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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	2025 On 01-August-24			Bond Future	182.1278	182.0556	182.1278	182.0556	4,870
12/06/2024	2025 On 07-November-24			Bond Future	186.4824	186.4077	186.4824	186.4077	4,944
12/06/2024	2029 On 01-August-24			Bond Future	131.7298	131.8280	131.7298	131.8280	9,594
12/06/2024	2029 On 07-November-24			Bond Future	133.4743	133.5744	133.4743	133.5744	0
12/06/2024	2029 On 06-February-25			Bond Future	136.4336	136.5347	136.4336	136.5347	0
12/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4033.6100	4134.7300	4.0336	4.1347	0
12/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2029 On 08-May-25			Bond Future	138.0144	138.1163	138.0144	138.1163	0
12/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	164.4000	266.3300	0.1644	0.2663	0
12/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2029 On 07-August-25			Bond Future	140.9728	141.0747	140.9728	141.0747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3562.8200	3664.7200	3.5628	3.6647	0
12/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2030 On 01-August-24			Bond Future	10.2343	10.3157	90.9251	90.6101	116,668
12/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	915.9800	779.3400	0.9160	0.7793	600
12/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	1010.3300	1188.6900	1.0103	1.1887	0
12/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1264.9900	1096.8200	1.2650	1.0968	0
12/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	740.5900	887.4200	0.7406	0.8874	0
12/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1288.7000	1118.6100	1.2887	1.1186	0
12/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	725.8100	870.7200	0.7258	0.8707	0
12/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1312.7600	1140.7700	1.3128	1.1408	0
12/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	711.3900	854.4000	0.7114	0.8544	0
12/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2181.6000	1955.0000	2.1816	1.9550	600
12/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	359.6500	448.0500	0.3597	0.4481	0
12/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	4143.6300	3857.4100	4.1436	3.8574	0
12/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	87.9800	116.7600	0.0880	0.1168	600
12/06/2024	2030 On 07-November-24			Bond Future	10.3143	10.4010	93.0751	92.7524	39,866
12/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1463.2700	1321.6600	1.4633	1.3217	600
12/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1853.5900	2034.7300	1.8536	2.0347	0
12/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2525.0800	2327.5700	2.5251	2.3276	600
12/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1063.4600	1188.7000	1.0635	1.1887	0
12/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2598.1700	2397.5700	2.5982	2.3976	0
12/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1026.9200	1149.0700	1.0269	1.1491	0
12/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2622.7400	2421.1100	2.6227	2.4211	0
12/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1014.9800	1136.1000	1.0150	1.1361	0
12/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2647.6100	2444.9700	2.6476	2.4450	0
12/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1003.3700	1123.4800	1.0034	1.1235	0
12/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	5975.1500	5692.3000	5.9752	5.6923	0
12/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	255.5000	295.4000	0.2555	0.2954	600
12/06/2024	2030 On 06-February-25			Bond Future	10.3992	10.4916	91.1062	90.7756	0
12/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2590.0400	2403.9200	2.5900	2.4039	0
12/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1589.8600	1734.4200	1.5899	1.7344	0
12/06/2024	2030 On 08-May-25			Bond Future	10.5028	10.6015	93.1009	92.7620	0
12/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1420.2100	1300.1400	1.4202	1.3001	0
12/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3416.8200	3635.6500	3.4168	3.6357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1996.5900	1845.8400	1.9966	1.8458	1,640
12/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2662.6100	2850.7600	2.6626	2.8508	0
12/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2707.4600	2526.5700	2.7075	2.5266	2,280
12/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2066.3000	2224.3100	2.0663	2.2243	0
12/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5473.2700	5219.4200	5.4733	5.2194	0
12/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	949.5600	1034.6100	0.9496	1.0346	1,640
12/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6587.3000	6315.4600	6.5873	6.3155	0
12/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	720.4400	787.5000	0.7204	0.7875	2,280
12/06/2024	2030 On 07-August-25			Bond Future	10.6386	10.7447	91.0620	90.7143	0
12/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2220.7900	2060.7300	2.2208	2.0607	1,054
12/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2743.1100	2930.7000	2.7431	2.9307	0
12/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3432.2200	3227.7900	3.4322	3.2278	0
12/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1900.8300	2044.0500	1.9008	2.0441	0
12/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	5780.5000	5521.9000	5.7805	5.5219	0
12/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1074.2800	1163.3300	1.0743	1.1633	1,054
12/06/2024	2032 On 01-August-24			Bond Future	11.1308	11.2279	88.2810	87.8382	94,251
12/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	1104.3300	910.6500	1.1043	0.9107	600
12/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	1199.2800	1448.3300	1.1993	1.4483	0
12/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	1154.6100	955.3800	1.1546	0.9554	0
12/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	1158.0400	1401.5400	1.1580	1.4015	0
12/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	1180.0200	978.0300	1.1800	0.9780	0
12/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	1137.7400	1378.4800	1.1377	1.3785	0
12/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1205.8300	1001.0900	1.2058	1.0011	0
12/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	1117.8700	1355.8600	1.1179	1.3559	0
12/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	2254.0800	1962.4900	2.2541	1.9625	120
12/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	587.0200	738.1600	0.5870	0.7382	0
12/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	2631.3000	2317.3900	2.6313	2.3174	600
12/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	475.7700	604.5900	0.4758	0.6046	0
12/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	2808.4600	2485.2800	2.8085	2.4853	0
12/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	432.1200	551.6700	0.4321	0.5517	100
12/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	5297.5500	4896.1300	5.2976	4.8961	0
12/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	118.5800	159.8900	0.1186	0.1599	600
12/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	6214.8300	5799.5500	6.2148	5.7996	0
12/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	73.6700	101.1200	0.0737	0.1011	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	2032 On 07-November-24			Bond Future	11.2442	11.3465	86.2007	85.7472	52,889
12/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1725.2300	1529.4600	1.7252	1.5295	600
12/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2324.7500	2582.4400	2.3248	2.5824	0
12/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2600.2500	2348.2000	2.6003	2.3482	0
12/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1603.7200	1805.1300	1.6037	1.8051	0
12/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2627.1800	2373.6300	2.6272	2.3736	0
12/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1586.8600	1786.7700	1.5869	1.7868	0
12/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	2654.2200	2399.1900	2.6542	2.3992	0
12/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1570.1500	1768.5800	1.5702	1.7686	0
12/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2989.5800	2717.1900	2.9896	2.7172	600
12/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1382.6900	1563.7600	1.3827	1.5638	0
12/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	3076.1500	2799.5600	3.0762	2.7996	1,615
12/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1339.2100	1516.0800	1.3392	1.5161	0
12/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	7481.1500	7081.9200	7.4812	7.0819	0
12/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	311.5000	365.7300	0.3115	0.3657	600
12/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	8962.3800	8544.0300	8.9624	8.5440	0
12/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	187.1100	222.2200	0.1871	0.2222	1,615
12/06/2024	2032 On 06-February-25			Bond Future	11.3592	11.4668	88.0912	87.6270	0
12/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	3432.7500	3162.0500	3.4328	3.1621	0
12/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1889.3900	2082.8900	1.8894	2.0829	0
12/06/2024	2032 On 08-May-25			Bond Future	11.4824	11.5958	85.8525	85.3772	0
12/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1927.3900	1752.8000	1.9274	1.7528	0
12/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	4379.7300	4680.3800	4.3797	4.6804	0
12/06/2024	2032 On 07-August-25			Bond Future	11.6287	11.7485	87.6693	87.1824	0
12/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	4279.9200	4002.0900	4.2799	4.0021	0
12/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2742.0000	2951.0100	2.7420	2.9510	0
12/06/2024	2033 On 01-August-24			Bond Future	123.8223	123.6475	123.8223	123.6475	7,742
12/06/2024	2033 On 07-November-24			Bond Future	125.2799	125.1004	125.2799	125.1004	0
12/06/2024	2033 On 06-February-25			Bond Future	128.0576	127.8729	128.0576	127.8729	0
12/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3117.5600	2932.9100	3.1176	2.9329	0
12/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2033 On 08-May-25			Bond Future	129.3525	129.1624	129.3525	129.1624	0
12/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1267.5400	1457.6200	1.2675	1.4576	0

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12/06/2024	2033 On 07-August-25			Bond Future	132.1253	131.9291	132.1253	131.9291	0
12/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3475.3200	3279.0800	3.4753	3.2791	0
12/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2037 On 01-August-24			Bond Future	12.2369	12.3193	76.5295	76.1025	189,749
12/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	994.5000	838.9700	0.9945	0.8390	0
12/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	1764.4300	2035.9500	1.7644	2.0360	0
12/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	1017.6000	859.5200	1.0176	0.8595	0
12/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	1734.7600	2003.7300	1.7348	2.0037	0
12/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	1041.0100	880.3800	1.0410	0.8804	1,383
12/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	1705.4500	1971.8700	1.7055	1.9719	0
12/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	4834.8000	4464.3300	4.8348	4.4643	0
12/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	195.1700	251.7500	0.1952	0.2518	1,383
12/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	7672.5100	7260.8500	7.6725	7.2609	0
12/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	41.4400	56.8300	0.0414	0.0568	1,383
12/06/2024	2037 On 07-November-24			Bond Future	12.3633	12.4492	78.3391	77.9017	12,513
12/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2942.9200	2701.5100	2.9429	2.7015	0
12/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1897.1300	2093.0600	1.8971	2.0931	0
12/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2973.4600	2730.6300	2.9735	2.7306	0
12/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1877.6200	2072.1300	1.8776	2.0721	0
12/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	3004.3400	2760.0800	3.0043	2.7601	0
12/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1858.4900	2051.5700	1.8585	2.0516	0
12/06/2024	2037 On 06-February-25			Bond Future	12.4903	12.5799	75.7962	75.3485	0
12/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	3828.9400	3577.0200	3.8289	3.5770	0
12/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2493.4600	2689.2500	2.4935	2.6893	0
12/06/2024	2037 On 08-May-25			Bond Future	12.6286	12.7222	77.4550	76.9967	3,975
12/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2823.3100	2630.6000	2.8233	2.6306	0
12/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4720.0800	4985.6900	4.7201	4.9857	0
12/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	3528.7700	3306.3200	3.5288	3.3063	15,000
12/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	3917.0500	4152.9200	3.9171	4.1529	0
12/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	5665.7900	5375.7900	5.6658	5.3758	7,500
12/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2463.4100	2631.7300	2.4634	2.6317	0
12/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	5822.0800	5528.1000	5.8221	5.5281	7,500
12/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2389.1400	2553.4800	2.3891	2.5535	0
12/06/2024	2037 On 07-August-25			Bond Future	12.7876	12.8855	74.8327	74.3633	0

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12/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	4753.1800	4495.5900	4.7532	4.4956	0
12/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3693.0400	3904.8400	3.6930	3.9048	0
12/06/2024	2038 On 01-August-24			Bond Future	132.3079	132.2188	132.3079	132.2188	3,162
12/06/2024	2038 On 07-November-24			Bond Future	135.4712	135.3796	135.4712	135.3796	425
12/06/2024	2038 On 06-February-25			Bond Future	136.3485	136.2535	136.3485	136.2535	0
12/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	1118.4700	1023.4900	1.1185	1.0235	0
12/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2038 On 08-May-25			Bond Future	139.3666	139.2680	139.3666	139.2680	0
12/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	313.4400	412.0400	0.3134	0.4120	0
12/06/2024	2038 On 07-August-25			Bond Future	140.1777	140.0747	140.1777	140.0747	0
12/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	617.6500	514.7100	0.6177	0.5147	0
12/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2040 On 01-August-24			Bond Future	12.4726	12.5601	76.5773	76.0964	42,643
12/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	941.0900	778.9000	0.9411	0.7789	680
12/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	2015.7900	2334.4800	2.0158	2.3345	0
12/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	1034.8700	861.2300	1.0349	0.8612	0
12/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	1884.4300	2191.6700	1.8844	2.1917	0
12/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	1059.0800	882.5600	1.0591	0.8826	0
12/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	1852.5100	2156.8700	1.8525	2.1569	0
12/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	1083.6100	904.2100	1.0836	0.9042	0
12/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	1820.9800	2122.4600	1.8210	2.1225	0
12/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	2847.9400	2521.0700	2.8479	2.5211	0
12/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	649.3800	803.3900	0.6494	0.8034	680
12/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	3127.1200	2784.6100	3.1271	2.7846	7,500
12/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	560.7800	699.1500	0.5608	0.6992	0
12/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	5433.9400	5008.2900	5.4339	5.0083	0
12/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	173.6500	228.8800	0.1737	0.2289	680
12/06/2024	2040 On 07-November-24			Bond Future	12.6001	12.6913	78.3880	77.8955	80,847
12/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1262.6000	1111.7700	1.2626	1.1118	640
12/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	4052.8200	4394.4700	4.0528	4.3945	0
12/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	2476.2900	2238.3800	2.4763	2.2384	0
12/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2476.8900	2731.4600	2.4769	2.7315	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	3218.5400	2940.7300	3.2185	2.9407	0
12/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1934.1200	2148.7900	1.9341	2.1488	0
12/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	3251.5200	2972.1300	3.2515	2.9721	0
12/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1914.2900	2127.3800	1.9143	2.1274	0
12/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	3284.4300	3003.4600	3.2844	3.0035	0
12/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1894.4500	2105.9600	1.8945	2.1060	0
12/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	4294.0900	3970.4600	4.2941	3.9705	0
12/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1399.3600	1568.2100	1.3994	1.5682	640
12/06/2024	2040 On 06-February-25			Bond Future	12.7278	12.8229	75.5955	75.0914	14
12/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	3902.9000	3624.3600	3.9029	3.6244	0
12/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2732.8000	2958.3200	2.7328	2.9583	0
12/06/2024	2040 On 08-May-25			Bond Future	12.8657	12.9648	77.2497	76.7339	3,900
12/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	3334.6400	3101.0300	3.3346	3.1010	0
12/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4584.4300	4866.7100	4.5844	4.8667	0
12/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	3639.2800	3392.2300	3.6393	3.3922	15,000
12/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	4248.7900	4517.6300	4.2488	4.5176	0
12/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	5652.2600	5334.7800	5.6523	5.3348	7,500
12/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2785.9000	2984.3100	2.7859	2.9843	0
12/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	5878.1500	5554.2100	5.8782	5.5542	7,500
12/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2668.1500	2860.1000	2.6682	2.8601	0
12/06/2024	2040 On 07-August-25			Bond Future	13.0230	13.1266	74.3720	73.8439	0
12/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	5168.0800	4872.9700	5.1681	4.8730	0
12/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3818.2900	4051.3500	3.8183	4.0514	0
12/06/2024	2044 On 01-August-24			Bond Future	12.5247	12.6119	72.8267	72.3431	120,451
12/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	796.6900	650.2000	0.7967	0.6502	0
12/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	2181.8900	2519.0300	2.1819	2.5190	0
12/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	817.5800	668.2200	0.8176	0.6682	0
12/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	2145.3100	2479.5800	2.1453	2.4796	0
12/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	838.7000	686.4800	0.8387	0.6865	0
12/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	2109.0200	2440.4300	2.1090	2.4404	0
12/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	3098.5200	2750.6600	3.0985	2.7507	0
12/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	527.8200	663.5900	0.5278	0.6636	5,000
12/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	4162.9100	3767.6100	4.1629	3.7676	0
12/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	300.9000	389.2300	0.3009	0.3892	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	2044 On 07-November-24			Bond Future	12.6464	12.7372	74.5487	74.0534	234
12/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	3288.0400	3005.9100	3.2880	3.0059	0
12/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1919.4800	2132.6800	1.9195	2.1327	0
12/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	3321.2000	3037.4700	3.3212	3.0375	0
12/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1899.5700	2111.1700	1.8996	2.1112	0
12/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	3354.4700	3069.1700	3.3545	3.0692	0
12/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1879.8400	2089.8700	1.8798	2.0899	0
12/06/2024	2044 On 06-February-25			Bond Future	12.7679	12.8624	71.7972	71.2904	0
12/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3943.9900	3658.8900	3.9440	3.6589	0
12/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2605.8700	2827.5700	2.6059	2.8276	0
12/06/2024	2044 On 08-May-25			Bond Future	12.8985	12.9969	73.3684	72.8496	0
12/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	3494.4500	3252.4800	3.4945	3.2525	0
12/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4450.9100	4727.6700	4.4509	4.7277	0
12/06/2024	2044 On 07-August-25			Bond Future	13.0470	13.1498	70.5337	70.0027	0
12/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	5273.7100	4973.4500	5.2737	4.9735	0
12/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3778.0200	4008.7700	3.7780	4.0088	0
12/06/2024	2046 On 01-August-24			Bond Future	114.8199	115.0892	114.8199	115.0892	12,767
12/06/2024	2046 On 07-November-24			Bond Future	115.3573	115.6325	115.3573	115.6325	4,862
12/06/2024	2046 On 06-February-25			Bond Future	117.9147	118.1950	117.9147	118.1950	0
12/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	3904.7000	4184.9700	3.9047	4.1850	0
12/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2046 On 08-May-25			Bond Future	118.2623	118.5476	118.2623	118.5476	0
12/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	3707.7500	3422.4500	3.7078	3.4225	0
12/06/2024	2046 On 07-August-25			Bond Future	120.7957	121.0849	120.7957	121.0849	0
12/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2105.6600	2394.9300	2.1057	2.3949	0
12/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2050 On 01-August-24			Bond Future	114.0783	114.0974	114.0783	114.0974	11,361
12/06/2024	2050 On 07-November-24			Bond Future	116.8057	116.8249	116.8057	116.8249	4,091
12/06/2024	2050 On 06-February-25			Bond Future	117.0270	117.0453	117.0270	117.0453	0
12/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1426.9500	1445.3400	1.4270	1.4453	0
12/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2050 On 08-May-25			Bond Future	119.6174	119.6351	119.6174	119.6351	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1542.6300	1524.9400	1.5426	1.5249	0
12/06/2024	2050 On 07-August-25			Bond Future	119.7553	119.7714	119.7553	119.7714	0
12/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	134.7000	118.6200	0.1347	0.1186	0
12/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	AL37 On 01-August-24			Index Future	972.3650	968.9560	972.3650	968.9560	0
12/06/2024	AL37 On 07-November-24			Index Future	995.3580	991.8680	995.3580	991.8680	0
12/06/2024	AL37 On 06-February-25			Index Future	1017.1960	1013.6270	1017.1960	1,013.6270	0
12/06/2024	AL37 On 08-May-25			Index Future	1039.4950	1035.8450	1039.4950	1,035.8450	0
12/06/2024	AL37 On 07-August-25			Index Future	1061.5700	1057.8390	1061.5700	1,057.8390	0
12/06/2024	AL7T On 01-August-24			Index Future	1128.7730	1122.1550	1128.7730	1,122.1550	0
12/06/2024	AL7T On 07-November-24			Index Future	1155.4640	1148.6900	1155.4640	1,148.6900	0
12/06/2024	AL7T On 06-February-25			Index Future	1180.8150	1173.8890	1180.8150	1,173.8890	0
12/06/2024	AL7T On 08-May-25			Index Future	1206.7010	1199.6200	1206.7010	1,199.6200	0
12/06/2024	AL7T On 07-August-25			Index Future	1232.3270	1225.0910	1232.3270	1,225.0910	0
12/06/2024	ALBI On 01-August-24			Index Future	981.2150	976.7900	981.2150	976.7900	126
12/06/2024	ALBI On 07-November-24			Index Future	1004.4180	999.8860	1004.4180	999.8860	16
12/06/2024	ALBI On 06-February-25			Index Future	1026.4540	1021.8220	1026.4540	1,021.8220	0
12/06/2024	ALBI On 08-May-25			Index Future	1048.9560	1044.2200	1048.9560	1,044.2200	0
12/06/2024	ALBI On 07-August-25			Index Future	1071.2320	1066.3910	1071.2320	1,066.3910	0
12/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	ES33 On 01-August-24			Bond Future	12.6347	12.7336	75.5890	75.1651	0
12/06/2024	ES33 On 07-November-24			Bond Future	12.8011	12.9050	73.5931	73.1588	0
12/06/2024	ES33 On 06-February-25			Bond Future	12.9709	13.0798	75.2242	74.7796	0
12/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1492.6000	1047.9800	1.4926	1.0480	0
12/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	ES33 On 08-May-25			Bond Future	13.1453	13.2595	73.0839	72.6286	0
12/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	1688.1300	2143.4000	1.6881	2.1434	0
12/06/2024	ES33 On 07-August-25			Bond Future	13.3427	13.4627	74.6459	74.1796	0
12/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	841.3200	375.0100	0.8413	0.3750	0
12/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	ES42 On 01-August-24			Bond Future	12.9961	13.0838	71.4798	71.0336	0
12/06/2024	ES42 On 07-November-24			Bond Future	13.1417	13.2333	68.9201	68.4630	0
12/06/2024	ES42 On 06-February-25			Bond Future	13.2828	13.3782	70.4471	69.9792	0
12/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2053.6100	1585.7200	2.0536	1.5857	0
12/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	ES42 On 08-May-25			Bond Future	13.4330	13.5326	67.7366	67.2576	0
12/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	894.2900	1373.3000	0.8943	1.3733	0
12/06/2024	ES42 On 07-August-25			Bond Future	13.5960	13.7001	69.1817	68.6912	0
12/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	909.5400	419.0300	0.9095	0.4190	0
12/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 01-August-24			GOVI	966.5740	962.2060	966.5740	962.2060	724
12/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	232040.0000	188360.0000	23.2040	18.8360	0
12/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	231940.0000	188260.0000	23.1940	18.8260	0
12/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	231840.0000	188160.0000	23.1840	18.8160	0
12/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 07-November-24			GOVI	989.4300	984.9580	989.4300	984.9580	0
12/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	406500.0000	361780.0000	40.6500	36.1780	0
12/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	406400.0000	361680.0000	40.6400	36.1680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	406300.0000	361580.0000	40.6300	36.1580	0
12/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 06-February-25			GOVI	1011.1380	1006.5650	1011.1380	1,006.5650	0
12/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	391380.0000	345650.0000	39.1380	34.5650	0
12/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 08-May-25			GOVI	1033.3040	1028.6290	1033.3040	1,028.6290	0
12/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	113040.0000	66290.0000	11.3040	6.6290	0
12/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GOVI On 07-August-25			GOVI	1055.2480	1050.4690	1055.2480	1,050.4690	0
12/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	442480.0000	394690.0000	44.2480	39.4690	0
12/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/06/2024	IGOV On 01-August-24			Index Future	353.2410	353.3830	353.2410	353.3830	587
12/06/2024	IGOV On 07-November-24			Index Future	361.6860	361.8320	361.6860	361.8320	16
12/06/2024	IGOV On 06-February-25			Index Future	369.7050	369.8540	369.7050	369.8540	0
12/06/2024	IGOV On 08-May-25			Index Future	377.8920	378.0430	377.8920	378.0430	0
12/06/2024	IGOV On 07-August-25			Index Future	385.9970	386.1500	385.9970	386.1500	0
12/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
12/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
12/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
12/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
12/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
12/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
12/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
12/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/06/2024	R035 On 01-August-24			Bond Future	11.8297	11.9474	86.2601	85.6514	69,452
12/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	1255.3700	995.7800	1.2554	0.9958	0
12/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	1462.3400	1811.4300	1.4623	1.8114	0
12/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1281.8500	1018.5700	1.2819	1.0186	0
12/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	1436.6600	1782.0600	1.4367	1.7821	0
12/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1308.5000	1041.5400	1.3085	1.0415	0
12/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	1411.1900	1752.9100	1.4112	1.7529	0
12/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	2559.7500	2158.6500	2.5598	2.1587	5,100
12/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	665.0700	872.6500	0.6651	0.8727	0
12/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	3531.0100	3062.4400	3.5310	3.0624	0
12/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	391.2600	531.3700	0.3913	0.5314	5,100
12/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	3736.0000	3256.0700	3.7360	3.2561	0
12/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	350.4700	479.2200	0.3505	0.4792	2,740
12/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	6118.1400	5555.3400	6.1181	5.5553	0
12/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	98.1800	144.0600	0.0982	0.1441	7,500
12/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	6251.3600	5685.8400	6.2514	5.6858	0
12/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	91.2800	134.4400	0.0913	0.1344	8,650
12/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	6784.9800	6209.9400	6.7850	6.2099	0
12/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	68.0200	101.6600	0.0680	0.1017	8,000
12/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	6918.4600	6341.3700	6.9185	6.3414	0
12/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	63.1700	94.7600	0.0632	0.0948	0
12/06/2024	R035 On 07-November-24			Bond Future	11.9558	12.0789	83.7841	83.1608	84,386
12/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2956.4700	2611.9400	2.9565	2.6119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1875.9100	2154.7100	1.8759	2.1547	0
12/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2987.3300	2640.7600	2.9873	2.6408	0
12/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1856.8100	2133.5700	1.8568	2.1336	0
12/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	3018.1100	2669.5100	3.0181	2.6695	0
12/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1837.6700	2112.4000	1.8377	2.1124	0
12/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	3049.0200	2698.4000	3.0490	2.6984	1,000
12/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1818.7100	2091.4200	1.8187	2.0914	0
12/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	6756.3700	6248.3400	6.7564	6.2483	0
12/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	609.8700	725.1700	0.6099	0.7252	1,000
12/06/2024	R035 On 06-February-25			Bond Future	12.0844	12.2130	85.6218	84.9840	0
12/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	3971.3400	3605.6400	3.9713	3.6056	0
12/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2370.6900	2642.7700	2.3707	2.6428	0
12/06/2024	R035 On 08-May-25			Bond Future	12.2123	12.3467	82.9793	82.3267	0
12/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2023.0500	1803.6200	2.0231	1.8036	400
12/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	5811.0700	6244.2700	5.8111	6.2443	0
12/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2647.7400	2383.1900	2.6477	2.3832	0
12/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	4795.5200	5183.6000	4.7955	5.1836	0
12/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	5043.3700	4652.9900	5.0434	4.6530	0
12/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2710.0100	2972.2600	2.7100	2.9723	400
12/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	7116.0100	6654.2700	7.1160	6.6543	0
12/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1814.4500	2005.3400	1.8145	2.0053	400
12/06/2024	R035 On 07-August-25			Bond Future	12.3607	12.5015	84.7357	84.0678	0
12/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	4837.2300	4465.3600	4.8372	4.4654	0
12/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3473.3000	3769.3100	3.4733	3.7693	0
12/06/2024	R053 On 01-August-24			Bond Future	12.4301	12.5221	97.7560	97.0852	0
12/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	5373.5800	4840.0100	5.3736	4.8400	0
12/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	481.7700	618.9200	0.4818	0.6189	0
12/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	5429.8800	4894.0500	5.4299	4.8941	0
12/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	471.6100	606.5000	0.4716	0.6065	0
12/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	5486.2800	4948.2400	5.4863	4.9482	0
12/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	461.6500	594.3300	0.4617	0.5943	0
12/06/2024	R053 On 07-November-24			Bond Future	12.5513	12.6472	94.1947	93.5078	0
12/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	4291.2100	3903.2800	4.2912	3.9033	0
12/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2598.7600	2897.7200	2.5988	2.8977	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	4334.3600	3944.2500	4.3344	3.9443	0
12/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2572.2600	2869.0400	2.5723	2.8690	0
12/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	4377.6800	3985.3800	4.3777	3.9854	0
12/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2546.0200	2840.6100	2.5460	2.8406	0
12/06/2024	R053 On 06-February-25			Bond Future	12.6696	12.7695	96.2602	95.5573	0
12/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	5282.2200	4884.1900	5.2822	4.8842	0
12/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3402.3100	3707.1700	3.4023	3.7072	0
12/06/2024	R053 On 08-May-25			Bond Future	12.7925	12.8966	92.4947	91.7755	0
12/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	4452.8000	4114.3800	4.4528	4.1144	0
12/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5525.3200	5906.1200	5.5253	5.9061	0
12/06/2024	R053 On 07-August-25			Bond Future	12.9291	13.0379	94.4498	93.7137	0
12/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	6465.9400	6056.5900	6.4659	6.0566	0
12/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	4850.2000	5176.9800	4.8502	5.1770	0
12/06/2024	R186 On 01-August-24			Bond Future	8.9588	8.9758	104.5300	104.4936	83,063
12/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	94.2200	88.7000	0.0942	0.0887	0
12/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	693.7000	724.6300	0.6937	0.7246	0
12/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	99.8800	94.1000	0.0999	0.0941	0
12/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	677.7800	708.4500	0.6778	0.7085	0
12/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	105.6500	99.5900	0.1057	0.0996	0
12/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	661.9700	692.3600	0.6620	0.6924	0
12/06/2024	R186 On 07-November-24			Bond Future	8.9640	8.9836	107.0018	106.9642	23,884
12/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	846.3500	827.0200	0.8464	0.8270	0
12/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	528.4900	546.8000	0.5285	0.5468	0
12/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	859.1700	839.6900	0.8592	0.8397	0
12/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	522.2000	540.3600	0.5222	0.5404	0
12/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	872.3300	852.6900	0.8723	0.8527	0
12/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	516.2600	534.2600	0.5163	0.5343	0
12/06/2024	R186 On 06-February-25			Bond Future	8.9750	8.9981	104.0329	103.9935	0
12/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	842.6700	823.8900	0.8427	0.8239	0
12/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	748.9000	769.5300	0.7489	0.7695	0
12/06/2024	R186 On 08-May-25			Bond Future	8.9953	9.0231	106.3112	106.2699	0
12/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	431.3800	418.4100	0.4314	0.4184	0
12/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1218.2000	1246.5500	1.2182	1.2466	0
12/06/2024	R186 On 07-August-25			Bond Future	9.0779	9.1125	103.2473	103.2034	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	907.7900	885.2600	0.9078	0.8853	1,983
12/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	727.6600	749.0600	0.7277	0.7491	0
12/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1304.0900	1277.1200	1.3041	1.2771	0
12/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	543.8900	560.8500	0.5439	0.5609	0
12/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1861.2400	1829.9800	1.8612	1.8300	0
12/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	388.6900	401.3600	0.3887	0.4014	1,983
12/06/2024	R202 On 01-August-24			Bond Future	259.8950	259.5219	259.8950	259.5219	481
12/06/2024	R202 On 07-November-24			Bond Future	266.1090	265.7258	266.1090	265.7258	520
12/06/2024	R202 On 06-February-25			Bond Future	266.7724	266.3783	266.7724	266.3783	0
12/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	17.6300	411.6700	0.0176	0.4117	0
12/06/2024	R202 On 08-May-25			Bond Future	272.6781	272.2726	272.6781	272.2726	0
12/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	368.0700	0.0000	0.3681	0.0000	0
12/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	37.4500	0.0000	0.0375	0
12/06/2024	R202 On 07-August-25			Bond Future	273.1580	272.7395	273.1580	272.7395	0
12/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	1558.0400	1139.4600	1.5580	1.1395	0
12/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	R209 On 01-August-24			Bond Future	11.9316	12.0282	66.8911	66.4476	11,477
12/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	872.9700	712.4300	0.8730	0.7124	0
12/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	1576.9900	1859.9800	1.5770	1.8600	0
12/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	893.2800	730.1000	0.8933	0.7301	0
12/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	1550.5300	1830.8800	1.5505	1.8309	0
12/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	913.8800	748.0500	0.9139	0.7481	0
12/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	1524.4000	1802.1000	1.5244	1.8021	0
12/06/2024	R209 On 07-November-24			Bond Future	12.0458	12.1465	65.3154	64.8612	5,237
12/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	2493.1300	2248.1900	2.4931	2.2482	0
12/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1754.3700	1963.6600	1.7544	1.9637	0
12/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	2519.7300	2273.2900	2.5197	2.2733	0
12/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1736.3400	1944.1300	1.7363	1.9441	0
12/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	2546.2900	2298.3300	2.5463	2.2983	0
12/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1718.3200	1924.5900	1.7183	1.9246	0
12/06/2024	R209 On 06-February-25			Bond Future	12.1585	12.2632	66.7479	66.2830	0
12/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	3419.0900	3155.8500	3.4191	3.1559	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2179.1700	2380.7500	2.1792	2.3808	0
12/06/2024	R209 On 08-May-25			Bond Future	12.2765	12.3854	65.0521	64.5765	0
12/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	2446.3100	2247.3300	2.4463	2.2473	0
12/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	4173.9700	4450.6500	4.1740	4.4507	0
12/06/2024	R209 On 07-August-25			Bond Future	12.4100	12.5235	66.4288	65.9419	0
12/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	4363.8200	4092.3400	4.3638	4.0923	0
12/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	3213.3200	3428.7400	3.2133	3.4287	0
12/06/2024	R210 On 01-August-24			Bond Future	239.9596	239.8207	239.9596	239.8207	1,448
12/06/2024	R210 On 07-November-24			Bond Future	242.3500	242.2068	242.3500	242.2068	0
12/06/2024	R210 On 06-February-25			Bond Future	247.7230	247.5745	247.7230	247.5745	0
12/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	8113.0100	7964.5100	8.1130	7.9645	0
12/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	R210 On 08-May-25			Bond Future	249.7774	249.6230	249.7774	249.6230	0
12/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1747.3900	1593.0200	1.7474	1.5930	0
12/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	R210 On 07-August-25			Bond Future	255.1302	254.9685	255.1302	254.9685	0
12/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6690.1800	6528.4700	6.6902	6.5285	0
12/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2024	R213 On 01-August-24			Bond Future	10.7523	10.8438	85.6603	85.2859	24,579
12/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1332.0100	1139.5600	1.3320	1.1396	0
12/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	891.3600	1073.3400	0.8914	1.0733	0
12/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1357.2100	1162.6000	1.3572	1.1626	0
12/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	875.7900	1055.6100	0.8758	1.0556	0
12/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1382.6100	1185.8600	1.3826	1.1859	0
12/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	860.4500	1038.1300	0.8605	1.0381	0
12/06/2024	R213 On 07-November-24			Bond Future	10.8553	10.9519	84.1242	83.7406	52,519
12/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2617.1000	2387.6000	2.6171	2.3876	0
12/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1220.1500	1374.2200	1.2202	1.3742	0
12/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2642.4900	2411.7700	2.6425	2.4118	0
12/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1206.5800	1359.4300	1.2066	1.3594	0
12/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2667.9900	2436.0500	2.6680	2.4361	0
12/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1193.1500	1344.7800	1.1932	1.3448	0
12/06/2024	R213 On 06-February-25			Bond Future	10.9639	11.0660	85.9694	85.5767	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3136.9200	2906.0700	3.1369	2.9061	0
12/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1664.0900	1825.9600	1.6641	1.8260	0
12/06/2024	R213 On 08-May-25			Bond Future	11.0734	11.1814	84.2895	83.8873	0
12/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1686.4900	1538.7300	1.6865	1.5387	0
12/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	3786.7800	4041.2100	3.7868	4.0412	0
12/06/2024	R213 On 07-August-25			Bond Future	11.2090	11.3236	86.0750	85.6628	0
12/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	3910.7200	3670.8900	3.9107	3.6709	0
12/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2302.8000	2475.1400	2.3028	2.4751	0
12/06/2024	R214 On 01-August-24			Bond Future	12.2594	12.3456	62.3631	61.9564	15,836
12/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	980.7700	821.2400	0.9808	0.8212	0
12/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	1455.4900	1702.6700	1.4555	1.7027	0
12/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1003.0200	840.9800	1.0030	0.8410	0
12/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	1429.7400	1674.4100	1.4297	1.6744	0
12/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1025.4500	860.9000	1.0255	0.8609	0
12/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	1404.2300	1646.3900	1.4042	1.6464	0
12/06/2024	R214 On 07-November-24			Bond Future	12.3728	12.4623	60.5305	60.1139	1,770
12/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2693.6100	2459.0800	2.6936	2.4591	0
12/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1645.2700	1827.2900	1.6453	1.8273	0
12/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2721.7000	2485.8000	2.7217	2.4858	0
12/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1627.8900	1808.5400	1.6279	1.8085	0
12/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2749.9200	2512.6400	2.7499	2.5126	0
12/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1610.6800	1789.9500	1.6107	1.7900	0
12/06/2024	R214 On 06-February-25			Bond Future	12.4863	12.5793	61.8581	61.4319	0
12/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3310.3400	3073.7800	3.3103	3.0738	0
12/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2292.8500	2482.5200	2.2929	2.4825	0
12/06/2024	R214 On 08-May-25			Bond Future	12.5978	12.6943	59.9042	59.4680	0
12/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2889.7500	2688.1400	2.8898	2.6881	0
12/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3799.9100	4034.5100	3.7999	4.0345	0
12/06/2024	R214 On 07-August-25			Bond Future	12.7241	12.8244	61.1721	60.7255	0
12/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	4393.9400	4145.2200	4.3939	4.1452	0
12/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3308.9200	3506.7200	3.3089	3.5067	0
12/06/2024	R248 On 01-August-24			Bond Future	12.4226	12.5142	75.9313	75.4100	256,009
12/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	1106.8100	910.2900	1.1068	0.9103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	1814.3000	2139.0300	1.8143	2.1390	0
12/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	1132.7800	933.0100	1.1328	0.9330	0
12/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	1782.0900	2103.5700	1.7821	2.1036	0
12/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	1159.2000	956.1800	1.1592	0.9562	0
12/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	1750.4100	2068.6400	1.7504	2.0686	0
12/06/2024	R248 On 07-November-24			Bond Future	12.5421	12.6376	73.2746	72.7408	11,427
12/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	3331.8500	3030.2800	3.3319	3.0303	0
12/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2014.6200	2246.8400	2.0146	2.2468	0
12/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	3365.5700	3062.2900	3.3656	3.0623	0
12/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1993.9100	2224.4200	1.9939	2.2244	0
12/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	3399.4200	3094.4300	3.3994	3.0944	0
12/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1973.4100	2202.2100	1.9734	2.2022	0
12/06/2024	R248 On 06-February-25			Bond Future	12.6619	12.7613	74.8817	74.3355	10,000
12/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	3409.6600	3131.6200	3.4097	3.1316	0
12/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	3144.3500	3412.4900	3.1444	3.4125	0
12/06/2024	R248 On 08-May-25			Bond Future	12.7795	12.8829	72.0674	71.5085	0
12/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	3464.7800	3204.6800	3.4648	3.2047	0
12/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4453.8900	4752.6900	4.4539	4.7527	0
12/06/2024	R248 On 07-August-25			Bond Future	12.9125	13.0204	73.5921	73.0201	0
12/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	5299.6100	4975.6200	5.2996	4.9756	0
12/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3741.4700	3989.5500	3.7415	3.9896	0
12/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0