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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For September 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	2025 On 07-November-24			Bond Future	185.1742	185.2396	185.1742	185.2396	9,240
12/09/2024	2029 On 07-November-24			Bond Future	134.4290	134.5840	134.4290	134.5840	9,984
12/09/2024	2029 On 06-February-25			Bond Future	137.2435	137.4012	137.2435	137.4012	0
12/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4843.5400	5001.1600	4.8435	5.0012	0
12/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2029 On 08-May-25			Bond Future	138.5822	138.7422	138.5822	138.7422	0
12/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	732.1900	892.1500	0.7322	0.8922	0
12/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2029 On 07-August-25			Bond Future	141.2997	141.4621	141.2997	141.4621	0
12/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3889.6800	4052.0600	3.8897	4.0521	0
12/09/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	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
12/09/2024	2029 On 06-November-25			Bond Future	142.5833	142.7482	142.5833	142.7482	0
12/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2793.3000	2958.1900	2.7933	2.9582	0
12/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2030 On 07-November-24			Bond Future	8.9995	8.9842	98.1494	98.2103	184,662
12/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4713.2000	4773.8100	4.7132	4.7738	600
12/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	29.2200	28.9600	0.0292	0.0290	0
12/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6541.4000	6602.3200	6.5414	6.6023	600
12/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	5.4800	5.5300	0.0055	0.0055	0
12/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6650.4900	6711.4100	6.6505	6.7114	0
12/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	4.9400	4.9900	0.0049	0.0050	0
12/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6686.8400	6747.7500	6.6868	6.7478	0
12/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	4.7800	4.8200	0.0048	0.0048	0
12/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6723.1500	6784.0700	6.7232	6.7841	0
12/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	4.6100	4.6600	0.0046	0.0047	0
12/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10793.9600	10854.8400	10.7940	10.8548	0
12/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	600
12/09/2024	2030 On 06-February-25			Bond Future	9.0340	9.0179	96.1705	96.2322	0
12/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	778.2300	804.3000	0.7782	0.8043	800
12/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2147.6900	2112.0300	2.1477	2.1120	0
12/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1686.3100	1726.4100	1.6863	1.7264	800
12/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1128.3700	1106.7400	1.1284	1.1067	0
12/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3012.8000	3063.6200	3.0128	3.0636	0
12/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	537.1100	526.2000	0.5371	0.5262	800
12/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6176.1100	6235.7600	6.1761	6.2358	0
12/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	111.7100	109.6300	0.1117	0.1096	0
12/09/2024	2030 On 08-May-25			Bond Future	9.1009	9.0840	98.0842	98.1466	0
12/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1034.1200	1060.4400	1.0341	1.0604	800
12/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2595.6900	2559.6200	2.5957	2.5596	0
12/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1910.3600	1947.6100	1.9104	1.9476	800
12/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1620.5100	1595.3700	1.6205	1.5954	0
12/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3744.0900	3793.8700	3.7441	3.7939	0
12/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	757.4700	744.8600	0.7575	0.7449	0
12/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3909.4400	3959.9500	3.9094	3.9600	0
12/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	711.1500	699.2700	0.7112	0.6993	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4824.6200	4878.5100	4.8246	4.8785	1,640
12/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	507.4100	498.9100	0.5074	0.4989	0
12/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5962.4500	6019.2200	5.9625	6.0192	2,280
12/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	338.0600	332.4400	0.3381	0.3324	0
12/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9569.1200	9630.4400	9.5691	9.6304	0
12/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	62.1800	61.1100	0.0622	0.0611	1,640
12/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10879.2900	10941.1700	10.8793	10.9412	0
12/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	29.2000	28.6900	0.0292	0.0287	2,280
12/09/2024	2030 On 07-August-25			Bond Future	9.1904	9.1725	95.9728	96.0358	0
12/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5100.9500	5153.3300	5.1010	5.1533	1,054
12/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	712.4700	701.8200	0.7125	0.7018	0
12/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6866.4300	6923.1500	6.8664	6.9232	0
12/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	424.2400	417.9300	0.4242	0.4179	0
12/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9748.0300	9808.9500	9.7480	9.8090	0
12/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	131.0100	128.9000	0.1310	0.1289	1,054
12/09/2024	2030 On 06-November-25			Bond Future	9.2874	9.2682	97.8052	97.8690	0
12/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2708.0100	2747.2000	2.7080	2.7472	0
12/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1869.9300	1845.2900	1.8699	1.8453	0
12/09/2024	2032 On 07-November-24			Bond Future	9.7492	9.7344	93.1950	93.2678	102,633
12/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1110.0600	1157.1800	1.1101	1.1572	50
12/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1106.3200	1080.6000	1.1063	1.0806	0
12/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1423.8700	1476.4500	1.4239	1.4765	0
12/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	881.0900	860.8300	0.8811	0.8608	0
12/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1547.0300	1601.4000	1.5470	1.6014	100
12/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	809.2300	790.7600	0.8092	0.7908	0
12/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4226.0400	4296.7500	4.2260	4.2968	0
12/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	159.4700	157.3400	0.1595	0.1573	200
12/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6438.5200	6511.3300	6.4385	6.5113	600
12/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	43.7900	43.7600	0.0438	0.0438	0
12/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8008.0800	8081.1000	8.0081	8.0811	0
12/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	17.3000	17.4800	0.0173	0.0175	0
12/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8051.4300	8124.4500	8.0514	8.1245	0
12/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	16.8600	17.0400	0.0169	0.0170	0
12/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8094.7600	8167.7900	8.0948	8.1678	0

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12/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	16.4400	16.6300	0.0164	0.0166	0
12/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8613.2200	8686.2500	8.6132	8.6863	600
12/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	12.0800	12.2700	0.0121	0.0123	0
12/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8742.3800	8815.4000	8.7424	8.8154	1,615
12/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	11.1900	11.3700	0.0112	0.0114	0
12/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14163.9400	14236.7800	14.1639	14.2368	0
12/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	600
12/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15769.5200	15842.3600	15.7695	15.8424	0
12/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
12/09/2024	2032 On 06-February-25			Bond Future	9.8151	9.7997	95.1234	95.1973	0
12/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	951.6100	982.3100	0.9516	0.9823	800
12/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2868.5600	2825.3800	2.8686	2.8254	0
12/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2070.6000	2117.8200	2.0706	2.1178	800
12/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1569.8600	1543.2000	1.5699	1.5432	0
12/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4322.4800	4385.5600	4.3225	4.3856	0
12/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	613.4300	602.6300	0.6134	0.6026	800
12/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8694.7900	8766.9400	8.6948	8.7669	0
12/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	119.2100	117.4800	0.1192	0.1175	0
12/09/2024	2032 On 08-May-25			Bond Future	9.9004	9.8844	92.8536	92.9284	0
12/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1287.1200	1318.1600	1.2871	1.3182	800
12/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3557.1300	3513.3600	3.5571	3.5134	0
12/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2362.1600	2406.0100	2.3622	2.4060	800
12/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2271.2200	2240.2600	2.2712	2.2403	0
12/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5412.9200	5475.1000	5.4129	5.4751	0
12/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	864.1500	851.5200	0.8642	0.8515	0
12/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5623.4700	5686.4000	5.6235	5.6864	0
12/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	813.4500	801.5700	0.8135	0.8016	800
12/09/2024	2032 On 07-August-25			Bond Future	10.0024	9.9857	94.6499	94.7256	0
12/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9123.9100	9192.1800	9.1239	9.1922	0
12/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	605.3600	597.9300	0.6054	0.5979	0
12/09/2024	2032 On 06-November-25			Bond Future	10.1193	10.1018	92.2970	92.3737	0
12/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3919.6200	3968.1300	3.9196	3.9681	0
12/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2618.5700	2590.3700	2.6186	2.5904	0
12/09/2024	2033 On 07-November-24			Bond Future	128.1184	128.2247	128.1184	128.2247	6,936

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12/09/2024	2033 On 06-February-25			Bond Future	130.8009	130.9088	130.8009	130.9088	0
12/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5860.8600	5968.8400	5.8609	5.9688	0
12/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2033 On 08-May-25			Bond Future	131.9101	132.0195	131.9101	132.0195	0
12/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1290.0900	1399.4900	1.2901	1.3995	0
12/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2033 On 07-August-25			Bond Future	134.4969	134.6078	134.4969	134.6078	0
12/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5846.9300	5957.8100	5.8469	5.9578	0
12/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2033 On 06-November-25			Bond Future	135.5461	135.6585	135.5461	135.6585	0
12/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2406.1300	2518.5300	2.4061	2.5185	0
12/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2037 On 07-November-24			Bond Future	10.8368	10.8172	86.7507	86.8671	203,135
12/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9473.2400	9589.5400	9.4732	9.5895	0
12/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	15.8800	15.7400	0.0159	0.0157	0
12/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9522.8400	9639.1500	9.5228	9.6392	0
12/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	15.4300	15.3000	0.0154	0.0153	0
12/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9572.4000	9688.7200	9.5724	9.6887	0
12/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	14.9800	14.8600	0.0150	0.0149	0
12/09/2024	2037 On 06-February-25			Bond Future	10.9222	10.9019	84.2852	84.4036	0
12/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	10023.9100	10137.9100	10.0239	10.1379	0
12/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	199.4400	194.9800	0.1994	0.1950	0
12/09/2024	2037 On 08-May-25			Bond Future	11.0276	11.0066	85.9617	86.0821	3,975
12/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7567.4500	7669.4800	7.5675	7.6695	0
12/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	957.5100	939.1700	0.9575	0.9392	0
12/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8840.1300	8946.6600	8.8401	8.9467	15,000
12/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	721.7000	707.8600	0.7217	0.7079	0
12/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	12031.5500	12145.6100	12.0316	12.1456	7,500
12/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	322.4600	316.1500	0.3225	0.3162	0
12/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12241.4700	12355.9100	12.2415	12.3559	7,500
12/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	301.8200	295.8900	0.3018	0.2959	0
12/09/2024	2037 On 07-August-25			Bond Future	11.1478	11.1261	83.3643	83.4865	0
12/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2147.1700	2198.0300	2.1472	2.1980	2,341
12/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5599.0200	5527.6800	5.5990	5.5277	0

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12/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2345.9900	2399.7400	2.3460	2.3997	200
12/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5265.5700	5197.1200	5.2656	5.1971	0
12/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4542.5300	4620.0500	4.5425	4.6201	0
12/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3034.2200	2989.5400	3.0342	2.9895	2,541
12/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7229.4900	7324.2600	7.2295	7.3243	0
12/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1759.1000	1731.6700	1.7591	1.7317	2,541
12/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10546.4300	10653.4500	10.5464	10.6535	0
12/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	954.6300	939.4500	0.9546	0.9395	0
12/09/2024	2037 On 06-November-25			Bond Future	11.2701	11.2475	84.9544	85.0786	0
12/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5344.4200	5423.7900	5.3444	5.4238	0
12/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3396.6900	3351.9200	3.3967	3.3519	0
12/09/2024	2038 On 07-November-24			Bond Future	141.3257	141.4912	141.3257	141.4912	3,218
12/09/2024	2038 On 06-February-25			Bond Future	142.1716	142.3400	142.1716	142.3400	0
12/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6941.5700	7109.9600	6.9416	7.1100	0
12/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2038 On 08-May-25			Bond Future	145.0369	145.2079	145.0369	145.2079	0
12/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	5356.8700	5527.8500	5.3569	5.5279	0
12/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2038 On 07-August-25			Bond Future	145.7233	145.8968	145.7233	145.8968	0
12/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	6163.2800	6336.8100	6.1633	6.3368	0
12/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2038 On 06-November-25			Bond Future	148.5451	148.7214	148.5451	148.7214	0
12/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4665.1300	4841.4000	4.6651	4.8414	0
12/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2040 On 07-November-24			Bond Future	11.0731	11.0433	87.4236	87.6157	113,272
12/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6374.2300	6558.9700	6.3742	6.5590	640
12/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	128.9100	121.4700	0.1289	0.1215	0
12/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9067.0600	9257.5900	9.0671	9.2576	0
12/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	32.1200	30.4700	0.0321	0.0305	640
12/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10336.1800	10527.6000	10.3362	10.5276	0
12/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	16.2200	15.4600	0.0162	0.0155	0
12/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10388.5400	10579.9900	10.3885	10.5800	0
12/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	15.7700	15.0400	0.0158	0.0150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10440.8400	10632.3100	10.4408	10.6323	0
12/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	15.3200	14.6100	0.0153	0.0146	0
12/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	11936.0100	12127.9600	11.9360	12.1280	0
12/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	5.7400	5.5100	0.0057	0.0055	640
12/09/2024	2040 On 06-February-25			Bond Future	11.1598	11.1290	84.7214	84.9172	14
12/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1928.3800	2025.1700	1.9284	2.0252	780
12/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2951.7800	2852.8000	2.9518	2.8528	0
12/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4561.8800	4709.5500	4.5619	4.7096	0
12/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1236.6000	1188.5000	1.2366	1.1885	780
12/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6871.0200	7040.6600	6.8710	7.0407	0
12/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	641.5000	615.3700	0.6415	0.6154	780
12/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10530.7500	10716.8300	10.5308	10.7168	0
12/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	234.7200	225.0300	0.2347	0.2250	0
12/09/2024	2040 On 08-May-25			Bond Future	11.2649	11.2331	86.4065	86.6056	3,900
12/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8818.3000	8988.4800	8.8183	8.9885	0
12/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	911.3500	882.3700	0.9114	0.8824	0
12/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9362.6100	9535.7100	9.3626	9.5357	15,000
12/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	815.3800	789.3200	0.8154	0.7893	0
12/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12435.2500	12620.7300	12.4353	12.6207	7,500
12/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	412.1500	398.4700	0.4122	0.3985	0
12/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12743.7900	12930.3100	12.7438	12.9303	7,500
12/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	377.0500	364.4100	0.3771	0.3644	0
12/09/2024	2040 On 07-August-25			Bond Future	11.3837	11.3506	83.5668	83.7694	0
12/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11606.7500	11782.2400	11.6068	11.7822	0
12/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1062.1900	1035.1100	1.0622	1.0351	0
12/09/2024	2040 On 06-November-25			Bond Future	11.5036	11.4694	85.1603	85.3663	0
12/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5737.7100	5866.3300	5.7377	5.8663	0
12/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3750.9800	3673.6000	3.7510	3.6736	0
12/09/2024	2044 On 07-November-24			Bond Future	11.1254	11.0956	83.7581	83.9573	89,334
12/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5718.5000	5905.9200	5.7185	5.9059	0
12/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	203.1200	191.2500	0.2031	0.1913	13,875
12/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7084.9900	7278.3400	7.0850	7.2783	0
12/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	104.6100	98.6700	0.1046	0.0987	9,540
12/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8452.1900	8648.6300	8.4522	8.6486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	52.9300	50.0800	0.0529	0.0501	11,405
12/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10595.3900	10793.8600	10.5954	10.7939	0
12/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	17.5000	16.6800	0.0175	0.0167	0
12/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10647.9800	10846.4800	10.6480	10.8465	0
12/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	17.0200	16.2300	0.0170	0.0162	0
12/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10700.5200	10899.0400	10.7005	10.8990	0
12/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	16.5600	15.7900	0.0166	0.0158	0
12/09/2024	2044 On 06-February-25			Bond Future	11.2071	11.1763	81.1054	81.3084	0
12/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	5886.8400	6052.9800	5.8868	6.0530	449
12/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	925.8600	888.9800	0.9259	0.8890	0
12/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8318.6500	8502.0100	8.3187	8.5020	449
12/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	479.2700	459.6100	0.4793	0.4596	0
12/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	10888.4500	11081.5200	10.8885	11.0815	0
12/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	242.1900	232.2400	0.2422	0.2322	0
12/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14364.6400	14564.5700	14.3646	14.5646	0
12/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	71.5900	68.5000	0.0716	0.0685	449
12/09/2024	2044 On 08-May-25			Bond Future	11.3053	11.2735	82.7185	82.9250	0
12/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2133.6600	2222.9100	2.1337	2.2229	2,490
12/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4696.1100	4578.8100	4.6961	4.5788	0
12/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4623.6200	4759.6800	4.6236	4.7597	0
12/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2436.7300	2366.2400	2.4367	2.3662	2,490
12/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7843.8700	8012.4000	7.8439	8.0124	0
12/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1219.4000	1181.3800	1.2194	1.1814	2,490
12/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9301.9300	9479.6700	9.3019	9.4797	0
12/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	908.2600	879.4500	0.9083	0.8795	0
12/09/2024	2044 On 07-August-25			Bond Future	11.4156	11.3828	79.9327	80.1428	0
12/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	11940.5100	12123.4600	11.9405	12.1235	0
12/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1045.8400	1018.6400	1.0458	1.0186	0
12/09/2024	2044 On 06-November-25			Bond Future	11.5266	11.4926	81.4567	81.6705	0
12/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6011.1400	6145.8300	6.0111	6.1458	0
12/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3843.2200	3764.1300	3.8432	3.7641	0
12/09/2024	2046 On 07-November-24			Bond Future	122.3069	122.7842	122.3069	122.7842	17,306
12/09/2024	2046 On 06-February-25			Bond Future	124.8676	125.3543	124.8676	125.3543	0
12/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10857.6100	11344.3000	10.8576	11.3443	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2046 On 08-May-25			Bond Future	125.1401	125.6359	125.1401	125.6359	0
12/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	3170.1200	3665.8900	3.1701	3.6659	0
12/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2046 On 07-August-25			Bond Future	127.5930	128.0978	127.5930	128.0978	0
12/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8902.9600	9407.7900	8.9030	9.4078	0
12/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2046 On 06-November-25			Bond Future	127.7783	128.2924	127.7783	128.2924	0
12/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2368.3000	2882.4400	2.3683	2.8824	0
12/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2050 On 07-November-24			Bond Future	124.6409	124.3327	124.6409	124.3327	15,376
12/09/2024	2050 On 06-February-25			Bond Future	124.8962	124.5809	124.8962	124.5809	582
12/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	9296.1800	8980.8800	9.2962	8.9809	0
12/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2050 On 08-May-25			Bond Future	127.4134	127.0909	127.4134	127.0909	0
12/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	6253.3700	5930.9300	6.2534	5.9309	0
12/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2050 On 07-August-25			Bond Future	127.5072	127.1777	127.5072	127.1777	0
12/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7617.1700	7287.6700	7.6172	7.2877	0
12/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	2050 On 06-November-25			Bond Future	129.9760	129.6396	129.9760	129.6396	0
12/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5555.9500	5219.6200	5.5560	5.2196	0
12/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	AL37 On 07-November-24			Index Future	1052.7140	1053.4050	1052.7140	1,053.4050	0
12/09/2024	AL37 On 06-February-25			Index Future	1074.5000	1075.2000	1074.5000	1,075.2000	0
12/09/2024	AL37 On 08-May-25			Index Future	1095.9180	1096.6260	1095.9180	1,096.6260	0
12/09/2024	AL37 On 07-August-25			Index Future	1117.1750	1117.8920	1117.1750	1,117.8920	0
12/09/2024	AL37 On 06-November-25			Index Future	1138.6030	1139.3280	1138.6030	1,139.3280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	AL7T On 07-November-24			Index Future	1256.1160	1257.5340	1256.1160	1,257.5340	0
12/09/2024	AL7T On 06-February-25			Index Future	1282.1110	1283.5530	1282.1110	1,283.5530	0
12/09/2024	AL7T On 08-May-25			Index Future	1307.6670	1309.1300	1307.6670	1,309.1300	0
12/09/2024	AL7T On 07-August-25			Index Future	1333.0320	1334.5170	1333.0320	1,334.5170	0
12/09/2024	AL7T On 06-November-25			Index Future	1358.6000	1360.1070	1358.6000	1,360.1070	0
12/09/2024	ALBI On 07-November-24			Index Future	1086.2630	1087.6820	1086.2630	1,087.6820	121
12/09/2024	ALBI On 06-February-25			Index Future	1108.7430	1110.1860	1108.7430	1,110.1860	0
12/09/2024	ALBI On 08-May-25			Index Future	1130.8440	1132.3090	1130.8440	1,132.3090	0
12/09/2024	ALBI On 07-August-25			Index Future	1152.7790	1154.2660	1152.7790	1,154.2660	0
12/09/2024	ALBI On 06-November-25			Index Future	1174.8890	1176.4000	1174.8890	1,176.4000	0
12/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C213 On 28-February-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
12/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	ES33 On 07-November-24			Bond Future	11.1281	11.1036	81.0938	81.2111	0
12/09/2024	ES33 On 06-February-25			Bond Future	11.2431	11.2176	82.7917	82.9111	0
12/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9060.0700	9179.5000	9.0601	9.1795	0
12/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	ES33 On 08-May-25			Bond Future	11.3737	11.3471	80.6601	80.7814	0
12/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5888.0800	6009.4100	5.8881	6.0094	0
12/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	ES33 On 07-August-25			Bond Future	11.5208	11.4932	82.2389	82.3622	0
12/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8434.3400	8557.5900	8.4343	8.5576	0
12/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	ES33 On 06-November-25			Bond Future	11.6872	11.6583	80.0317	80.1569	0
12/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1381.4600	1506.6900	1.3815	1.5067	0
12/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	ES42 On 07-November-24			Bond Future	11.4585	11.4288	78.2848	78.4679	0
12/09/2024	ES42 On 06-February-25			Bond Future	11.5523	11.5216	79.9232	80.1097	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11529.6900	11716.2400	11.5297	11.7162	0
12/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	ES42 On 08-May-25			Bond Future	11.6616	11.6298	77.2662	77.4560	0
12/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8635.3500	8825.1500	8.6354	8.8252	0
12/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	ES42 On 07-August-25			Bond Future	11.7797	11.7469	78.7761	78.9692	0
12/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10503.9400	10696.9800	10.5039	10.6970	0
12/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	ES42 On 06-November-25			Bond Future	11.9084	11.8744	76.0322	76.2287	0
12/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2698.3300	2894.8100	2.6983	2.8948	0
12/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	GOVI On 07-November-24			GOVI	1069.4940	1070.8920	1069.4940	1,070.8920	677
12/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1207140.0000	1221120.0000	120.7140	122.1120	0
12/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1207040.0000	1221020.0000	120.7040	122.1020	0
12/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1206940.0000	1220920.0000	120.6940	122.0920	0
12/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	GOVI On 06-February-25			GOVI	1091.6270	1093.0490	1091.6270	1,093.0490	0
12/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1196270.0000	1210490.0000	119.6270	121.0490	0
12/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	GOVI On 08-May-25			GOVI	1113.3860	1114.8300	1113.3860	1,114.8300	0
12/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	913860.0000	928300.0000	91.3860	92.8300	0
12/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	GOVI On 07-August-25			GOVI	1134.9830	1136.4490	1134.9830	1,136.4490	0
12/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1239830.0000	1254490.0000	123.9830	125.4490	0
12/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	GOVI On 06-November-25			GOVI	1156.7520	1158.2410	1156.7520	1,158.2410	0
12/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	447520.0000	462410.0000	44.7520	46.2410	0
12/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/09/2024	IGOV On 07-November-24			Index Future	375.1850	375.3460	375.1850	375.3460	795
12/09/2024	IGOV On 06-February-25			Index Future	383.0400	383.2030	383.0400	383.2030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	IGOV On 08-May-25			Index Future	390.7650	390.9280	390.7650	390.9280	0
12/09/2024	IGOV On 07-August-25			Index Future	398.4320	398.5970	398.4320	398.5970	0
12/09/2024	IGOV On 06-November-25			Index Future	406.1600	406.3260	406.1600	406.3260	0
12/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
12/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
12/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
12/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
12/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
12/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
12/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/09/2024	R035 On 07-November-24			Bond Future	10.4818	10.4570	91.7862	91.9296	141,437
12/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3794.9300	3923.6500	3.7949	3.9237	0
12/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	313.9600	299.2700	0.3140	0.2993	11,000
12/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9097.2100	9240.1700	9.0972	9.2402	0
12/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	14.5000	14.0500	0.0145	0.0141	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9146.7300	9289.7100	9.1467	9.2897	0
12/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	14.0600	13.6300	0.0141	0.0136	0
12/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9196.2200	9339.2200	9.1962	9.3392	0
12/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	13.6300	13.2200	0.0136	0.0132	0
12/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9245.6800	9388.7000	9.2457	9.3887	1,000
12/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	13.2200	12.8300	0.0132	0.0128	0
12/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14148.8300	14292.2400	14.1488	14.2922	0
12/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.1800	0.1800	0.0002	0.0002	1,000
12/09/2024	R035 On 06-February-25			Bond Future	10.5676	10.5419	93.6858	93.8317	0
12/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1376.6400	1440.1200	1.3766	1.4401	100
12/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	3143.0900	3060.6500	3.1431	3.0607	0
12/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1572.2800	1640.9600	1.5723	1.6410	1,000
12/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2874.8400	2797.6000	2.8748	2.7976	0
12/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2466.4400	2554.2500	2.4664	2.5543	0
12/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2001.1700	1943.0600	2.0012	1.9431	1,100
12/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4906.0700	5023.9500	4.9061	5.0240	0
12/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	882.5600	854.5200	0.8826	0.8545	1,100
12/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9861.7900	10001.4000	9.8618	10.0014	0
12/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	197.1500	190.8400	0.1972	0.1908	0
12/09/2024	R035 On 08-May-25			Bond Future	10.6643	10.6376	91.0406	91.1889	0
12/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2179.5200	2251.5400	2.1795	2.2515	150
12/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3436.1800	3359.9400	3.4362	3.3599	0
12/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3719.8500	3815.5000	3.7199	3.8155	0
12/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2152.6400	2100.0300	2.1526	2.1000	150
12/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5597.4400	5711.4000	5.5974	5.7114	400
12/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1324.1900	1289.8900	1.3242	1.2899	0
12/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6556.7800	6677.3800	6.5568	6.6774	0
12/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1049.2800	1021.6200	1.0493	1.0216	150
12/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6884.0000	7006.5600	6.8840	7.0066	0
12/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	970.5100	944.8100	0.9705	0.9448	0
12/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10789.1600	10926.7500	10.7892	10.9268	0
12/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	394.5300	383.8600	0.3945	0.3839	400
12/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13525.9400	13669.4400	13.5259	13.6694	0
12/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	163.1100	158.3500	0.1631	0.1584	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	R035 On 07-August-25			Bond Future	10.7757	10.7480	92.8024	92.9531	0
12/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10334.5300	10465.6200	10.3345	10.4656	0
12/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	903.8300	884.2300	0.9038	0.8842	0
12/09/2024	R035 On 06-November-25			Bond Future	10.9024	10.8736	90.0689	90.2221	0
12/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4843.7700	4938.3000	4.8438	4.9383	0
12/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3285.8400	3227.2200	3.2858	3.2272	0
12/09/2024	R053 On 07-November-24			Bond Future	11.0744	11.0395	106.0841	106.3982	3,664
12/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13610.3800	13922.4900	13.6104	13.9225	0
12/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	28.5000	26.5800	0.0285	0.0266	0
12/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13679.2600	13991.4300	13.6793	13.9914	0
12/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	27.7300	25.8700	0.0277	0.0259	0
12/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	13748.0800	14060.3000	13.7481	14.0603	0
12/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	26.9900	25.1800	0.0270	0.0252	0
12/09/2024	R053 On 06-February-25			Bond Future	11.1532	11.1172	108.2792	108.5992	0
12/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14283.7600	14585.1100	14.2838	14.5851	0
12/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	384.8700	366.1700	0.3849	0.3662	0
12/09/2024	R053 On 08-May-25			Bond Future	11.2438	11.2065	104.5674	104.8931	0
12/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12234.4400	12512.9600	12.2344	12.5130	0
12/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1234.2900	1187.0700	1.2343	1.1871	0
12/09/2024	R053 On 07-August-25			Bond Future	11.3435	11.3049	106.5890	106.9204	0
12/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15157.9900	15443.7200	15.1580	15.4437	0
12/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1403.1100	1357.3700	1.4031	1.3574	0
12/09/2024	R053 On 06-November-25			Bond Future	11.4511	11.4112	102.7598	103.0971	0
12/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7582.5100	7791.8200	7.5825	7.7918	0
12/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	5037.0200	4909.0100	5.0370	4.9090	0
12/09/2024	R186 On 07-November-24			Bond Future	8.0052	7.9775	108.8634	108.9178	158,802
12/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2194.2000	2247.6700	2.1942	2.2477	0
12/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	14.7600	13.8200	0.0148	0.0138	0
12/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2212.8500	2266.3500	2.2129	2.2664	0
12/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	14.3000	13.3900	0.0143	0.0134	0
12/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2231.5000	2285.0400	2.2315	2.2850	0
12/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	13.8500	12.9800	0.0139	0.0130	0
12/09/2024	R186 On 06-February-25			Bond Future	7.9495	7.9180	105.8035	105.8586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2003.6900	2052.1900	2.0037	2.0522	0
12/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	139.3000	132.7300	0.1393	0.1327	0
12/09/2024	R186 On 08-May-25			Bond Future	7.9339	7.8974	107.9095	107.9650	0
12/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1221.4500	1260.4000	1.2215	1.2604	0
12/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	410.0400	393.4700	0.4100	0.3935	0
12/09/2024	R186 On 07-August-25			Bond Future	7.9542	7.9110	104.6877	104.7437	0
12/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1810.3500	1856.9000	1.8104	1.8569	1,983
12/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	189.8800	180.4200	0.1899	0.1804	0
12/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2302.5200	2352.8900	2.3025	2.3529	0
12/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	101.9800	96.3400	0.1020	0.0963	0
12/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2955.4500	3008.8200	2.9555	3.0088	0
12/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	42.5600	39.9200	0.0426	0.0399	1,983
12/09/2024	R186 On 06-November-25			Bond Future	8.0023	7.9491	106.6866	106.7432	0
12/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	709.8300	741.3500	0.7098	0.7414	0
12/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	574.1100	549.0500	0.5741	0.5491	0
12/09/2024	R202 On 07-November-24			Bond Future	272.8462	272.4495	272.8462	272.4495	1,076
12/09/2024	R202 On 06-February-25			Bond Future	273.3523	272.9462	273.3523	272.9462	0
12/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	6562.3400	6156.1600	6.5623	6.1562	0
12/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	R202 On 08-May-25			Bond Future	278.8622	278.4464	278.8622	278.4464	0
12/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	6552.1700	6136.3800	6.5522	6.1364	0
12/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	R202 On 07-August-25			Bond Future	279.0144	278.5889	279.0144	278.5889	0
12/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	7414.4100	6988.8500	7.4144	6.9889	0
12/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	R202 On 06-November-25			Bond Future	284.4178	283.9826	284.4178	283.9826	0
12/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	8777.7700	8342.6200	8.7778	8.3426	0
12/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	R209 On 07-November-24			Bond Future	10.5973	10.5725	72.3662	72.4955	16,897
12/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1087.6700	1161.0500	1.0877	1.1611	100
12/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	1334.7600	1278.8000	1.3348	1.2788	0
12/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	2554.3300	2660.9300	2.5543	2.6609	0
12/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	493.6900	470.9500	0.4937	0.4710	100



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7806.6500	7935.4400	7.8067	7.9354	0
12/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	17.1200	16.5700	0.0171	0.0166	0
12/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7850.7700	7979.5800	7.8508	7.9796	0
12/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	16.6100	16.0800	0.0166	0.0161	0
12/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7894.8600	8023.6900	7.8949	8.0237	0
12/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	16.1200	15.6100	0.0161	0.0156	0
12/09/2024	R209 On 06-February-25			Bond Future	10.6738	10.6482	73.8636	73.9953	0
12/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8555.2100	8680.5900	8.5552	8.6806	0
12/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	199.5800	193.2700	0.1996	0.1933	0
12/09/2024	R209 On 08-May-25			Bond Future	10.7645	10.7381	72.1799	72.3138	0
12/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6277.5900	6388.6500	6.2776	6.3887	0
12/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	877.4700	854.6400	0.8775	0.8546	0
12/09/2024	R209 On 07-August-25			Bond Future	10.8667	10.8394	73.5764	73.7124	0
12/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9159.9400	9277.7800	9.1599	9.2778	0
12/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	861.8400	843.6100	0.8618	0.8436	0
12/09/2024	R209 On 06-November-25			Bond Future	10.9789	10.9506	71.8297	71.9681	0
12/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4435.0700	4520.8100	4.4351	4.5208	0
12/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3034.5600	2981.9700	3.0346	2.9820	0
12/09/2024	R210 On 07-November-24			Bond Future	242.9256	242.9467	242.9256	242.9467	1,557
12/09/2024	R210 On 06-February-25			Bond Future	248.0117	248.0322	248.0117	248.0322	0
12/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8401.6500	8422.1700	8.4017	8.4222	0
12/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	R210 On 08-May-25			Bond Future	249.6090	249.6285	249.6090	249.6285	0
12/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1579.0400	1598.4500	1.5790	1.5985	0
12/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	R210 On 07-August-25			Bond Future	254.5027	254.5212	254.5027	254.5212	0
12/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6062.7400	6081.2000	6.0627	6.0812	0
12/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	R210 On 06-November-25			Bond Future	255.9685	255.9861	255.9685	255.9861	0
12/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3828.4700	3846.1300	3.8285	3.8461	0
12/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/09/2024	R213 On 07-November-24			Bond Future	9.4450	9.4301	89.9811	90.0457	77,568
12/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7266.0700	7330.8200	7.2661	7.3308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	12.1900	12.3300	0.0122	0.0123	0
12/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7304.7100	7369.4600	7.3047	7.3695	0
12/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	11.8700	12.0100	0.0119	0.0120	0
12/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7343.3300	7408.0800	7.3433	7.4081	0
12/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	11.5600	11.7000	0.0116	0.0117	0
12/09/2024	R213 On 06-February-25			Bond Future	9.5044	9.4888	91.8432	91.9088	0
12/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7449.5600	7513.4800	7.4496	7.5135	0
12/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	102.9300	101.3000	0.1029	0.1013	0
12/09/2024	R213 On 08-May-25			Bond Future	9.5787	9.5624	90.1147	90.1810	0
12/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4504.5700	4558.9500	4.5046	4.5590	0
12/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	779.6300	767.6800	0.7796	0.7677	0
12/09/2024	R213 On 07-August-25			Bond Future	9.6715	9.6544	91.8595	91.9266	0
12/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7893.9900	7954.5400	7.8940	7.9545	0
12/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	501.5800	495.0200	0.5016	0.4950	0
12/09/2024	R213 On 06-November-25			Bond Future	9.7854	9.7674	90.0614	90.1294	0
12/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3215.7400	3258.0100	3.2157	3.2580	0
12/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2223.9500	2198.2200	2.2240	2.1982	0
12/09/2024	R214 On 07-November-24			Bond Future	10.8982	10.8684	68.0909	68.2584	19,461
12/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8621.5100	8788.3400	8.6215	8.7883	0
12/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	12.7400	12.0800	0.0127	0.0121	0
12/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8666.6000	8833.4600	8.6666	8.8335	0
12/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	12.3600	11.7300	0.0124	0.0117	0
12/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8711.6700	8878.5400	8.7117	8.8785	0
12/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	12.0000	11.3800	0.0120	0.0114	0
12/09/2024	R214 On 06-February-25			Bond Future	10.9758	10.9450	69.5000	69.6707	0
12/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4868.7300	5008.0700	4.8687	5.0081	554
12/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	776.2900	744.9000	0.7763	0.7449	0
12/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	6932.7900	7086.9800	6.9328	7.0870	554
12/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	395.8000	379.2600	0.3958	0.3793	0
12/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8871.7000	9033.5200	8.8717	9.0335	0
12/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	212.3300	203.4200	0.2123	0.2034	0
12/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12613.4700	12782.2800	12.6135	12.7823	0
12/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	42.7800	40.8600	0.0428	0.0409	554
12/09/2024	R214 On 08-May-25			Bond Future	11.0604	11.0288	67.5803	67.7541	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7545.9100	7694.5300	7.5459	7.6945	0
12/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	779.9300	754.8000	0.7799	0.7548	0
12/09/2024	R214 On 07-August-25			Bond Future	11.1554	11.1227	68.8882	69.0649	0
12/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9703.0000	9855.7800	9.7030	9.8558	0
12/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	901.8000	877.8800	0.9018	0.8779	0
12/09/2024	R214 On 06-November-25			Bond Future	11.2606	11.2269	66.9038	67.0836	0
12/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5092.7700	5207.1900	5.0928	5.2072	0
12/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3121.2700	3055.9100	3.1213	3.0559	0
12/09/2024	R248 On 07-November-24			Bond Future	11.0346	11.0099	82.7278	82.9003	250,990
12/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10788.3600	10960.4100	10.7884	10.9604	0
12/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	18.0000	17.4700	0.0180	0.0175	0
12/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	10842.3000	11014.3600	10.8423	11.0144	0
12/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	17.5100	16.9900	0.0175	0.0170	0
12/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	10896.1600	11068.2400	10.8962	11.0682	0
12/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	17.0200	16.5200	0.0170	0.0165	0
12/09/2024	R248 On 06-February-25			Bond Future	11.1143	11.0888	84.4398	84.6156	10,000
12/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	585.2500	623.5900	0.5853	0.6236	660
12/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6538.2600	6400.8400	6.5383	6.4008	0
12/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2271.9000	2364.0600	2.2719	2.3641	660
12/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	3065.3700	2981.7700	3.0654	2.9818	0
12/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5162.2700	5298.0800	5.1623	5.2981	0
12/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1296.7900	1256.8400	1.2968	1.2568	660
12/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10180.1600	10344.6500	10.1802	10.3447	0
12/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	356.7300	345.4600	0.3567	0.3455	0
12/09/2024	R248 On 08-May-25			Bond Future	11.2008	11.1745	81.6739	81.8527	0
12/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9537.0800	9691.9600	9.5371	9.6920	0
12/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	919.7700	895.8200	0.9198	0.8958	0
12/09/2024	R248 On 07-August-25			Bond Future	11.2975	11.2704	83.2541	83.4359	0
12/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12273.9000	12433.0200	12.2739	12.4330	0
12/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1053.7700	1031.1000	1.0538	1.0311	0
12/09/2024	R248 On 06-November-25			Bond Future	11.4040	11.3759	80.4010	80.5860	0
12/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6001.1400	6118.3400	6.0011	6.1183	0
12/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3842.3300	3774.6100	3.8423	3.7746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0