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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For July 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	2025 On 01-August-24			Bond Future	181.5015	181.5079	181.5015	181.5079	4,600
12/07/2024	2025 On 07-November-24			Bond Future	185.7925	185.8098	185.7925	185.8098	4,870
12/07/2024	2029 On 01-August-24			Bond Future	131.0461	130.9379	131.0461	130.9379	3,134
12/07/2024	2029 On 07-November-24			Bond Future	132.7424	132.6394	132.7424	132.6394	6,877
12/07/2024	2029 On 06-February-25			Bond Future	135.6592	135.5426	135.6592	135.5426	0
12/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3259.2100	3142.6100	3.2592	3.1426	0
12/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2029 On 08-May-25			Bond Future	137.1560	137.0517	137.1560	137.0517	0
12/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	694.0500	798.2600	0.6941	0.7983	0
12/07/2024	2029 On 07-August-25			Bond Future	140.1137	139.9870	140.1137	139.9870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2703.6900	2576.9500	2.7037	2.5770	0
12/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2030 On 01-August-24			Bond Future	9.4747	9.5810	93.9314	93.5034	95,320
12/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2946.9500	2538.6100	2.9470	2.5386	600
12/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	34.9900	54.6700	0.0350	0.0547	0
12/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3547.2800	3129.2400	3.5473	3.1292	0
12/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	16.5700	26.5500	0.0166	0.0266	0
12/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3584.9900	3166.5200	3.5850	3.1665	0
12/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	15.7900	25.3400	0.0158	0.0253	0
12/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3622.7400	3203.8600	3.6227	3.2039	0
12/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	15.0600	24.2000	0.0151	0.0242	0
12/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4831.2900	4405.4600	4.8313	4.4055	600
12/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	3.0300	5.2200	0.0030	0.0052	0
12/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7062.0800	6634.1700	7.0621	6.6342	0
12/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.1200	0.2300	0.0001	0.0002	600
12/07/2024	2030 On 07-November-24			Bond Future	9.5130	9.6245	96.1271	95.6946	69,012
12/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3218.3500	2861.9000	3.2184	2.8619	600
12/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	556.7000	632.7100	0.5567	0.6327	0
12/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4775.6700	4377.6100	4.7757	4.3776	600
12/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	262.0800	296.4800	0.2621	0.2965	0
12/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4873.4600	4473.6600	4.8735	4.4737	0
12/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	250.2400	282.9000	0.2502	0.2829	0
12/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4906.1400	4505.8100	4.9061	4.5058	0
12/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	246.4100	278.5400	0.2464	0.2785	0
12/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4938.8500	4538.0000	4.9389	4.5380	0
12/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	242.6400	274.2500	0.2426	0.2743	0
12/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8802.1100	8379.1100	8.8021	8.3791	0
12/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	30.4900	39.9500	0.0305	0.0400	600
12/07/2024	2030 On 06-February-25			Bond Future	9.5528	9.6735	94.2062	93.7561	0
12/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4733.6900	4342.9000	4.7337	4.3429	0
12/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	633.5900	692.8200	0.6336	0.6928	0
12/07/2024	2030 On 08-May-25			Bond Future	9.6156	9.7412	96.2164	95.7674	0
12/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2834.3900	2515.7200	2.8344	2.5157	0
12/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1715.5900	1845.9100	1.7156	1.8459	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3730.8100	3369.7200	3.7308	3.3697	1,640
12/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1281.4200	1369.3200	1.2814	1.3693	0
12/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4709.9800	4323.8500	4.7100	4.3239	2,280
12/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	953.4100	1016.2700	0.9534	1.0163	0
12/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	8011.7600	7595.2800	8.0118	7.5953	0
12/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	372.6400	405.1500	0.3726	0.4052	1,640
12/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9214.6700	8799.2700	9.2147	8.7993	0
12/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	232.4000	265.9900	0.2324	0.2660	2,280
12/07/2024	2030 On 07-August-25			Bond Future	9.6858	9.8243	94.2571	93.7841	0
12/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	4132.1700	3745.2500	4.1322	3.7453	1,054
12/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1459.3700	1545.4600	1.4594	1.5455	0
12/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5702.7100	5283.4600	5.7027	5.2835	0
12/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	976.2000	1029.9600	0.9762	1.0300	0
12/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8369.6700	7954.0200	8.3697	7.9540	0
12/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	468.3300	525.6900	0.4683	0.5257	1,054
12/07/2024	2032 On 01-August-24			Bond Future	10.1996	10.3009	92.6788	92.1865	69,400
12/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3637.5600	3172.0600	3.6376	3.1721	0
12/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	71.3500	98.2000	0.0714	0.0982	11,000
12/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4342.4800	3866.5100	4.3425	3.8665	600
12/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	39.5600	55.9400	0.0396	0.0559	0
12/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4431.1200	3954.1800	4.4311	3.9542	0
12/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	36.6800	52.0900	0.0367	0.0521	0
12/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4475.4600	3998.0800	4.4755	3.9981	0
12/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	35.3100	50.2800	0.0353	0.0503	0
12/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4519.8400	4042.0000	4.5198	4.0420	0
12/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	34.0100	48.5200	0.0340	0.0485	0
12/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	6073.7400	5585.8200	6.0737	5.5858	120
12/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	8.8100	13.2400	0.0088	0.0132	0
12/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6559.1300	6069.7600	6.5591	6.0698	600
12/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	5.7300	8.7100	0.0057	0.0087	0
12/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6778.9300	6289.0700	6.7789	6.2891	0
12/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	4.7200	7.2100	0.0047	0.0072	100
12/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9577.0300	9085.0400	9.5770	9.0850	0
12/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.1900	0.5500	0.0002	0.0006	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10539.0700	10046.8200	10.5391	10.0468	0
12/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0400	0.1400	0.0000	0.0001	11,000
12/07/2024	2032 On 07-November-24			Bond Future	10.2700	10.3754	90.6780	90.1794	99,117
12/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4508.7400	4079.1200	4.5087	4.0791	600
12/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	631.0100	699.9100	0.6310	0.6999	0
12/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5855.4300	5398.2300	5.8554	5.3982	0
12/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	381.6500	422.9700	0.3817	0.4230	0
12/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5893.8900	5435.9400	5.8939	5.4359	0
12/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	376.3200	416.8900	0.3763	0.4169	0
12/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5932.2700	5473.8200	5.9323	5.4738	0
12/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	370.9500	411.0200	0.3710	0.4110	0
12/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6396.8200	5931.9300	6.3968	5.9319	600
12/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	312.6800	346.3100	0.3127	0.3463	0
12/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6513.6300	6047.4200	6.5136	6.0474	1,615
12/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	299.4400	331.7500	0.2994	0.3318	0
12/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11670.9100	11179.6900	11.6709	11.1797	0
12/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	24.0100	31.3100	0.0240	0.0313	600
12/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13261.2900	12765.7700	13.2613	12.7658	0
12/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	8.7700	11.7700	0.0088	0.0118	1,615
12/07/2024	2032 On 06-February-25			Bond Future	10.3408	10.4531	92.6486	92.1314	0
12/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6760.3700	6290.0300	6.7604	6.2900	0
12/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	659.5500	706.4500	0.6596	0.7065	0
12/07/2024	2032 On 08-May-25			Bond Future	10.4237	10.5393	90.4594	89.9413	0
12/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4211.3000	3831.2200	4.2113	3.8312	0
12/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2056.7600	2194.7300	2.0568	2.1947	0
12/07/2024	2032 On 07-August-25			Bond Future	10.5119	10.6366	92.3872	91.8443	0
12/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7662.6800	7178.9300	7.6627	7.1789	0
12/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1406.8100	1466.0100	1.4068	1.4660	0
12/07/2024	2033 On 01-August-24			Bond Future	124.3172	124.3225	124.3172	124.3225	6,716
12/07/2024	2033 On 07-November-24			Bond Future	125.7560	125.7688	125.7560	125.7688	569
12/07/2024	2033 On 06-February-25			Bond Future	128.5194	128.5218	128.5194	128.5218	0
12/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3579.4000	3581.7900	3.5794	3.5818	0
12/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2033 On 08-May-25			Bond Future	129.7616	129.7782	129.7616	129.7782	0

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12/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	858.4000	841.7600	0.8584	0.8418	0
12/07/2024	2033 On 07-August-25			Bond Future	132.5600	132.5578	132.5600	132.5578	0
12/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3910.0300	3907.7600	3.9100	3.9078	0
12/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2037 On 01-August-24			Bond Future	11.2647	11.3511	81.8403	81.3474	111,739
12/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4577.4000	4102.1400	4.5774	4.1021	0
12/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	36.5600	54.2300	0.0366	0.0542	0
12/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4628.4600	4152.4800	4.6285	4.1525	0
12/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	34.8500	51.8000	0.0349	0.0518	0
12/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4679.5500	4202.8500	4.6796	4.2029	1,383
12/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	33.2200	49.4500	0.0332	0.0495	0
12/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9950.5000	9457.6400	9.9505	9.4576	0
12/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.1000	0.1700	0.0001	0.0002	1,383
12/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12941.8400	12448.9100	12.9418	12.4489	0
12/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
12/07/2024	2037 On 07-November-24			Bond Future	11.3549	11.4439	83.7534	83.2537	80,891
12/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6945.0400	6512.0700	6.9450	6.5121	0
12/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	484.9500	551.6400	0.4850	0.5516	0
12/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6988.6400	6554.8900	6.9886	6.5549	0
12/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	478.5000	544.4100	0.4785	0.5444	0
12/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	7032.3900	6597.8700	7.0324	6.5979	0
12/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	472.2400	537.3800	0.4722	0.5374	0
12/07/2024	2037 On 06-February-25			Bond Future	11.4446	11.5384	81.3127	80.7951	0
12/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7820.5700	7331.3500	7.8206	7.3314	0
12/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	968.5400	996.9200	0.9685	0.9969	0
12/07/2024	2037 On 08-May-25			Bond Future	11.5491	11.6449	83.0472	82.5277	3,975
12/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	6040.8300	5603.0100	6.0408	5.6030	0
12/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2345.4100	2427.0700	2.3454	2.4271	0
12/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	7115.3500	6657.4800	7.1154	6.6575	15,000
12/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1911.4400	1973.0500	1.9114	1.9731	0
12/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9943.8300	9452.0200	9.9438	9.4520	7,500
12/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1149.2600	1176.9300	1.1493	1.1769	0
12/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	10136.4400	9643.0800	10.1364	9.6431	7,500

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12/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1111.3100	1137.4300	1.1113	1.1374	0
12/07/2024	2037 On 07-August-25			Bond Future	11.6604	11.7624	80.5558	80.0126	0
12/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8817.8100	8309.6000	8.8178	8.3096	0
12/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2034.6000	2069.5000	2.0346	2.0695	0
12/07/2024	2038 On 01-August-24			Bond Future	134.1821	134.1876	134.1821	134.1876	1,889
12/07/2024	2038 On 07-November-24			Bond Future	137.3543	137.3678	137.3543	137.3678	1,668
12/07/2024	2038 On 06-February-25			Bond Future	138.2551	138.2572	138.2551	138.2572	0
12/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3025.1400	3027.2100	3.0251	3.0272	0
12/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2038 On 08-May-25			Bond Future	141.2392	141.2569	141.2392	141.2569	0
12/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1559.2000	1576.9200	1.5592	1.5769	0
12/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2038 On 07-August-25			Bond Future	142.1231	142.1202	142.1231	142.1202	0
12/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2563.0900	2560.2200	2.5631	2.5602	0
12/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2040 On 01-August-24			Bond Future	11.5304	11.6219	82.0656	81.5067	14,684
12/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4471.4000	3939.8900	4.4714	3.9399	680
12/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	57.8000	85.1800	0.0578	0.0852	0
12/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4686.8500	4151.2100	4.6869	4.1512	0
12/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	48.1100	71.3600	0.0481	0.0714	0
12/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4740.8000	4204.2200	4.7408	4.2042	0
12/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	45.9300	68.2400	0.0459	0.0682	0
12/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4794.7700	4257.2800	4.7948	4.2573	0
12/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	43.8400	65.2400	0.0438	0.0652	0
12/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7689.7200	7132.6400	7.6897	7.1326	0
12/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	2.8600	4.6700	0.0029	0.0047	680
12/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8056.6000	7498.9800	8.0566	7.4990	7,500
12/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	1.9600	3.2300	0.0020	0.0032	0
12/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10748.6900	10189.8800	10.7487	10.1899	0
12/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.1000	0.1800	0.0001	0.0002	680
12/07/2024	2040 On 07-November-24			Bond Future	11.6239	11.7181	83.9839	83.4168	108,854
12/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4166.6500	3763.6600	4.1667	3.7637	640
12/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1360.9900	1525.0600	1.3610	1.5251	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6319.7300	5847.2700	6.3197	5.8473	0
12/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	724.4500	819.0500	0.7245	0.8191	640
12/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7412.4000	6916.8200	7.4124	6.9168	0
12/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	532.1000	603.5800	0.5321	0.6036	0
12/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7458.2800	6961.8500	7.4583	6.9619	0
12/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	525.1700	595.8000	0.5252	0.5958	0
12/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7504.2900	7007.0400	7.5043	7.0070	0
12/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	518.4300	588.2400	0.5184	0.5882	0
12/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8846.1600	8328.3500	8.8462	8.3284	0
12/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	355.5500	404.8000	0.3556	0.4048	640
12/07/2024	2040 On 06-February-25			Bond Future	11.7165	11.8155	81.2976	80.7111	14
12/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8009.2300	7453.7200	8.0092	7.4537	0
12/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1136.9800	1168.0300	1.1370	1.1680	0
12/07/2024	2040 On 08-May-25			Bond Future	11.8227	11.9238	83.0315	82.4417	3,900
12/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6813.1600	6385.2700	6.8132	6.3853	0
12/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2281.1700	2443.1000	2.2812	2.4431	0
12/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7272.6400	6833.2900	7.2726	6.8333	15,000
12/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2100.3700	2250.8400	2.1004	2.2508	0
12/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9968.8900	9477.4400	9.9689	9.4774	7,500
12/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1320.7500	1419.1200	1.3208	1.4191	0
12/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10251.8700	9756.1700	10.2519	9.7562	7,500
12/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1260.0900	1354.2100	1.2601	1.3542	0
12/07/2024	2040 On 07-August-25			Bond Future	11.9353	12.0426	80.2889	79.6738	0
12/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9483.3500	8897.1100	9.4834	8.8971	0
12/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2216.7300	2245.5100	2.2167	2.2455	0
12/07/2024	2044 On 01-August-24			Bond Future	11.6398	11.7262	78.0508	77.5140	99,564
12/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3928.4200	3443.9600	3.9284	3.4440	0
12/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	89.5300	141.9400	0.0895	0.1419	0
12/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3981.9900	3495.7000	3.9820	3.4957	0
12/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	85.6300	136.2100	0.0856	0.1362	0
12/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4035.6500	3547.5800	4.0357	3.5476	0
12/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	81.8800	130.6800	0.0819	0.1307	0
12/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7797.2900	7262.9300	7.7973	7.2629	0
12/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	2.5000	5.0100	0.0025	0.0050	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9086.7300	8550.6000	9.0867	8.5506	0
12/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.6300	1.3700	0.0006	0.0014	15,000
12/07/2024	2044 On 07-November-24			Bond Future	11.7306	11.8194	79.8753	79.3305	36,224
12/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5504.4900	5003.9200	5.5045	5.0039	0
12/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	987.9700	1032.2200	0.9880	1.0322	11,405
12/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7295.5900	6770.0500	7.2956	6.7701	0
12/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	600.4400	619.7200	0.6004	0.6197	0
12/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7341.1800	6815.2900	7.3412	6.8153	0
12/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	592.9600	611.8900	0.5930	0.6119	0
12/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7386.7900	6860.5600	7.3868	6.8606	0
12/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	585.5700	604.1600	0.5856	0.6042	0
12/07/2024	2044 On 06-February-25			Bond Future	11.8202	11.9135	77.2250	76.6615	0
12/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3991.7200	3541.8600	3.9917	3.5419	449
12/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2911.0900	3024.7100	2.9111	3.0247	0
12/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5867.7900	5355.7500	5.8678	5.3558	449
12/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1908.7600	1960.2000	1.9088	1.9602	0
12/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7994.3400	7451.5500	7.9943	7.4516	0
12/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1228.4300	1249.1200	1.2284	1.2491	0
12/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11082.1300	10518.2700	11.0821	10.5183	0
12/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	669.4300	669.0500	0.6694	0.6691	449
12/07/2024	2044 On 08-May-25			Bond Future	11.9222	12.0173	78.8720	78.3053	0
12/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6926.7800	6504.2000	6.9268	6.5042	0
12/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2379.6000	2523.7200	2.3796	2.5237	0
12/07/2024	2044 On 07-August-25			Bond Future	12.0299	12.1307	76.1659	75.5752	0
12/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9486.3900	8905.1300	9.4864	8.9051	0
12/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2358.4400	2367.9500	2.3584	2.3680	0
12/07/2024	2046 On 01-August-24			Bond Future	116.9396	116.9445	116.9396	116.9445	6,642
12/07/2024	2046 On 07-November-24			Bond Future	117.5014	117.5132	117.5014	117.5132	13,463
12/07/2024	2046 On 06-February-25			Bond Future	120.0832	120.0852	120.0832	120.0852	0
12/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6073.2200	6075.1700	6.0732	6.0752	0
12/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2046 On 08-May-25			Bond Future	120.4248	120.4401	120.4248	120.4401	0
12/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1545.1700	1529.9000	1.5452	1.5299	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	2046 On 07-August-25			Bond Future	123.0208	123.0184	123.0208	123.0184	0
12/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4330.8200	4328.4100	4.3308	4.3284	0
12/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2050 On 01-August-24			Bond Future	115.9380	115.9427	115.9380	115.9427	6,671
12/07/2024	2050 On 07-November-24			Bond Future	118.6788	118.6907	118.6788	118.6907	12,155
12/07/2024	2050 On 06-February-25			Bond Future	118.9270	118.9290	118.9270	118.9290	0
12/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3326.9900	3328.9700	3.3270	3.3290	0
12/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2050 On 08-May-25			Bond Future	121.4939	121.5092	121.4939	121.5092	0
12/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	333.8900	349.2100	0.3339	0.3492	0
12/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	2050 On 07-August-25			Bond Future	121.7030	121.7006	121.7030	121.7006	0
12/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1813.0400	1810.6000	1.8130	1.8106	0
12/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	AL37 On 01-August-24			Index Future	1006.5630	1001.9320	1006.5630	1,001.9320	0
12/07/2024	AL37 On 07-November-24			Index Future	1030.0920	1025.4130	1030.0920	1,025.4130	0
12/07/2024	AL37 On 06-February-25			Index Future	1052.4860	1047.6180	1052.4860	1,047.6180	0
12/07/2024	AL37 On 08-May-25			Index Future	1074.9790	1070.1220	1074.9790	1,070.1220	0
12/07/2024	AL37 On 07-August-25			Index Future	1097.9400	1092.8240	1097.9400	1,092.8240	0
12/07/2024	AL7T On 01-August-24			Index Future	1193.8340	1186.4300	1193.8340	1,186.4300	0
12/07/2024	AL7T On 07-November-24			Index Future	1221.7400	1214.2340	1221.7400	1,214.2340	0
12/07/2024	AL7T On 06-February-25			Index Future	1248.3010	1240.5290	1248.3010	1,240.5290	0
12/07/2024	AL7T On 08-May-25			Index Future	1274.9780	1267.1770	1274.9780	1,267.1770	0
12/07/2024	AL7T On 07-August-25			Index Future	1302.2120	1294.0590	1302.2120	1,294.0590	0
12/07/2024	ALBI On 01-August-24			Index Future	1030.3860	1025.0720	1030.3860	1,025.0720	120
12/07/2024	ALBI On 07-November-24			Index Future	1054.4720	1049.0950	1054.4720	1,049.0950	16
12/07/2024	ALBI On 06-February-25			Index Future	1077.3960	1071.8140	1077.3960	1,071.8140	0
12/07/2024	ALBI On 08-May-25			Index Future	1100.4210	1094.8380	1100.4210	1,094.8380	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	ALBI On 07-August-25			Index Future	1123.9260	1118.0630	1123.9260	1,118.0630	0
12/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C431 On 31-January-31			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
12/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	ES33 On 01-August-24			Bond Future	11.5739	11.6756	80.3491	79.8750	0
12/07/2024	ES33 On 07-November-24			Bond Future	11.6942	11.7997	78.4462	77.9655	0
12/07/2024	ES33 On 06-February-25			Bond Future	11.8165	11.9283	80.1695	79.6715	0
12/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6437.9500	5939.9300	6.4380	5.9399	0
12/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	ES33 On 08-May-25			Bond Future	11.9477	12.0626	78.0957	77.5957	0
12/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3323.6800	2823.6800	3.3237	2.8237	0
12/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	ES33 On 07-August-25			Bond Future	12.0857	12.2087	79.7769	79.2543	0
12/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5972.3300	5449.6500	5.9723	5.4497	0
12/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	ES42 On 01-August-24			Bond Future	12.0825	12.1741	76.4201	75.8998	0
12/07/2024	ES42 On 07-November-24			Bond Future	12.1935	12.2879	73.9583	73.4302	0
12/07/2024	ES42 On 06-February-25			Bond Future	12.3005	12.3996	75.5826	75.0363	0
12/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7189.1500	6642.8400	7.1892	6.6428	0
12/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	ES42 On 08-May-25			Bond Future	12.4189	12.5204	72.9445	72.3948	0
12/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4313.6200	3763.9400	4.3136	3.7639	0
12/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	ES42 On 07-August-25			Bond Future	12.5392	12.6467	74.5130	73.9401	0
12/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6240.8600	5667.9300	6.2409	5.6679	0
12/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 01-August-24			GOVI	1014.9460	1009.7170	1014.9460	1,009.7170	713
12/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	715760.0000	663470.0000	71.5760	66.3470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	715660.0000	663370.0000	71.5660	66.3370	0
12/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	715560.0000	663270.0000	71.5560	66.3270	0
12/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 07-November-24			GOVI	1038.6710	1033.3800	1038.6710	1,033.3800	0
12/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	898910.0000	846000.0000	89.8910	84.6000	0
12/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	898810.0000	845900.0000	89.8810	84.5900	0
12/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	898710.0000	845800.0000	89.8710	84.5800	0
12/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 06-February-25			GOVI	1061.2510	1055.7580	1061.2510	1,055.7580	0
12/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	892510.0000	837580.0000	89.2510	83.7580	0
12/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 08-May-25			GOVI	1083.9310	1078.4370	1083.9310	1,078.4370	0
12/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	619310.0000	564370.0000	61.9310	56.4370	0
12/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GOVI On 07-August-25			GOVI	1107.0840	1101.3150	1107.0840	1,101.3150	0
12/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	960840.0000	903150.0000	96.0840	90.3150	0
12/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/07/2024	IGOV On 01-August-24			Index Future	356.4140	356.3920	356.4140	356.3920	585
12/07/2024	IGOV On 07-November-24			Index Future	364.8400	364.8390	364.8400	364.8390	16
12/07/2024	IGOV On 06-February-25			Index Future	372.8570	372.8250	372.8570	372.8250	0
12/07/2024	IGOV On 08-May-25			Index Future	380.9100	380.9180	380.9100	380.9180	0
12/07/2024	IGOV On 07-August-25			Index Future	389.1280	389.0810	389.1280	389.0810	0
12/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
12/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
12/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
12/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
12/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
12/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
12/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
12/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/07/2024	R035 On 01-August-24			Bond Future	10.8519	10.9633	91.5703	90.9418	36,212
12/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	4407.2600	3805.5700	4.4073	3.8056	0
12/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	39.0400	65.9200	0.0390	0.0659	9,500
12/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	5122.8500	4508.9100	5.1229	4.5089	0
12/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	19.5400	34.1700	0.0195	0.0342	0
12/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	5174.0400	4559.4700	5.1740	4.5595	0
12/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	18.5700	32.5700	0.0186	0.0326	0
12/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	5225.2300	4610.0400	5.2252	4.6100	0
12/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	17.6400	31.0200	0.0176	0.0310	0
12/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	7207.0900	6580.5200	7.2071	6.5805	5,100
12/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	2.1300	4.1300	0.0021	0.0041	0
12/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	8450.5300	7822.4800	8.4505	7.8225	0
12/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.5000	1.0200	0.0005	0.0010	0
12/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8696.1800	8068.0000	8.6962	8.0680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.3700	0.7600	0.0004	0.0008	0
12/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	11330.2500	10701.7000	11.3303	10.7017	0
12/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	7,500
12/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	11470.3700	10841.8100	11.4704	10.8418	0
12/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	8,650
12/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	12027.2400	11398.6800	12.0272	11.3987	0
12/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	8,000
12/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	12165.5700	11537.0100	12.1656	11.5370	0
12/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
12/07/2024	R035 On 07-November-24			Bond Future	10.9386	11.0540	89.1961	88.5580	105,366
12/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6943.7200	6389.3400	6.9437	6.3893	0
12/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	451.1700	534.8700	0.4512	0.5349	0
12/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6987.5500	6432.1600	6.9876	6.4322	0
12/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	445.0400	527.7300	0.4450	0.5277	0
12/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	7031.4200	6475.0300	7.0314	6.4750	0
12/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	438.9900	520.6800	0.4390	0.5207	0
12/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	7075.3300	6517.9400	7.0753	6.5179	1,000
12/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	433.0300	513.7200	0.4330	0.5137	0
12/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11651.1400	11033.4200	11.6511	11.0334	0
12/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	92.6500	113.0100	0.0927	0.1130	1,000
12/07/2024	R035 On 06-February-25			Bond Future	11.0266	11.1483	91.1347	90.4752	0
12/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7985.0000	7378.8400	7.9850	7.3788	0
12/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	871.4000	924.8000	0.8714	0.9248	0
12/07/2024	R035 On 08-May-25			Bond Future	11.1189	11.2438	88.5643	87.9005	0
12/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4674.7700	4193.8600	4.6748	4.1939	400
12/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2877.8400	3060.6900	2.8778	3.0607	0
12/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5743.2000	5218.3800	5.7432	5.2184	0
12/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2306.0300	2444.9700	2.3060	2.4450	0
12/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	9128.3100	8530.8700	9.1283	8.5309	0
12/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1210.0000	1276.3200	1.2100	1.2763	400
12/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11593.6800	11011.2100	11.5937	11.0112	0
12/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	707.1700	788.4600	0.7072	0.7885	400
12/07/2024	R035 On 07-August-25			Bond Future	11.2167	11.3496	90.4522	89.7608	0
12/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8901.9200	8352.7500	8.9019	8.3528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1821.4700	1963.6600	1.8215	1.9637	0
12/07/2024	R053 On 01-August-24			Bond Future	11.5181	11.6044	104.9217	104.2016	0
12/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12058.6700	11339.6800	12.0587	11.3397	0
12/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	1.0700	2.2400	0.0011	0.0022	0
12/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12125.0700	11406.0300	12.1251	11.4060	0
12/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	1.0100	2.1300	0.0010	0.0021	0
12/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12191.3800	11472.2900	12.1914	11.4723	0
12/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.9600	2.0300	0.0010	0.0020	0
12/07/2024	R053 On 07-November-24			Bond Future	11.6058	11.6947	101.5022	100.7713	3,638
12/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9813.9200	9108.3700	9.8139	9.1084	0
12/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	813.9400	839.3000	0.8139	0.8393	0
12/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9873.5700	9167.5600	9.8736	9.1676	0
12/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	803.9400	828.8400	0.8039	0.8288	0
12/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9933.3800	9226.6500	9.9334	9.2267	0
12/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	794.1900	818.3700	0.7942	0.8184	0
12/07/2024	R053 On 06-February-25			Bond Future	11.6908	11.7839	103.7079	102.9523	0
12/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10949.6400	10213.2500	10.9496	10.2133	0
12/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1622.0000	1641.2500	1.6220	1.6413	0
12/07/2024	R053 On 08-May-25			Bond Future	11.7831	11.8783	100.0494	99.2890	0
12/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9470.2500	8846.1300	9.4703	8.8461	0
12/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2988.0800	3124.3500	2.9881	3.1244	0
12/07/2024	R053 On 07-August-25			Bond Future	11.8781	11.9788	102.1803	101.3882	0
12/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12260.5700	11452.1400	12.2606	11.4521	0
12/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2914.3200	2897.9900	2.9143	2.8980	0
12/07/2024	R186 On 01-August-24			Bond Future	8.3665	8.4264	105.8091	105.6788	70,075
12/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	744.7000	633.2500	0.7447	0.6333	0
12/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	65.0800	83.9500	0.0651	0.0840	0
12/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	763.0300	650.8000	0.7630	0.6508	0
12/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	61.8300	79.9200	0.0618	0.0799	0
12/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	781.5600	668.4500	0.7816	0.6685	0
12/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	58.7800	75.9900	0.0588	0.0760	0
12/07/2024	R186 On 07-November-24			Bond Future	8.3020	8.3672	108.2824	108.1554	76,610
12/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1779.0700	1670.8200	1.7791	1.6708	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	180.6100	199.4000	0.1806	0.1994	0
12/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1794.6200	1686.7400	1.7946	1.6867	0
12/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	177.0500	196.2100	0.1771	0.1962	0
12/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1810.2300	1702.8700	1.8102	1.7029	0
12/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	173.5600	193.2400	0.1736	0.1932	0
12/07/2024	R186 On 06-February-25			Bond Future	8.2270	8.3071	105.3205	105.1816	0
12/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1710.5100	1607.3900	1.7105	1.6074	0
12/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	329.0900	364.9300	0.3291	0.3649	0
12/07/2024	R186 On 08-May-25			Bond Future	8.1586	8.2445	107.5683	107.4383	0
12/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1080.1500	979.8300	1.0802	0.9798	0
12/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	609.8900	639.6000	0.6099	0.6396	0
12/07/2024	R186 On 07-August-25			Bond Future	8.0634	8.1788	104.5464	104.3975	0
12/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1698.0700	1585.8800	1.6981	1.5859	1,983
12/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	218.8400	255.5700	0.2188	0.2556	0
12/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2179.1500	2053.7100	2.1792	2.0537	0
12/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	119.8500	143.3300	0.1199	0.1433	0
12/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2822.9800	2686.1300	2.8230	2.6861	0
12/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	51.3300	63.4000	0.0513	0.0634	1,983
12/07/2024	R202 On 01-August-24			Bond Future	261.3689	261.3798	261.3689	261.3798	538
12/07/2024	R202 On 07-November-24			Bond Future	267.5480	267.5748	267.5480	267.5748	583
12/07/2024	R202 On 06-February-25			Bond Future	268.2076	268.2121	268.2076	268.2121	0
12/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1417.5900	1422.1200	1.4176	1.4221	0
12/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	R202 On 08-May-25			Bond Future	273.9971	274.0316	273.9971	274.0316	0
12/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1687.0700	1721.5800	1.6871	1.7216	0
12/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	R202 On 07-August-25			Bond Future	274.5729	274.5677	274.5729	274.5677	0
12/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2972.8600	2967.6500	2.9729	2.9677	0
12/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	R209 On 01-August-24			Bond Future	10.9665	11.0677	71.5585	71.0476	7,969
12/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3996.8000	3506.3600	3.9968	3.5064	0
12/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	33.4300	53.8900	0.0334	0.0539	0
12/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	4042.0000	3550.7000	4.0420	3.5507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	31.8600	51.4600	0.0319	0.0515	0
12/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	4087.2100	3595.1300	4.0872	3.5951	0
12/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	30.3400	49.1600	0.0303	0.0492	0
12/07/2024	R209 On 07-November-24			Bond Future	11.0462	11.1506	70.0742	69.5555	8,396
12/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5943.5600	5499.7600	5.9436	5.4998	0
12/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	446.0300	520.9200	0.4460	0.5209	0
12/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5982.1700	5537.4900	5.9822	5.5375	0
12/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	440.0100	514.0200	0.4400	0.5140	0
12/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	6020.8100	5575.2600	6.0208	5.5753	0
12/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	434.0700	507.2100	0.4341	0.5072	0
12/07/2024	R209 On 06-February-25			Bond Future	11.1244	11.2338	71.5971	71.0610	0
12/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6922.1600	6427.6000	6.9222	6.4276	0
12/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	833.0400	874.5100	0.8330	0.8745	0
12/07/2024	R209 On 08-May-25			Bond Future	11.2112	11.3231	69.9686	69.4290	0
12/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	5249.4200	4812.5800	5.2494	4.8126	0
12/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2060.6300	2163.3600	2.0606	2.1634	0
12/07/2024	R209 On 07-August-25			Bond Future	11.3014	11.4198	71.4599	70.8981	0
12/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7885.7700	7377.6200	7.8858	7.3776	0
12/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1704.1700	1757.8200	1.7042	1.7578	0
12/07/2024	R210 On 01-August-24			Bond Future	238.1172	238.1294	238.1172	238.1294	1,254
12/07/2024	R210 On 07-November-24			Bond Future	240.4074	240.4339	240.4074	240.4339	192
12/07/2024	R210 On 06-February-25			Bond Future	245.6899	245.6964	245.6899	245.6964	0
12/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6079.9000	6086.4300	6.0799	6.0864	0
12/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	R210 On 08-May-25			Bond Future	247.5824	247.6163	247.5824	247.6163	0
12/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	447.6000	413.7000	0.4476	0.4137	0
12/07/2024	R210 On 07-August-25			Bond Future	252.9206	252.9184	252.9206	252.9184	0
12/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4480.5900	4478.3600	4.4806	4.4784	0
12/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/07/2024	R213 On 01-August-24			Bond Future	9.8914	9.9977	89.2907	88.8322	24,517
12/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4097.8800	3651.1700	4.0979	3.6512	0
12/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	26.7800	38.6300	0.0268	0.0386	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4137.6400	3690.5600	4.1376	3.6906	0
12/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	25.7700	37.2500	0.0258	0.0373	0
12/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4177.3900	3729.9800	4.1774	3.7300	0
12/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	24.7800	35.9300	0.0248	0.0359	0
12/07/2024	R213 On 07-November-24			Bond Future	9.9523	10.0631	87.8170	87.3529	71,644
12/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5357.8800	4952.6400	5.3579	4.9526	0
12/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	268.0800	326.9600	0.2681	0.3270	0
12/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5392.7500	4986.8400	5.3928	4.9868	0
12/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	263.9900	322.2000	0.2640	0.3222	0
12/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5427.7400	5021.0900	5.4277	5.0211	0
12/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	260.0500	317.5200	0.2601	0.3175	0
12/07/2024	R213 On 06-February-25			Bond Future	10.0164	10.1351	89.7258	89.2440	0
12/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5799.8600	5361.4900	5.7999	5.3615	0
12/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	570.6600	614.0600	0.5707	0.6141	0
12/07/2024	R213 On 08-May-25			Bond Future	10.0868	10.2093	88.0798	87.5975	0
12/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3526.8200	3181.3200	3.5268	3.1813	0
12/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1836.8100	1973.5500	1.8368	1.9736	0
12/07/2024	R213 On 07-August-25			Bond Future	10.1629	10.2959	89.9582	89.4523	0
12/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6667.3000	6212.2900	6.6673	6.2123	0
12/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1176.2200	1227.0200	1.1762	1.2270	0
12/07/2024	R214 On 01-August-24			Bond Future	11.4269	11.5181	66.5238	66.0467	8,333
12/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3733.0100	3288.5700	3.7330	3.2886	0
12/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	47.0000	79.6500	0.0470	0.0797	0
12/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3778.8600	3333.2000	3.7789	3.3332	0
12/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	44.8500	76.2800	0.0449	0.0763	0
12/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3824.7200	3377.8900	3.8247	3.3779	0
12/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	42.7700	73.0300	0.0428	0.0730	0
12/07/2024	R214 On 07-November-24			Bond Future	11.5127	11.6065	64.7723	64.2878	13,758
12/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5828.1900	5412.3900	5.8282	5.4124	0
12/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	538.0400	606.7300	0.5380	0.6067	0
12/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5866.7100	5450.0900	5.8667	5.4501	0
12/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	531.0900	598.9600	0.5311	0.5990	0
12/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5905.3600	5487.8400	5.9054	5.4878	0
12/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	524.3100	591.2800	0.5243	0.5913	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	R214 On 06-February-25			Bond Future	11.5981	11.6962	66.1801	65.6795	0
12/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3251.8900	2866.0000	3.2519	2.8660	554
12/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2479.3300	2594.0600	2.4793	2.5941	0
12/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4830.5800	4387.7700	4.8306	4.3878	554
12/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1613.4700	1671.2800	1.6135	1.6713	0
12/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6421.5900	5950.4000	6.4216	5.9504	0
12/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1082.1000	1111.5300	1.0821	1.1115	0
12/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9724.3800	9245.5000	9.7244	9.2455	0
12/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	473.5700	495.3100	0.4736	0.4953	554
12/07/2024	R214 On 08-May-25			Bond Future	11.6858	11.7858	64.2854	63.7813	0
12/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5541.7700	5177.1900	5.5418	5.1772	0
12/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2070.6500	2210.1900	2.0707	2.2102	0
12/07/2024	R214 On 07-August-25			Bond Future	11.7773	11.8827	65.6558	65.1311	0
12/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7623.2100	7123.8400	7.6232	7.1238	0
12/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2054.4700	2079.7400	2.0545	2.0797	0
12/07/2024	R248 On 01-August-24			Bond Future	11.5476	11.6237	81.2618	80.7710	27,747
12/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4682.1400	4211.9100	4.6821	4.2119	0
12/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	59.1000	79.6700	0.0591	0.0797	0
12/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4737.7000	4266.6400	4.7377	4.2666	0
12/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	56.4800	76.2200	0.0565	0.0762	0
12/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4793.3000	4321.4200	4.7933	4.3214	0
12/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	53.9800	72.9000	0.0540	0.0729	0
12/07/2024	R248 On 07-November-24			Bond Future	11.6362	11.7144	78.7101	78.2125	240,222
12/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7408.6000	6922.0500	7.4086	6.9221	0
12/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	655.8900	666.9900	0.6559	0.6670	0
12/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7455.0100	6968.0900	7.4550	6.9681	0
12/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	647.8700	658.6000	0.6479	0.6586	0
12/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7501.3400	7014.0400	7.5013	7.0140	0
12/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	639.8500	650.2000	0.6399	0.6502	0
12/07/2024	R248 On 06-February-25			Bond Future	11.7243	11.8065	80.4209	79.9056	10,000
12/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7278.8400	6848.6700	7.2788	6.8487	0
12/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1474.3700	1559.4400	1.4744	1.5594	0
12/07/2024	R248 On 08-May-25			Bond Future	11.8145	11.8982	77.6851	77.1675	0
12/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7079.6400	6574.9700	7.0796	6.5750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2451.1100	2463.9700	2.4511	2.4640	0
12/07/2024	R248 On 07-August-25			Bond Future	11.9086	11.9973	79.3407	78.8002	0
12/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9651.3100	9087.5300	9.6513	9.0875	0
12/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2344.6200	2321.3100	2.3446	2.3213	0
12/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0