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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/03/2024 TO: 12/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	2025 On 02-May-24			Bond Future	178.95	178.9829	178.9478	178.9829	9,075.00
12/03/2024	2025 On 01-August-24			Bond Future	181.09	181.1217	181.0858	181.1217	0.00
12/03/2024	2025 On 07-November-24			Bond Future	185.39	185.4273	185.3911	185.4273	0.00
12/03/2024	2029 On 02-May-24			Bond Future	128.79	128.7491	128.7949	128.7491	7,165.00
12/03/2024	2029 On 01-August-24			Bond Future	131.65	131.6056	131.6525	131.6056	728.00
12/03/2024	2029 On 07-November-24			Bond Future	133.38	133.3364	133.3847	133.3364	0.00
12/03/2024	2029 On 06-February-25			Bond Future	136.27	136.2157	136.2657	136.2157	0.00
12/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3866	4	4	4	0.00
12/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
12/03/2024	2029 On 08-May-25			Bond Future	137.70	137.6461	137.6976	137.6461	0.00
12/03/2024	2029 On 08-May-25	137.85	Call	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
12/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	152	0	0	0	0.00
12/03/2024	2030 On 02-May-24			Bond Future	10.20	93.0590	92.7511	93.0590	127,088.00
12/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	370	0	0	0	0.00
12/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	358	0	0	0	0.00
12/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	382	0	0	0	0.00
12/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	928	1	1	1	1,000.00
12/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6687	7	7	7	0.00
12/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	211	0	0	0	1,000.00
12/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2741	3	3	3	1,080.00
12/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8262	9	8	9	0.00
12/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2114	2	2	2	500.00
12/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3756	4	4	4	500.00
12/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	10945	11	11	11	0.00
12/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
12/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	139	0	0	0	0.00
12/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	430	0	0	0	0.00
12/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
12/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	277	0	0	0	0.00
12/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1068	1	1	1	0.00
12/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	12	0	0	0	1,000.00
12/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2389	2	2	2	0.00
12/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1862	2	2	2	0.00
12/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1920	2	2	2	0.00
12/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1890	2	2	2	0.00
12/03/2024	2030 On 01-August-24			Bond Future	10.27	91.0953	90.7806	91.0953	0.00
12/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1864	2	2	2	0.00
12/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1842	2	2	2	0.00
12/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1886	2	2	2	0.00
12/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1430	1	1	1	0.00
12/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1462	1	1	1	0.00
12/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1446	1	1	1	0.00
12/03/2024	2030 On 07-November-24			Bond Future	10.36	93.2368	92.9150	93.2368	1,650.00
12/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3013	3	3	3	0.00
12/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2990	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
12/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3037	3	3	3	0.00
12/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1553	1	2	1	0.00
12/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1579	1	2	1	0.00
12/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1566	1	2	1	0.00
12/03/2024	2030 On 06-February-25			Bond Future	10.46	91.2174	90.8891	91.2174	0.00
12/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2819	3	3	3	0.00
12/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2036	2	2	2	0.00
12/03/2024	2030 On 08-May-25			Bond Future	10.60	93.1052	92.7705	93.1052	0.00
12/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1463	2	1	2	0.00
12/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3790	4	4	4	0.00
12/03/2024	2032 On 02-May-24			Bond Future	11.04	86.6841	86.3519	86.6841	127,773.00
12/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	213	0	0	0	0.00
12/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	223	0	0	0	0.00
12/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	203	0	0	0	0.00
12/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	80	0	0	0	1,000.00
12/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	673	1	1	1	1,000.00
12/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8176	9	8	9	0.00
12/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3725	4	4	4	0.00
12/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1571	2	2	2	0.00
12/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	233	0	0	0	500.00
12/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2021	2	2	2	1,550.00
12/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	326	0	0	0	1,550.00
12/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	9981	10	10	10	0.00
12/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	254	0	0	0	500.00
12/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1222	1	1	1	500.00
12/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9304	10	9	10	0.00
12/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1791	2	2	2	0.00
12/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	56	0	0	0	8,500.00
12/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	683	1	1	1	17,000.00
12/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3621	3	4	3	0.00
12/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	8	0	0	0	500.00
12/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	995	1	1	1	0.00
12/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	4	0	0	0	1,550.00
12/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	592	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
12/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2185	2	2	2	0.00
12/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	786	1	1	1	500.00
12/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2478	2	2	2	0.00
12/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	222	0	0	0	500.00
12/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	19	0	0	0	1,000.00
12/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2403	2	2	2	0.00
12/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1528	1	2	1	0.00
12/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3350	3	3	3	0.00
12/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2594	2	3	2	0.00
12/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2517	2	3	2	0.00
12/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2555	2	3	2	0.00
12/03/2024	2032 On 01-August-24			Bond Future	11.14	88.5863	88.2468	88.5863	0.00
12/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2012	2	2	2	0.00
12/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2036	2	2	2	0.00
12/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1987	2	2	2	0.00
12/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2025	2	2	2	0.00
12/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1982	2	2	2	0.00
12/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2004	2	2	2	0.00
12/03/2024	2032 On 07-November-24			Bond Future	11.25	86.5018	86.1546	86.5018	1,130.00
12/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3170	3	3	3	0.00
12/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3197	3	3	3	0.00
12/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3144	3	3	3	0.00
12/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9186	9	9	9	0.00
12/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3605	4	4	4	1,615.00
12/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	457	0	0	0	1,615.00
12/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1914	2	2	2	0.00
12/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2194	2	2	2	0.00
12/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2159	2	2	2	0.00
12/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2176	2	2	2	0.00
12/03/2024	2032 On 06-February-25			Bond Future	11.38	88.3479	87.9936	88.3479	0.00
12/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3675	4	4	4	0.00
12/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2229	2	2	2	0.00
12/03/2024	2032 On 08-May-25			Bond Future	11.53	86.0119	85.6507	86.0119	0.00
12/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1850	2	2	2	0.00
12/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4504	4	5	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
12/03/2024	2033 On 02-May-24			Bond Future	120.92	120.9292	120.9168	120.9292	2,064.00
12/03/2024	2033 On 01-August-24			Bond Future	123.60	123.6122	123.5997	123.6122	5,754.00
12/03/2024	2033 On 07-November-24			Bond Future	125.04	125.0562	125.0436	125.0562	0.00
12/03/2024	2033 On 06-February-25			Bond Future	127.74	127.7569	127.7444	127.7569	0.00
12/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2804	3	3	3	0.00
12/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/03/2024	2033 On 08-May-25			Bond Future	128.90	128.9093	128.8971	128.9093	0.00
12/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
12/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1723	2	2	2	0.00
12/03/2024	2037 On 02-May-24			Bond Future	12.28	78.5858	78.1914	78.5858	72,250.00
12/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	112	0	0	0	0.00
12/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	108	0	0	0	0.00
12/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	117	0	0	0	0.00
12/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4639	4	5	4	0.00
12/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4743	4	5	4	0.00
12/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4691	4	5	4	0.00
12/03/2024	2037 On 01-August-24			Bond Future	12.41	76.0541	75.6511	76.0541	84,501.00
12/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1601	2	2	2	0.00
12/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1578	2	2	2	0.00
12/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1624	2	2	2	1,383.00
12/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7278	8	7	8	0.00
12/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	4843	5	5	5	0.00
12/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1082	1	1	1	1,383.00
12/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	525	0	1	0	1,383.00
12/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3167	3	3	3	0.00
12/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3227	3	3	3	0.00
12/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3197	3	3	3	0.00
12/03/2024	2037 On 07-November-24			Bond Future	12.54	77.8416	77.4295	77.8416	9,175.00
12/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3181	3	3	3	0.00
12/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3154	3	3	3	0.00
12/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3209	3	3	3	0.00
12/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2973	3	3	3	0.00
12/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3017	3	3	3	0.00
12/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2995	3	3	3	0.00

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12/03/2024	2037 On 06-February-25			Bond Future	12.69	75.2423	74.8215	75.2423	0.00
12/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3557	4	4	4	0.00
12/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3196	3	3	3	0.00
12/03/2024	2037 On 08-May-25			Bond Future	12.85	76.7974	76.3683	76.7974	0.00
12/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2276	2	2	2	0.00
12/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5260	5	5	5	0.00
12/03/2024	2038 On 02-May-24			Bond Future	131.92	131.9375	131.9245	131.9375	5,122.00
12/03/2024	2038 On 01-August-24			Bond Future	132.79	132.8034	132.7902	132.8034	0.00
12/03/2024	2038 On 07-November-24			Bond Future	135.95	135.9602	135.9470	135.9602	0.00
12/03/2024	2038 On 06-February-25			Bond Future	136.77	136.7832	136.7702	136.7832	0.00
12/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1540	2	2	2	0.00
12/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/03/2024	2038 On 08-May-25			Bond Future	139.64	139.6516	139.6387	139.6516	0.00
12/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
12/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	41	0	0	0	0.00
12/03/2024	2040 On 02-May-24			Bond Future	12.63	78.2465	77.8069	78.2465	144,893.00
12/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	57	0	0	0	0.00
12/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	60	0	0	0	0.00
12/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	55	0	0	0	0.00
12/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6003	6	6	6	0.00
12/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5886	5	6	5	0.00
12/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5944	6	6	6	0.00
12/03/2024	2040 On 01-August-24			Bond Future	12.76	75.4570	75.0078	75.4570	3,312.00
12/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1379	2	1	2	0.00
12/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1401	2	1	2	0.00
12/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1358	2	1	2	0.00
12/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3777	4	4	4	0.00
12/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3708	3	4	3	0.00
12/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3742	3	4	3	0.00
12/03/2024	2040 On 07-November-24			Bond Future	12.90	77.2304	76.7708	77.2304	8,677.00
12/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3151	3	3	3	0.00
12/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3179	3	3	3	0.00
12/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3123	3	3	3	0.00
12/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3455	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
12/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3406	3	3	3	0.00
12/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3430	3	3	3	0.00
12/03/2024	2040 On 06-February-25			Bond Future	13.05	74.3672	73.8981	74.3672	0.00
12/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3223	3	3	3	0.00
12/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3750	4	4	4	0.00
12/03/2024	2040 On 08-May-25			Bond Future	13.22	75.9035	75.4250	75.9035	0.00
12/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2487	3	2	3	0.00
12/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5562	5	6	5	0.00
12/03/2024	2044 On 02-May-24			Bond Future	12.73	74.1929	73.7535	74.1929	77,730.00
12/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	39	0	0	0	0.00
12/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	37	0	0	0	0.00
12/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	41	0	0	0	0.00
12/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	892	1	1	1	0.00
12/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1530	2	2	2	0.00
12/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2338	3	2	3	0.00
12/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	913	1	1	1	10,030.00
12/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1439	1	1	1	10,030.00
12/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2179	2	2	2	4,200.00
12/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	6236	6	6	6	0.00
12/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	6357	6	6	6	0.00
12/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	6296	6	6	6	0.00
12/03/2024	2044 On 01-August-24			Bond Future	12.86	71.4397	70.9907	71.4397	37,227.00
12/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1132	1	1	1	0.00
12/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1113	1	1	1	0.00
12/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1151	1	1	1	0.00
12/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4258	4	4	4	0.00
12/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4334	4	4	4	0.00
12/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4296	4	4	4	0.00
12/03/2024	2044 On 07-November-24			Bond Future	13.00	73.1186	72.6593	73.1186	0.00
12/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3018	3	3	3	0.00
12/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2990	3	3	3	0.00
12/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3045	3	3	3	0.00
12/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3460	3	3	3	0.00
12/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3511	3	4	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
12/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3485	3	3	3	0.00
12/03/2024	2044 On 06-February-25			Bond Future	13.14	70.2928	69.8240	70.2928	0.00
12/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3224	3	3	3	0.00
12/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3860	4	4	4	0.00
12/03/2024	2044 On 08-May-25			Bond Future	13.31	71.7448	71.2665	71.7448	0.00
12/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2468	3	2	3	0.00
12/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5526	5	6	5	0.00
12/03/2024	2046 On 02-May-24			Bond Future	113.44	113.4522	113.4407	113.4522	16,115.00
12/03/2024	2046 On 01-August-24			Bond Future	115.96	115.9693	115.9576	115.9693	0.00
12/03/2024	2046 On 07-November-24			Bond Future	116.52	116.5294	116.5177	116.5294	0.00
12/03/2024	2046 On 06-February-25			Bond Future	119.03	119.0450	119.0335	119.0450	0.00
12/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5024	5	5	5	0.00
12/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/03/2024	2046 On 08-May-25			Bond Future	119.29	119.2974	119.2859	119.2974	0.00
12/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
12/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2684	3	3	3	0.00
12/03/2024	2050 On 02-May-24			Bond Future	114.49	114.6912	114.4869	114.6912	14,107.00
12/03/2024	2050 On 01-August-24			Bond Future	114.73	114.9398	114.7310	114.9398	0.00
12/03/2024	2050 On 07-November-24			Bond Future	117.46	117.6720	117.4584	117.6720	0.00
12/03/2024	2050 On 06-February-25			Bond Future	117.64	117.8577	117.6399	117.8577	0.00
12/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2040	2	2	2	0.00
12/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/03/2024	2050 On 08-May-25			Bond Future	120.11	120.3287	120.1069	120.3287	0.00
12/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
12/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1053	1	1	1	0.00
12/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	AL37 On 02-May-24			Index Future	950.45	953.5770	950.4470	953.5770	0.00
12/03/2024	AL37 On 01-August-24			Index Future	971.31	974.5030	971.3050	974.5030	0.00
12/03/2024	AL37 On 07-November-24			Index Future	994.16	997.4340	994.1630	997.4340	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
12/03/2024	AL37 On 06-February-25			Index Future	1015.43	1018.7690	1015.4320	1018.7690	0.00
12/03/2024	AL37 On 08-May-25			Index Future	1036.56	1039.9600	1036.5580	1039.9600	0.00
12/03/2024	AL7T On 02-May-24			Index Future	1097.79	1102.1910	1097.7870	1102.1910	0.00
12/03/2024	AL7T On 01-August-24			Index Future	1121.88	1126.3790	1121.8780	1126.3790	0.00
12/03/2024	AL7T On 07-November-24			Index Future	1148.28	1152.8840	1148.2800	1152.8840	0.00
12/03/2024	AL7T On 06-February-25			Index Future	1172.85	1177.5440	1172.8460	1177.5440	0.00
12/03/2024	AL7T On 08-May-25			Index Future	1197.25	1202.0370	1197.2470	1202.0370	0.00
12/03/2024	ALBI On 02-May-24			Index Future	950.89	954.7110	950.8930	954.7110	94.00
12/03/2024	ALBI On 01-August-24			Index Future	971.76	975.6620	971.7600	975.6620	0.00
12/03/2024	ALBI On 07-November-24			Index Future	994.63	998.6210	994.6300	998.6210	0.00
12/03/2024	ALBI On 06-February-25			Index Future	1015.91	1019.9810	1015.9080	1019.9810	0.00
12/03/2024	ALBI On 08-May-25			Index Future	1037.04	1041.1970	1037.0440	1041.1970	0.00
12/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	ES33 On 02-May-24			Bond Future	12.66	73.5118	73.2073	73.5118	0.00
12/03/2024	ES33 On 01-August-24			Bond Future	12.81	75.1429	74.8316	75.1429	0.00
12/03/2024	ES33 On 07-November-24			Bond Future	12.99	73.1257	72.8073	73.1257	0.00
12/03/2024	ES33 On 06-February-25			Bond Future	13.18	74.7027	74.3776	74.7027	0.00
12/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	646	1	1	1	0.00
12/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/03/2024	ES33 On 08-May-25			Bond Future	13.39	72.4635	72.1319	72.4635	0.00
12/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
12/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2640	2	3	2	0.00
12/03/2024	ES42 On 02-May-24			Bond Future	13.27	68.3005	67.9011	68.3005	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
12/03/2024	ES42 On 01-August-24			Bond Future	13.41	69.8158	69.4075	69.8158	0.00
12/03/2024	ES42 On 07-November-24			Bond Future	13.58	67.2063	66.7885	67.2063	0.00
12/03/2024	ES42 On 06-February-25			Bond Future	13.75	68.6536	68.2271	68.6536	0.00
12/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
12/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	166	0	0	0	0.00
12/03/2024	ES42 On 08-May-25			Bond Future	13.93	65.8211	65.3860	65.8211	0.00
12/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
12/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3245	3	3	3	0.00
12/03/2024	GOVI On 02-May-24			GOVI	937.19	940.8880	937.1920	940.8880	736.00
12/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	137980	10	14	10	0.00
12/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	137880	10	14	10	0.00
12/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	137780	10	14	10	0.00
12/03/2024	GOVI On 01-August-24			GOVI	957.76	961.5350	957.7590	961.5350	0.00
12/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	143890	18	14	18	0.00
12/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	143790	18	14	18	0.00
12/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	143690	18	14	18	0.00
12/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 07-November-24			GOVI	980.30	984.1610	980.2990	984.1610	0.00
12/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	315090	35	32	35	0.00
12/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	314990	35	31	35	0.00
12/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	315190	35	32	35	0.00
12/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 06-February-25			GOVI	1001.27	1005.2120	1001.2710	1005.2120	0.00
12/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	292710	33	29	33	0.00
12/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/03/2024	GOVI On 08-May-25			GOVI	1022.10	1026.1210	1022.1020	1026.1210	0.00
12/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1020	4	0	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
12/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2024	IGOV On 02-May-24			Index Future	346.62	346.7710	346.6210	346.7710	593.00
12/03/2024	IGOV On 01-August-24			Index Future	354.31	354.4650	354.3120	354.4650	0.00
12/03/2024	IGOV On 07-November-24			Index Future	362.74	362.8950	362.7390	362.8950	0.00
12/03/2024	IGOV On 06-February-25			Index Future	370.58	370.7370	370.5800	370.7370	0.00
12/03/2024	IGOV On 08-May-25			Index Future	378.37	378.5280	378.3690	378.5280	0.00
12/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6480	91.6500	91.6480	0.00
12/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.32	91.6420	91.6800	91.6420	0.00
12/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.6710	91.7000	91.6710	0.00
12/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.28	91.6860	91.7200	91.6860	0.00
12/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.28	91.7580	91.7200	91.7580	0.00
12/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.27	91.7650	91.7300	91.7650	0.00
12/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.16	91.9370	91.8400	91.9370	0.00
12/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.90	92.2450	92.1000	92.2450	0.00
12/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.78	92.3780	92.2200	92.3780	0.00
12/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.66	92.4780	92.3400	92.4780	0.00
12/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.67	92.4250	92.3300	92.4250	0.00
12/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.72	92.3630	92.2800	92.3630	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
12/03/2024	R035 On 02-May-24			Bond Future	11.85	84.0504	83.7341	84.0504	160,972.00
12/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	230	0	0	0	0.00
12/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	239	0	0	0	0.00
12/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	222	0	0	0	0.00
12/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3800	4	4	4	0.00
12/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3706	3	4	3	0.00
12/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3753	3	4	3	0.00
12/03/2024	R035 On 01-August-24			Bond Future	11.96	85.8948	85.5716	85.8948	0.00
12/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1915	2	2	2	0.00
12/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1940	2	2	2	0.00
12/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1890	2	2	2	0.00
12/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2785	3	3	3	0.00
12/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2731	3	3	3	0.00
12/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2758	3	3	3	0.00
12/03/2024	R035 On 07-November-24			Bond Future	12.10	83.3989	83.0683	83.3989	14,838.00
12/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3332	4	3	4	0.00
12/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3361	4	3	4	0.00
12/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3304	3	3	3	0.00
12/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2939	3	3	3	0.00
12/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2896	3	3	3	0.00
12/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2918	3	3	3	0.00
12/03/2024	R035 On 06-February-25			Bond Future	12.24	85.1792	84.8419	85.1792	0.00
12/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3764	4	4	4	0.00
12/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2943	3	3	3	0.00
12/03/2024	R035 On 08-May-25			Bond Future	12.40	82.4284	82.0845	82.4284	0.00
12/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2242	2	2	2	0.00
12/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5285	5	5	5	0.00
12/03/2024	R053 On 02-May-24			Bond Future	12.58	94.3408	93.7588	94.3408	5,189.00
12/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	3901	4	4	4	0.00
12/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	3850	4	4	4	0.00
12/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	3952	4	4	4	0.00
12/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	770	1	1	1	0.00
12/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	802	1	1	1	0.00
12/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	786	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
12/03/2024	R053 On 01-August-24			Bond Future	12.70	96.4110	95.8162	96.4110	0.00
12/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5057	5	5	5	0.00
12/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5102	6	5	6	0.00
12/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5012	5	5	5	0.00
12/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2060	2	2	2	0.00
12/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2017	2	2	2	0.00
12/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2038	2	2	2	0.00
12/03/2024	R053 On 07-November-24			Bond Future	12.83	92.8053	92.1969	92.8053	0.00
12/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4054	4	4	4	0.00
12/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4017	4	4	4	0.00
12/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4091	4	4	4	0.00
12/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4257	4	4	4	0.00
12/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4322	4	4	4	0.00
12/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4290	4	4	4	0.00
12/03/2024	R053 On 06-February-25			Bond Future	12.97	94.7848	94.1636	94.7848	0.00
12/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4794	5	5	5	0.00
12/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5011	5	5	5	0.00
12/03/2024	R053 On 08-May-25			Bond Future	13.12	90.8755	90.2420	90.8755	0.00
12/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3817	4	4	4	0.00
12/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7142	7	7	7	0.00
12/03/2024	R186 On 02-May-24			Bond Future	8.97	107.5678	107.4435	107.5678	93,081.00
12/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	1	0	0	0	0.00
12/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	1	0	0	0	0.00
12/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	1	0	0	0	0.00
12/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1840	2	2	2	2,030.00
12/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3298	3	3	3	0.00
12/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	13	0	0	0	2,030.00
12/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	78	0	0	0	0.00
12/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2285	2	2	2	0.00
12/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2333	2	2	2	0.00
12/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2309	2	2	2	0.00
12/03/2024	R186 On 01-August-24			Bond Future	8.98	104.6200	104.4930	104.6200	0.00
12/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	504	1	1	1	0.00
12/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	494	1	0	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
12/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	513	1	1	1	0.00
12/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1107	1	1	1	0.00
12/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1130	1	1	1	0.00
12/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1119	1	1	1	0.00
12/03/2024	R186 On 07-November-24			Bond Future	8.99	107.0798	106.9501	107.0798	35,599.00
12/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1190	1	1	1	0.00
12/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1203	1	1	1	0.00
12/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1178	1	1	1	0.00
12/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	912	1	1	1	0.00
12/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	898	1	1	1	0.00
12/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	905	1	1	1	0.00
12/03/2024	R186 On 06-February-25			Bond Future	9.04	104.0503	103.9182	104.0503	0.00
12/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1057	1	1	1	0.00
12/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1078	1	1	1	0.00
12/03/2024	R186 On 08-May-25			Bond Future	9.16	106.2042	106.0699	106.2042	0.00
12/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	542	1	1	1	0.00
12/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1570	1	2	1	0.00
12/03/2024	R202 On 02-May-24			Bond Future	258.93	259.1583	258.9264	259.1583	4,848.00
12/03/2024	R202 On 01-August-24			Bond Future	259.59	259.8315	259.5944	259.8315	0.00
12/03/2024	R202 On 07-November-24			Bond Future	265.77	266.0079	265.7659	266.0079	0.00
12/03/2024	R202 On 06-February-25			Bond Future	266.30	266.5432	266.2967	266.5432	0.00
12/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
12/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	493	0	0	0	0.00
12/03/2024	R202 On 08-May-25			Bond Future	271.88	272.1331	271.8826	272.1331	0.00
12/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
12/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	427	0	0	0	0.00
12/03/2024	R209 On 02-May-24			Bond Future	11.97	65.1342	64.8086	65.1342	13,179.00
12/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	108	0	0	0	0.00
12/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	113	0	0	0	0.00
12/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	104	0	0	0	0.00
12/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3951	4	4	4	0.00
12/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3860	4	4	4	0.00
12/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3906	4	4	4	0.00
12/03/2024	R209 On 01-August-24			Bond Future	12.08	66.5635	66.2308	66.5635	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1334	1	1	1	0.00
12/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1355	2	1	2	0.00
12/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1314	1	1	1	0.00
12/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2679	2	3	2	0.00
12/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2625	2	3	2	0.00
12/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2652	2	3	2	0.00
12/03/2024	R209 On 07-November-24			Bond Future	12.20	64.9714	64.6312	64.9714	5,237.00
12/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2708	3	3	3	0.00
12/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2684	3	3	3	0.00
12/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2733	3	3	3	0.00
12/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2589	2	3	2	0.00
12/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2630	2	3	2	0.00
12/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2609	2	3	2	0.00
12/03/2024	R209 On 06-February-25			Bond Future	12.32	66.3580	66.0107	66.3580	0.00
12/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3123	3	3	3	0.00
12/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2620	2	3	2	0.00
12/03/2024	R209 On 08-May-25			Bond Future	12.47	64.5764	64.2222	64.5764	0.00
12/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2008	2	2	2	0.00
12/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4565	4	5	4	0.00
12/03/2024	R210 On 02-May-24			Bond Future	233.05	232.9937	233.0547	232.9937	198.00
12/03/2024	R210 On 01-August-24			Bond Future	238.23	238.1632	238.2256	238.1632	300.00
12/03/2024	R210 On 07-November-24			Bond Future	240.56	240.4949	240.5594	240.4949	0.00
12/03/2024	R210 On 06-February-25			Bond Future	245.75	245.6877	245.7545	245.6877	0.00
12/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6144	6	6	6	0.00
12/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/03/2024	R210 On 08-May-25			Bond Future	247.51	247.4402	247.5092	247.4402	0.00
12/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
12/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	521	1	1	1	0.00
12/03/2024	R213 On 02-May-24			Bond Future	10.68	84.0769	83.7985	84.0769	25,824.00
12/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	389	0	0	0	0.00
12/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	376	0	0	0	0.00
12/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	401	0	0	0	0.00
12/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2010	2	2	2	0.00
12/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2071	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
12/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2041	2	2	2	0.00
12/03/2024	R213 On 01-August-24			Bond Future	10.76	85.9219	85.6374	85.9219	0.00
12/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2075	2	2	2	0.00
12/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2051	2	2	2	0.00
12/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2028	2	2	2	0.00
12/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1610	1	2	1	0.00
12/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1593	1	2	1	0.00
12/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1576	1	2	1	0.00
12/03/2024	R213 On 07-November-24			Bond Future	10.86	84.3809	84.0899	84.3809	10,002.00
12/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3194	3	3	3	0.00
12/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3219	3	3	3	0.00
12/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3169	3	3	3	0.00
12/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1806	2	2	2	0.00
12/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1778	2	2	2	0.00
12/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1792	2	2	2	0.00
12/03/2024	R213 On 06-February-25			Bond Future	10.99	86.1828	85.8859	86.1828	0.00
12/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3421	4	3	4	0.00
12/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2032	2	2	2	0.00
12/03/2024	R213 On 08-May-25			Bond Future	11.12	84.4082	84.1055	84.4082	0.00
12/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1765	2	2	2	0.00
12/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4049	4	4	4	0.00
12/03/2024	R214 On 02-May-24			Bond Future	12.47	59.9687	59.5944	59.9687	23,211.00
12/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	53	0	0	0	0.00
12/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	56	0	0	0	0.00
12/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	51	0	0	0	0.00
12/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	4729	5	5	5	0.00
12/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2428	3	2	3	0.00
12/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	583	1	1	1	10,000.00
12/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	615	1	1	1	5,110.00
12/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2156	2	2	2	0.00
12/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	605	1	1	1	15,110.00
12/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2221	2	2	2	0.00
12/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	154	0	0	0	15,110.00
12/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5013	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
12/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4913	5	5	5	0.00
12/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4963	5	5	5	0.00
12/03/2024	R214 On 01-August-24			Bond Future	12.57	61.2847	60.9022	61.2847	0.00
12/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1236	1	1	1	0.00
12/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1199	1	1	1	0.00
12/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1217	1	1	1	0.00
12/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3105	3	3	3	0.00
12/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3134	3	3	3	0.00
12/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3076	3	3	3	0.00
12/03/2024	R214 On 07-November-24			Bond Future	12.70	59.4185	59.0272	59.4185	0.00
12/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2575	3	3	3	0.00
12/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2551	3	3	3	0.00
12/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2598	3	3	3	0.00
12/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2962	3	3	3	0.00
12/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3006	3	3	3	0.00
12/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2984	3	3	3	0.00
12/03/2024	R214 On 06-February-25			Bond Future	12.83	60.6868	60.2874	60.6868	0.00
12/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2679	3	3	3	0.00
12/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3233	3	3	3	0.00
12/03/2024	R214 On 08-May-25			Bond Future	12.97	58.6368	58.2294	58.6368	0.00
12/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2115	2	2	2	0.00
12/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4700	4	5	4	0.00
12/03/2024	R248 On 02-May-24			Bond Future	12.65	72.8787	72.4579	72.8787	245,883.00
12/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	25	0	0	0	0.00
12/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	26	0	0	0	0.00
12/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	23	0	0	0	0.00
12/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	17	0	0	0	0.00
12/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	913	1	1	1	0.00
12/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	3355	4	3	4	0.00
12/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	597	1	1	1	0.00
12/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2298	2	2	2	0.00
12/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	7575	7	8	7	0.00
12/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	7186	7	7	7	0.00
12/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	7057	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	7122	7	7	7	0.00
12/03/2024	R248 On 01-August-24			Bond Future	12.76	74.4780	74.0480	74.4780	13,000.00
12/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1449	2	1	2	0.00
12/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1471	2	1	2	0.00
12/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1427	2	1	2	0.00
12/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4018	4	4	4	0.00
12/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3946	4	4	4	0.00
12/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3982	4	4	4	0.00
12/03/2024	R248 On 07-November-24			Bond Future	12.89	71.7771	71.3372	71.7771	0.00
12/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3083	3	3	3	0.00
12/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3111	3	3	3	0.00
12/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3055	3	3	3	0.00
12/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3675	3	4	3	0.00
12/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3622	3	4	3	0.00
12/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3649	3	4	3	0.00
12/03/2024	R248 On 06-February-25			Bond Future	13.04	73.3089	72.8599	73.3089	0.00
12/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2960	3	3	3	0.00
12/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4716	4	5	4	0.00
12/03/2024	R248 On 08-May-25			Bond Future	13.19	70.3750	69.9170	70.3750	0.00
12/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2710	3	3	3	0.00
12/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5850	6	6	6	0.00
12/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00