235	3	3	3	0.00
12/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2569	3	3	3	0.00
12/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2524	3	3	3	0.00
12/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2546	3	3	3	0.00
12/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	988	1	1	1	1,383.00
12/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	555	1	1	1	1,383.00
12/01/2024	2037 On 07-November-24			Bond Future	12.08	79.7439	79.7806	79.7439	9,175.00
12/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	5103	5	5	5	0.00
12/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	5136	5	5	5	0.00
12/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	5071	5	5	5	0.00
12/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2583	2	3	2	0.00
12/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2548	2	3	2	0.00
12/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2566	2	3	2	0.00
12/01/2024	2037 On 06-February-25			Bond Future	12.21	77.1776	77.2255	77.1776	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
12/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5666	6	6	6	0.00
12/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2901	3	3	3	0.00
12/01/2024	2038 On 01-February-24			Bond Future	132.24	131.7664	132.2390	131.7664	1,500.00
12/01/2024	2038 On 02-May-24			Bond Future	135.18	134.7092	135.1793	134.7092	3,713.00
12/01/2024	2038 On 01-August-24			Bond Future	136.12	135.6625	136.1224	135.6625	0.00
12/01/2024	2038 On 07-November-24			Bond Future	139.33	138.8679	139.3287	138.8679	0.00
12/01/2024	2038 On 06-February-25			Bond Future	140.22	139.7282	140.2171	139.7282	0.00
12/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4987	4	5	4	0.00
12/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/01/2024	2040 On 01-February-24			Bond Future	12.13	78.4147	78.2730	78.4147	131,196.00
12/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1693	2	2	2	0.00
12/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1538	2	2	2	0.00
12/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4315	4	4	4	0.00
12/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9267	9	9	9	0.00
12/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1733	2	2	2	0.00
12/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1654	2	2	2	0.00
12/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	507	0	1	0	0.00
12/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	474	0	0	0	0.00
12/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
12/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	53	0	0	0	0.00
12/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	561	0	1	0	0.00
12/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	490	0	0	0	0.00
12/01/2024	2040 On 02-May-24			Bond Future	12.24	80.1467	79.9941	80.1467	17,944.00
12/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	750	1	1	1	0.00
12/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	766	1	1	1	0.00
12/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	735	1	1	1	0.00
12/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4496	4	4	4	0.00
12/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4405	4	4	4	0.00
12/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4450	4	4	4	0.00
12/01/2024	2040 On 01-August-24			Bond Future	12.35	77.4216	77.2532	77.4216	0.00
12/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	3011	3	3	3	0.00
12/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2981	3	3	3	0.00
12/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	3041	3	3	3	0.00
12/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3102	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
12/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3154	3	3	3	0.00
12/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3128	3	3	3	0.00
12/01/2024	2040 On 07-November-24			Bond Future	12.48	79.2291	79.0512	79.2291	8,697.00
12/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4927	5	5	5	0.00
12/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4894	5	5	5	0.00
12/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4960	5	5	5	0.00
12/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2907	3	3	3	0.00
12/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2947	3	3	3	0.00
12/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2927	3	3	3	0.00
12/01/2024	2040 On 06-February-25			Bond Future	12.61	76.4009	76.2297	76.4009	0.00
12/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5355	5	5	5	0.00
12/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3551	3	4	3	0.00
12/01/2024	2044 On 01-February-24			Bond Future	12.24	74.4606	74.2890	74.4606	91,727.00
12/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5512	6	6	6	0.00
12/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1071	1	1	1	0.00
12/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1040	1	1	1	0.00
12/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1104	1	1	1	0.00
12/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4255	4	4	4	0.00
12/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	53	0	0	0	15,000.00
12/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	808	1	1	1	0.00
12/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	859	1	1	1	0.00
12/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	833	1	1	1	0.00
12/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	16	0	0	0	5,000.00
12/01/2024	2044 On 02-May-24			Bond Future	12.34	76.1052	75.9225	76.1052	1,800.00
12/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	688	1	1	1	0.00
12/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	673	1	1	1	0.00
12/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	703	1	1	1	0.00
12/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4728	5	5	5	0.00
12/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4823	5	5	5	0.00
12/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4775	5	5	5	0.00
12/01/2024	2044 On 01-August-24			Bond Future	12.45	73.4154	73.2170	73.4154	0.00
12/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2575	3	3	3	0.00
12/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2604	3	3	3	0.00
12/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2548	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
12/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3543	3	4	3	0.00
12/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3484	3	3	3	0.00
12/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3513	3	4	3	0.00
12/01/2024	2044 On 07-November-24			Bond Future	12.58	75.1293	74.9210	75.1293	0.00
12/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4878	5	5	5	0.00
12/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4911	5	5	5	0.00
12/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4845	5	5	5	0.00
12/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3105	3	3	3	0.00
12/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3064	3	3	3	0.00
12/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3084	3	3	3	0.00
12/01/2024	2044 On 06-February-25			Bond Future	12.71	72.3392	72.1363	72.3392	0.00
12/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5276	5	5	5	0.00
12/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3599	3	4	3	0.00
12/01/2024	2046 On 01-February-24			Bond Future	116.54	115.9860	116.5368	115.9860	11,523.00
12/01/2024	2046 On 02-May-24			Bond Future	116.98	116.4253	116.9771	116.4253	15,218.00
12/01/2024	2046 On 01-August-24			Bond Future	119.59	119.0406	119.5866	119.0406	0.00
12/01/2024	2046 On 07-November-24			Bond Future	120.19	119.6442	120.1946	119.6442	0.00
12/01/2024	2046 On 06-February-25			Bond Future	122.79	122.2162	122.7938	122.2162	0.00
12/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8784	8	9	8	0.00
12/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/01/2024	2050 On 01-February-24			Bond Future	116.01	115.5909	116.0060	115.5909	9,650.00
12/01/2024	2050 On 02-May-24			Bond Future	118.59	118.1723	118.5855	118.1723	13,039.00
12/01/2024	2050 On 01-August-24			Bond Future	118.92	118.5190	118.9232	118.5190	0.00
12/01/2024	2050 On 07-November-24			Bond Future	121.72	121.3193	121.7243	121.3193	0.00
12/01/2024	2050 On 06-February-25			Bond Future	121.99	121.5585	121.9883	121.5585	0.00
12/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	6388	6	6	6	0.00
12/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	AL37 On 01-February-24			Index Future	948.44	947.8290	948.4350	947.8290	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
12/01/2024	AL37 On 02-May-24			Index Future	969.29	968.7630	969.2900	968.7630	0.00
12/01/2024	AL37 On 01-August-24			Index Future	990.69	990.2990	990.6860	990.2990	0.00
12/01/2024	AL37 On 07-November-24			Index Future	1013.79	1013.4710	1013.7940	1013.4710	0.00
12/01/2024	AL37 On 06-February-25			Index Future	1035.52	1035.0670	1035.5220	1035.0670	0.00
12/01/2024	AL7T On 01-February-24			Index Future	1100.29	1100.5590	1100.2920	1100.5590	0.00
12/01/2024	AL7T On 02-May-24			Index Future	1124.49	1124.8660	1124.4850	1124.8660	0.00
12/01/2024	AL7T On 01-August-24			Index Future	1149.31	1149.8720	1149.3080	1149.8720	0.00
12/01/2024	AL7T On 07-November-24			Index Future	1176.12	1176.7790	1176.1150	1176.7790	0.00
12/01/2024	AL7T On 06-February-25			Index Future	1201.32	1201.8540	1201.3220	1201.8540	0.00
12/01/2024	ALBI On 01-February-24			Index Future	951.17	951.6850	951.1690	951.6850	104.00
12/01/2024	ALBI On 02-May-24			Index Future	972.08	972.7040	972.0840	972.7040	0.00
12/01/2024	ALBI On 01-August-24			Index Future	993.54	994.3270	993.5420	994.3270	0.00
12/01/2024	ALBI On 07-November-24			Index Future	1016.72	1017.5950	1016.7160	1017.5950	0.00
12/01/2024	ALBI On 06-February-25			Index Future	1038.51	1039.2780	1038.5070	1039.2780	0.00
12/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	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
12/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	ES33 On 01-February-24			Bond Future	12.15	77.0047	77.0087	77.0047	0.00
12/01/2024	ES33 On 02-May-24			Bond Future	12.27	74.9257	74.9224	74.9257	0.00
12/01/2024	ES33 On 01-August-24			Bond Future	12.40	76.6087	76.5936	76.6087	0.00
12/01/2024	ES33 On 07-November-24			Bond Future	12.57	74.6144	74.5936	74.6144	0.00
12/01/2024	ES33 On 06-February-25			Bond Future	12.73	76.2154	76.2040	76.2154	0.00
12/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2472	2	2	2	0.00
12/01/2024	ES33 On 06-February-25	13.34	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
12/01/2024	ES42 On 01-February-24			Bond Future	12.79	72.4069	72.3321	72.4069	0.00
12/01/2024	ES42 On 02-May-24			Bond Future	12.92	69.7615	69.6780	69.7615	0.00
12/01/2024	ES42 On 01-August-24			Bond Future	13.04	71.3280	71.2317	71.3280	0.00
12/01/2024	ES42 On 07-November-24			Bond Future	13.20	68.7434	68.6397	68.7434	0.00
12/01/2024	ES42 On 06-February-25			Bond Future	13.35	70.2158	70.1193	70.2158	0.00
12/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1726	2	2	2	0.00
12/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
12/01/2024	GOVI On 01-February-24			GOVI	937.56	938.0480	937.5550	938.0480	399.00
12/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	575750	58	58	58	0.00
12/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	575650	58	58	58	0.00
12/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	575550	58	58	58	0.00
12/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 02-May-24			GOVI	958.17	958.7660	958.1700	958.7660	327.00
12/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	72000	8	7	8	0.00
12/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	71900	8	7	8	0.00
12/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	71800	8	7	8	0.00
12/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 01-August-24			GOVI	979.32	980.0790	979.3210	980.0790	0.00
12/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	359410	37	36	37	0.00
12/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	359310	37	36	37	0.00
12/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	359510	37	36	37	0.00
12/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 07-November-24			GOVI	1002.16	1003.0130	1002.1630	1003.0130	0.00
12/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	533730	54	53	54	0.00
12/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	533630	54	53	54	0.00
12/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	533830	54	53	54	0.00
12/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	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
12/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/01/2024	GOVI On 06-February-25			GOVI	1023.64	1024.3860	1023.6420	1024.3860	0.00
12/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	516420	52	52	52	0.00
12/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2024	IGOV On 01-February-24			Index Future	347.43	346.8760	347.4330	346.8760	606.00
12/01/2024	IGOV On 02-May-24			Index Future	355.16	354.6230	355.1580	354.6230	16.00
12/01/2024	IGOV On 01-August-24			Index Future	363.08	362.5900	363.0820	362.5900	0.00
12/01/2024	IGOV On 07-November-24			Index Future	371.64	371.1620	371.6390	371.1620	0.00
12/01/2024	IGOV On 06-February-25			Index Future	379.69	379.1510	379.6850	379.1510	0.00
12/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6020	91.6230	91.6020	0.00
12/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6620	91.6550	91.6620	0.00
12/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6870	91.6700	91.6870	0.00
12/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7540	91.7540	91.7540	0.00
12/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7820	91.7840	91.7820	0.00
12/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9320	91.9120	91.9320	0.00
12/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1600	92.1420	92.1600	0.00
12/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.5200	92.4610	92.5200	0.00
12/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.6520	92.5700	92.6520	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
12/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.7350	92.6540	92.7350	0.00
12/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.30	92.7800	92.7050	92.7800	0.00
12/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.6440	92.5930	92.6440	0.00
12/01/2024	R035 On 01-February-24			Bond Future	11.35	88.5768	88.4961	88.5768	36,148.00
12/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	16	0	0	0	400.00
12/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	366	0	0	0	400.00
12/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10613	11	11	11	0.00
12/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4491	5	4	5	0.00
12/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4541	5	5	5	0.00
12/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4441	5	4	5	0.00
12/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	32	0	0	0	0.00
12/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	29	0	0	0	0.00
12/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	31	0	0	0	0.00
12/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
12/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1666	2	2	2	0.00
12/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4206	4	4	4	0.00
12/01/2024	R035 On 02-May-24			Bond Future	11.44	86.0214	85.9305	86.0214	136,805.00
12/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1408	1	1	1	0.00
12/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1431	1	1	1	0.00
12/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1384	1	1	1	0.00
12/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2766	3	3	3	0.00
12/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2702	3	3	3	0.00
12/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2734	3	3	3	0.00
12/01/2024	R035 On 01-August-24			Bond Future	11.53	87.9334	87.8270	87.9334	0.00
12/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3654	4	4	4	0.00
12/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3621	4	4	4	0.00
12/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3686	4	4	4	0.00
12/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2222	2	2	2	0.00
12/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2261	2	2	2	0.00
12/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2242	2	2	2	0.00
12/01/2024	R035 On 07-November-24			Bond Future	11.65	85.4724	85.3575	85.4724	19,875.00
12/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4987	5	5	5	0.00
12/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4954	5	5	5	0.00
12/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	5021	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2267	2	2	2	0.00
12/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2300	2	2	2	0.00
12/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2284	2	2	2	0.00
12/01/2024	R035 On 06-February-25			Bond Future	11.78	87.2884	87.1824	87.2884	0.00
12/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5501	6	6	6	0.00
12/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2339	2	2	2	0.00
12/01/2024	R053 On 01-February-24			Bond Future	12.17	99.9300	99.7036	99.9300	0.00
12/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5552	6	6	6	0.00
12/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5487	6	5	6	0.00
12/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5617	6	6	6	0.00
12/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	73	0	0	0	0.00
12/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	80	0	0	0	0.00
12/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	77	0	0	0	0.00
12/01/2024	R053 On 02-May-24			Bond Future	12.27	96.2724	96.0315	96.2724	5,189.00
12/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6610	7	7	7	0.00
12/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6663	7	7	7	0.00
12/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6558	7	7	7	0.00
12/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1238	1	1	1	0.00
12/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1208	1	1	1	0.00
12/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1223	1	1	1	0.00
12/01/2024	R053 On 01-August-24			Bond Future	12.38	98.4118	98.1505	98.4118	0.00
12/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7609	8	8	8	0.00
12/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7657	8	8	8	0.00
12/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7560	8	8	8	0.00
12/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2274	2	2	2	0.00
12/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2238	2	2	2	0.00
12/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2256	2	2	2	0.00
12/01/2024	R053 On 07-November-24			Bond Future	12.50	94.8383	94.5640	94.8383	0.00
12/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6336	6	6	6	0.00
12/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6379	6	6	6	0.00
12/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6294	6	6	6	0.00
12/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4232	4	4	4	0.00
12/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4178	4	4	4	0.00
12/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4205	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
12/01/2024	R053 On 06-February-25			Bond Future	12.62	96.8507	96.5835	96.8507	0.00
12/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	7139	7	7	7	0.00
12/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4936	5	5	5	0.00
12/01/2024	R186 On 01-February-24			Bond Future	8.68	105.8883	105.8712	105.8883	37,407.00
12/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2113	2	2	2	0.00
12/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2088	2	2	2	0.00
12/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2137	2	2	2	0.00
12/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	4	0	0	0	0.00
12/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	5	0	0	0	0.00
12/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	4	0	0	0	0.00
12/01/2024	R186 On 02-May-24			Bond Future	8.65	108.2270	108.1991	108.2270	60,747.00
12/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	134	0	0	0	0.00
12/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	130	0	0	0	0.00
12/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	138	0	0	0	0.00
12/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2623	3	3	3	2,030.00
12/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4071	4	4	4	0.00
12/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	31	0	0	0	2,030.00
12/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	106	0	0	0	0.00
12/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1666	2	2	2	0.00
12/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1706	2	2	2	0.00
12/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1686	2	2	2	0.00
12/01/2024	R186 On 01-August-24			Bond Future	8.61	105.3234	105.2784	105.3234	0.00
12/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1050	1	1	1	0.00
12/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1063	1	1	1	0.00
12/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1036	1	1	1	0.00
12/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	887	1	1	1	0.00
12/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	871	1	1	1	0.00
12/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	879	1	1	1	0.00
12/01/2024	R186 On 07-November-24			Bond Future	8.59	107.7844	107.7306	107.7844	44,528.00
12/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1767	2	2	2	0.00
12/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1753	2	2	2	0.00
12/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1781	2	2	2	0.00
12/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	696	1	1	1	0.00
12/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	707	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
12/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	702	1	1	1	0.00
12/01/2024	R186 On 06-February-25			Bond Future	8.58	104.7596	104.7187	104.7596	0.00
12/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1599	2	2	2	0.00
12/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	819	1	1	1	0.00
12/01/2024	R202 On 01-February-24			Bond Future	259.85	259.8132	259.8503	259.8132	5,010.00
12/01/2024	R202 On 02-May-24			Bond Future	265.63	265.6156	265.6280	265.6156	4,398.00
12/01/2024	R202 On 01-August-24			Bond Future	266.45	266.4806	266.4530	266.4806	0.00
12/01/2024	R202 On 07-November-24			Bond Future	272.73	272.7777	272.7296	272.7777	6.00
12/01/2024	R202 On 06-February-25			Bond Future	273.39	273.4029	273.3894	273.4029	0.00
12/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6599	7	7	7	0.00
12/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
12/01/2024	R209 On 01-February-24			Bond Future	11.49	68.3170	68.3193	68.3170	9,025.00
12/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	3081	3	3	3	0.00
12/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	3123	3	3	3	0.00
12/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	3038	3	3	3	0.00
12/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	67	0	0	0	0.00
12/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	61	0	0	0	0.00
12/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	64	0	0	0	0.00
12/01/2024	R209 On 02-May-24			Bond Future	11.58	66.6728	66.6687	66.6728	7,178.00
12/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	968	1	1	1	0.00
12/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	987	1	1	1	0.00
12/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	951	1	1	1	0.00
12/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2938	3	3	3	0.00
12/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2874	3	3	3	0.00
12/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2906	3	3	3	0.00
12/01/2024	R209 On 01-August-24			Bond Future	11.66	68.1546	68.1399	68.1546	0.00
12/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2806	3	3	3	0.00
12/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2779	3	3	3	0.00
12/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2833	3	3	3	0.00
12/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2194	2	2	2	0.00
12/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2234	2	2	2	0.00
12/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2214	2	2	2	0.00
12/01/2024	R209 On 07-November-24			Bond Future	11.77	66.5901	66.5702	66.5901	5,237.00
12/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4280	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
12/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4308	4	4	4	0.00
12/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4251	4	4	4	0.00
12/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2257	2	2	2	0.00
12/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2226	2	2	2	0.00
12/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2241	2	2	2	0.00
12/01/2024	R209 On 06-February-25			Bond Future	11.88	68.0045	67.9930	68.0045	0.00
12/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4823	5	5	5	0.00
12/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2338	2	2	2	0.00
12/01/2024	R210 On 01-February-24			Bond Future	234.63	234.8775	234.6338	234.8775	476.00
12/01/2024	R210 On 02-May-24			Bond Future	236.59	236.8623	236.5904	236.8623	198.00
12/01/2024	R210 On 01-August-24			Bond Future	241.87	242.1833	241.8684	242.1833	0.00
12/01/2024	R210 On 07-November-24			Bond Future	244.22	244.5576	244.2179	244.5576	60.00
12/01/2024	R210 On 06-February-25			Bond Future	249.50	249.8166	249.5005	249.8166	0.00
12/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9890	10	10	10	0.00
12/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/01/2024	R213 On 01-February-24			Bond Future	10.17	87.2973	87.3651	87.2973	25,820.00
12/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6515	6	7	6	0.00
12/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6475	6	6	6	0.00
12/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6555	6	7	6	0.00
12/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	1	0	0	0	0.00
12/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	1	0	0	0	0.00
12/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	1	0	0	0	0.00
12/01/2024	R213 On 02-May-24			Bond Future	10.23	85.6668	85.7278	85.6668	3,972.00
12/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1730	2	2	2	0.00
12/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1706	2	2	2	0.00
12/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1754	2	2	2	0.00
12/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1434	1	1	1	0.00
12/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1473	1	1	1	0.00
12/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1453	1	1	1	0.00
12/01/2024	R213 On 01-August-24			Bond Future	10.28	87.5710	87.6199	87.5710	0.00
12/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3630	4	4	4	0.00
12/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3659	4	4	4	0.00
12/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3601	4	4	4	0.00
12/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1201	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
12/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1177	1	1	1	0.00
12/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1189	1	1	1	0.00
12/01/2024	R213 On 07-November-24			Bond Future	10.37	86.0562	86.1001	86.0562	16,191.00
12/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4704	5	5	5	0.00
12/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4676	5	5	5	0.00
12/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4733	5	5	5	0.00
12/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1283	1	1	1	0.00
12/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1303	1	1	1	0.00
12/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1293	1	1	1	0.00
12/01/2024	R213 On 06-February-25			Bond Future	10.46	87.8858	87.9418	87.8858	0.00
12/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4921	5	5	5	0.00
12/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1476	1	1	1	0.00
12/01/2024	R214 On 01-February-24			Bond Future	11.94	63.6699	63.5983	63.6699	5,981.00
12/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1424	1	1	1	0.00
12/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1459	2	1	2	0.00
12/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1390	1	1	1	0.00
12/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	399	0	0	0	0.00
12/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	371	0	0	0	0.00
12/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	385	0	0	0	0.00
12/01/2024	R214 On 02-May-24			Bond Future	12.03	61.7718	61.6925	61.7718	20,900.00
12/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2189	2	2	2	7,110.00
12/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6941	7	7	7	0.00
12/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4560	5	5	5	0.00
12/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2133	2	2	2	10,000.00
12/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	726	1	1	1	0.00
12/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	741	1	1	1	0.00
12/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	711	1	1	1	0.00
12/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3575	3	4	3	0.00
12/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3500	3	3	3	0.00
12/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3538	3	4	3	0.00
12/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1632	2	2	2	0.00
12/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	639	1	1	1	17,110.00
12/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1673	2	2	2	0.00
12/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	268	0	0	0	17,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R214 On 01-August-24			Bond Future	12.12	63.1448	63.0541	63.1448	0.00
12/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2750	3	3	3	0.00
12/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2724	3	3	3	0.00
12/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2777	3	3	3	0.00
12/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2465	2	2	2	0.00
12/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2507	2	3	2	0.00
12/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2486	2	2	2	0.00
12/01/2024	R214 On 07-November-24			Bond Future	12.23	61.3129	61.2158	61.3129	0.00
12/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4224	4	4	4	0.00
12/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4253	4	4	4	0.00
12/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4196	4	4	4	0.00
12/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2462	2	2	2	0.00
12/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2428	2	2	2	0.00
12/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2445	2	2	2	0.00
12/01/2024	R214 On 06-February-25			Bond Future	12.34	62.6156	62.5245	62.6156	0.00
12/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4635	5	5	5	0.00
12/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2951	3	3	3	0.00
12/01/2024	R248 On 01-February-24			Bond Future	12.16	77.5778	77.4020	77.5778	55,440.00
12/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9165	9	9	9	0.00
12/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5236	5	5	5	0.00
12/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	917	1	1	1	0.00
12/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	947	1	1	1	0.00
12/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	887	1	1	1	0.00
12/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6600	7	7	7	0.00
12/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1425	2	1	2	0.00
12/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	31	0	0	0	0.00
12/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	623	1	1	1	0.00
12/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4169	4	4	4	0.00
12/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	6	0	0	0	0.00
12/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1029	1	1	1	0.00
12/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	970	1	1	1	0.00
12/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	999	1	1	1	0.00
12/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	24	0	0	0	0.00
12/01/2024	R248 On 01-February-24	13.90	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
12/01/2024	R248 On 02-May-24			Bond Future	12.26	74.8430	74.6561	74.8430	200,326.00
12/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	459	0	0	0	0.00
12/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2760	3	3	3	0.00
12/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5717	6	6	6	0.00
12/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	544	1	1	1	0.00
12/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	557	1	1	1	0.00
12/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	531	1	1	1	0.00
12/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5496	5	5	5	0.00
12/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5390	5	5	5	0.00
12/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5443	5	5	5	0.00
12/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	760	1	1	1	0.00
12/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1947	2	2	2	0.00
12/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5820	6	6	6	0.00
12/01/2024	R248 On 01-August-24			Bond Future	12.36	76.5065	76.3037	76.5065	13,000.00
12/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	3048	3	3	3	0.00
12/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3079	3	3	3	0.00
12/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	3018	3	3	3	0.00
12/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3353	3	3	3	0.00
12/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3297	3	3	3	0.00
12/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3325	3	3	3	0.00
12/01/2024	R248 On 07-November-24			Bond Future	12.48	73.8418	73.6290	73.8418	0.00
12/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4903	5	5	5	0.00
12/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4936	5	5	5	0.00
12/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4870	5	5	5	0.00
12/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3198	3	3	3	0.00
12/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3156	3	3	3	0.00
12/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3177	3	3	3	0.00
12/01/2024	R248 On 06-February-25			Bond Future	12.60	75.4101	75.2026	75.4101	0.00
12/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4824	5	5	5	0.00
12/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4237	4	4	4	0.00
12/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00