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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	2025 On 07-November-24			Bond Future	184.9834	184.9793	184.9834	184.9793	9,276
11/10/2024	2029 On 07-November-24			Bond Future	133.4940	133.6628	133.4940	133.6628	7,734
11/10/2024	2029 On 06-February-25			Bond Future	136.2511	136.4425	136.2511	136.4425	0
11/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3851.0700	4042.4500	3.8511	4.0425	0
11/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2029 On 08-May-25			Bond Future	137.5936	137.7755	137.5936	137.7755	0
11/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	256.3600	74.4800	0.2564	0.0745	0
11/10/2024	2029 On 07-August-25			Bond Future	140.3103	140.4114	140.3103	140.4114	0
11/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2900.3100	3001.3500	2.9003	3.0014	0
11/10/2024	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
11/10/2024	2029 On 06-November-25			Bond Future	141.5755	141.5869	141.5755	141.5869	0
11/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1785.4500	1796.9400	1.7855	1.7969	0
11/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2030 On 07-November-24			Bond Future	9.1318	9.1211	97.6230	97.6656	181,968
11/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4160.9000	4203.0400	4.1609	4.2030	600
11/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3.3600	2.8900	0.0034	0.0029	0
11/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	6009.6400	6052.2200	6.0096	6.0522	600
11/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.1600	0.1300	0.0002	0.0001	0
11/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6119.2400	6161.8300	6.1192	6.1618	0
11/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.1300	0.1100	0.0001	0.0001	0
11/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6155.7500	6198.3300	6.1558	6.1983	0
11/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.1300	0.1000	0.0001	0.0001	0
11/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6192.2200	6234.8100	6.1922	6.2348	0
11/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.1200	0.1000	0.0001	0.0001	0
11/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10267.5100	10310.1200	10.2675	10.3101	0
11/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
11/10/2024	2030 On 06-February-25			Bond Future	9.1819	9.1668	95.6053	95.6626	28,826
11/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	401.6500	445.9900	0.4017	0.4460	800
11/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2336.2900	2323.2700	2.3363	2.3233	0
11/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1116.4900	1183.0900	1.1165	1.1831	800
11/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1123.7300	1132.9700	1.1237	1.1330	0
11/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2361.8000	2435.3600	2.3618	2.4354	0
11/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	451.2900	467.4900	0.4513	0.4675	800
11/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5559.0700	5623.1300	5.5591	5.6231	0
11/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	59.8500	66.5500	0.0599	0.0666	0
11/10/2024	2030 On 08-May-25			Bond Future	9.2545	9.2412	97.5221	97.5707	0
11/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	627.2000	684.9100	0.6272	0.6849	800
11/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2750.8800	2759.9700	2.7509	2.7600	0
11/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1350.3700	1426.5600	1.3504	1.4266	800
11/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1622.6300	1650.2000	1.6226	1.6502	0
11/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3088.3200	3168.4600	3.0883	3.1685	0
11/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	663.8100	695.3300	0.6638	0.6953	0
11/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3252.5100	3332.0500	3.2525	3.3321	0
11/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	616.3300	647.2500	0.6163	0.6473	800

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11/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4167.3900	4243.0400	4.1674	4.2430	1,640
11/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	412.2900	439.3200	0.4123	0.4393	0
11/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5316.4000	5386.8100	5.3164	5.3868	2,280
11/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	254.1200	275.9100	0.2541	0.2759	0
11/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8983.6700	9039.0800	8.9837	9.0391	0
11/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	38.8400	45.6300	0.0388	0.0456	1,640
11/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10303.8500	10356.0100	10.3039	10.3560	0
11/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	15.8700	19.4100	0.0159	0.0194	2,280
11/10/2024	2030 On 07-August-25			Bond Future	9.3508	9.3538	95.4133	95.4026	0
11/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4493.4500	4483.0300	4.4935	4.4830	1,054
11/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	664.4300	664.7200	0.6644	0.6647	0
11/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6257.7300	6247.2600	6.2577	6.2473	0
11/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	375.0000	375.2400	0.3750	0.3752	0
11/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9158.7000	9161.6800	9.1587	9.1617	0
11/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	101.1400	114.8300	0.1011	0.1148	1,054
11/10/2024	2030 On 06-November-25			Bond Future	9.4594	9.4821	97.2335	97.1585	0
11/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2170.0900	2181.1400	2.1701	2.1811	0
11/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1903.6700	1989.7700	1.9037	1.9898	0
11/10/2024	2032 On 07-November-24			Bond Future	9.7841	9.7841	93.0235	93.0239	98,717
11/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	620.4500	649.8100	0.6205	0.6498	50
11/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	788.1300	817.1400	0.7881	0.8171	0
11/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	931.2500	959.3800	0.9313	0.9594	0
11/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	559.8900	587.6700	0.5599	0.5877	0
11/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1058.6700	1085.8000	1.0587	1.0858	100
11/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	492.2900	519.0700	0.4923	0.5191	0
11/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3934.5500	3940.5100	3.9346	3.9405	0
11/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	39.4000	45.0100	0.0394	0.0450	200
11/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6228.5000	6229.9400	6.2285	6.2299	600
11/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	5.1900	6.2800	0.0052	0.0063	0
11/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7820.5900	7821.2500	7.8206	7.8213	0
11/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	1.2300	1.5400	0.0012	0.0015	0
11/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7864.3300	7864.9800	7.8643	7.8650	0
11/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	1.1800	1.4800	0.0012	0.0015	0
11/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7908.0400	7908.6800	7.9080	7.9087	0

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11/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	1.1400	1.4300	0.0011	0.0014	0
11/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8430.4300	8430.9700	8.4304	8.4310	600
11/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.7100	0.9000	0.0007	0.0009	0
11/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8560.4000	8560.9200	8.5604	8.5609	1,615
11/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.6300	0.8000	0.0006	0.0008	0
11/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13992.4800	13992.8300	13.9925	13.9928	0
11/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
11/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15598.1000	15598.4500	15.5981	15.5985	0
11/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
11/10/2024	2032 On 06-February-25			Bond Future	9.8572	9.8544	94.9219	94.9355	24,546
11/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	610.9700	630.7900	0.6110	0.6308	800
11/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2729.4000	2735.6100	2.7294	2.7356	0
11/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1642.5800	1647.3900	1.6426	1.6474	800
11/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1343.3200	1334.5200	1.3433	1.3345	0
11/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3929.5600	3934.4500	3.9296	3.9345	0
11/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	421.9900	413.2700	0.4220	0.4133	800
11/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8427.0200	8438.7800	8.4270	8.4388	0
11/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	52.9200	51.0700	0.0529	0.0511	0
11/10/2024	2032 On 08-May-25			Bond Future	9.9418	9.9408	92.6616	92.6662	0
11/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	915.8100	973.6400	0.9158	0.9736	800
11/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3377.7600	3431.0400	3.3778	3.4310	0
11/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1902.1500	1967.9800	1.9022	1.9680	800
11/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2003.1500	2064.4300	2.0032	2.0644	0
11/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4985.9000	5034.8900	4.9859	5.0349	0
11/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	629.0700	673.5100	0.6291	0.6735	0
11/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5202.7900	5250.2000	5.2028	5.2502	0
11/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	584.7100	627.5700	0.5847	0.6276	800
11/10/2024	2032 On 07-August-25			Bond Future	10.0429	10.0547	94.4676	94.4143	0
11/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8779.1800	8770.6100	8.7792	8.7706	0
11/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	442.9000	487.6800	0.4429	0.4877	0
11/10/2024	2032 On 06-November-25			Bond Future	10.1623	10.1890	92.1097	91.9935	0
11/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3538.8700	3543.4600	3.5389	3.5435	0
11/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2425.0300	2545.8500	2.4250	2.5459	0
11/10/2024	2033 On 07-November-24			Bond Future	126.7099	126.7093	126.7099	126.7093	6,818

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11/10/2024	2033 On 06-February-25			Bond Future	129.3269	129.3444	129.3269	129.3444	0
11/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4386.9300	4404.3900	4.3869	4.4044	0
11/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2033 On 08-May-25			Bond Future	130.4296	130.4348	130.4296	130.4348	0
11/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	190.3900	185.2400	0.1904	0.1852	0
11/10/2024	2033 On 07-August-25			Bond Future	133.0049	132.9302	133.0049	132.9302	0
11/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4354.9100	4280.2200	4.3549	4.2802	0
11/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2033 On 06-November-25			Bond Future	134.0268	133.8642	134.0268	133.8642	0
11/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	886.7800	724.2000	0.8868	0.7242	0
11/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2037 On 07-November-24			Bond Future	10.7635	10.7891	87.1873	87.0347	212,935
11/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9894.0700	9741.5300	9.8941	9.7415	0
11/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0800	0.1600	0.0001	0.0002	0
11/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9944.1100	9791.5700	9.9441	9.7916	0
11/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0700	0.1500	0.0001	0.0002	0
11/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9994.1200	9841.5700	9.9941	9.8416	0
11/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0700	0.1400	0.0001	0.0001	0
11/10/2024	2037 On 06-February-25			Bond Future	10.8503	10.8747	84.7060	84.5626	10,552
11/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10313.6500	10183.0100	10.3137	10.1830	0
11/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	68.3700	81.1300	0.0684	0.0811	0
11/10/2024	2037 On 08-May-25			Bond Future	10.9507	10.9776	86.4039	86.2489	3,975
11/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7661.4600	7572.1400	7.6615	7.5721	0
11/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	609.3400	675.0700	0.6093	0.6751	0
11/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8995.8100	8892.4300	8.9958	8.8924	15,000
11/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	435.2000	486.8700	0.4352	0.4869	0
11/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12316.3800	12186.7100	12.3164	12.1867	7,500
11/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	165.1100	190.4900	0.1651	0.1905	0
11/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12534.0900	12402.9700	12.5341	12.4030	7,500
11/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	152.2600	176.1900	0.1523	0.1762	0
11/10/2024	2037 On 07-August-25			Bond Future	11.0656	11.1031	83.8273	83.6158	15
11/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1459.2900	1444.9600	1.4593	1.4450	2,541
11/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5708.0600	5905.2400	5.7081	5.9052	0

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11/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1888.2200	1860.1900	1.8882	1.8602	2,341
11/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	4877.1500	5060.6300	4.8772	5.0606	0
11/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2097.8100	2057.7800	2.0978	2.0578	200
11/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4554.4700	4725.9500	4.5545	4.7260	0
11/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3272.2600	3190.4500	3.2723	3.1905	0
11/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3247.6000	3377.3000	3.2476	3.3773	2,541
11/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4416.9900	4306.7500	4.4170	4.3068	0
11/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2445.7600	2547.0300	2.4458	2.5470	2,541
11/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5878.6100	5742.7500	5.8786	5.7428	0
11/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1759.7200	1835.3700	1.7597	1.8354	2,541
11/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7248.8600	7097.1600	7.2489	7.0972	0
11/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1315.5500	1375.3600	1.3156	1.3754	2,741
11/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10707.0300	10531.6600	10.7070	10.5317	0
11/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	652.3100	688.4500	0.6523	0.6885	0
11/10/2024	2037 On 06-November-25			Bond Future	11.1848	11.2340	85.4252	85.1530	0
11/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5313.0000	5218.9100	5.3130	5.2189	0
11/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	2894.5400	3072.6100	2.8945	3.0726	0
11/10/2024	2038 On 07-November-24			Bond Future	138.8043	138.8038	138.8043	138.8038	3,311
11/10/2024	2038 On 06-February-25			Bond Future	139.5646	139.5838	139.5646	139.5838	0
11/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4334.5500	4353.7700	4.3346	4.3538	0
11/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2038 On 08-May-25			Bond Future	142.3973	142.4031	142.3973	142.4031	0
11/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2717.2900	2723.0600	2.7173	2.7231	0
11/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2038 On 07-August-25			Bond Future	143.0583	142.9769	143.0583	142.9769	0
11/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3498.2700	3416.8700	3.4983	3.4169	0
11/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2038 On 06-November-25			Bond Future	145.8254	145.6484	145.8254	145.6484	0
11/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1945.4300	1768.3800	1.9454	1.7684	0
11/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2040 On 07-November-24			Bond Future	11.0192	11.0550	87.7714	87.5403	109,732
11/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6600.1200	6373.5000	6.6001	6.3735	640
11/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	6.9900	11.4500	0.0070	0.0115	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9383.1400	9152.4300	9.3831	9.1524	0
11/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.3900	0.7600	0.0004	0.0008	640
11/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10667.8600	10436.8900	10.6679	10.4369	0
11/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0900	0.2000	0.0001	0.0002	0
11/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10720.6700	10489.6800	10.7207	10.4897	0
11/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0900	0.1800	0.0001	0.0002	0
11/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10773.4100	10542.4200	10.7734	10.5424	0
11/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0800	0.1700	0.0001	0.0002	0
11/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12278.0900	12047.0200	12.2781	12.0470	0
11/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	640
11/10/2024	2040 On 06-February-25			Bond Future	11.1080	11.1431	85.0514	84.8280	5,684
11/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1627.0800	1573.7400	1.6271	1.5737	780
11/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2320.5200	2490.5700	2.3205	2.4906	0
11/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4425.0800	4292.5000	4.4251	4.2925	0
11/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	769.8400	860.6500	0.7698	0.8607	780
11/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6888.4400	6714.0000	6.8884	6.7140	0
11/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	328.9600	377.9100	0.3290	0.3779	780
11/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10714.8000	10508.9000	10.7148	10.5089	0
11/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	88.8100	106.3000	0.0888	0.1063	0
11/10/2024	2040 On 08-May-25			Bond Future	11.2091	11.2469	86.7561	86.5194	3,900
11/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8847.7200	8682.0800	8.8477	8.6821	0
11/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	591.1300	662.2000	0.5911	0.6622	0
11/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9415.2500	9243.0000	9.4153	9.2430	15,000
11/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	518.3800	582.8400	0.5184	0.5828	0
11/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12603.4400	12401.6000	12.6034	12.4016	7,500
11/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	230.7000	265.5700	0.2307	0.2656	0
11/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12923.5400	12719.0600	12.9235	12.7191	7,500
11/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	207.1600	239.3900	0.2072	0.2394	0
11/10/2024	2040 On 07-August-25			Bond Future	11.3236	11.3716	83.9356	83.6406	16
11/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11625.9100	11421.7400	11.6259	11.4217	0
11/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	712.5300	803.4100	0.7125	0.8034	0
11/10/2024	2040 On 06-November-25			Bond Future	11.4415	11.5007	85.5351	85.1777	0
11/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5638.6600	5489.5800	5.6387	5.4896	0
11/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3277.0800	3485.4000	3.2771	3.4854	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	2044 On 07-November-24			Bond Future	11.1335	11.1641	83.7044	83.5003	72,464
11/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5482.1800	5287.9800	5.4822	5.2880	0
11/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	20.5000	30.3100	0.0205	0.0303	13,875
11/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6931.9200	6731.1300	6.9319	6.7311	0
11/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	5.2400	8.4600	0.0052	0.0085	9,540
11/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8346.8000	8143.7300	8.3468	8.1437	0
11/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	1.2400	2.1800	0.0012	0.0022	11,405
11/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10524.3000	10320.4100	10.5243	10.3204	0
11/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.1100	0.2300	0.0001	0.0002	0
11/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10577.3700	10373.4700	10.5774	10.3735	0
11/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.1100	0.2200	0.0001	0.0002	0
11/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10630.3600	10426.4600	10.6304	10.4265	0
11/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.1000	0.2100	0.0001	0.0002	0
11/10/2024	2044 On 06-February-25			Bond Future	11.2191	11.2490	81.0267	80.8303	470
11/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5484.1500	5356.2500	5.4842	5.3563	449
11/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	601.8500	670.3400	0.6019	0.6703	0
11/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	8021.7400	7862.0700	8.0217	7.8621	449
11/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	261.0400	297.7600	0.2610	0.2978	0
11/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10676.9200	10498.6400	10.6769	10.4986	0
11/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	109.3400	127.4500	0.1093	0.1275	0
11/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14236.8300	14045.4500	14.2368	14.0455	0
11/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	22.4600	27.4700	0.0225	0.0275	449
11/10/2024	2044 On 08-May-25		Call	Bond Future	17.8000	20.3900	0.0178	0.0204	0
11/10/2024	2044 On 08-May-25			Bond Future	11.3157	11.3480	82.6508	82.4420	0
11/10/2024	2044 On 08-May-25		Put	Bond Future	17367.0500	17578.4100	17.3671	17.5784	0
11/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1683.1500	1674.8600	1.6832	1.6749	2,490
11/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4313.3400	4513.8200	4.3133	4.5138	0
11/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4159.9900	4096.2800	4.1600	4.0963	0
11/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2040.8400	2185.9000	2.0408	2.1859	2,490
11/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7471.9900	7351.1900	7.4720	7.3512	0
11/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	915.2600	1003.2300	0.9153	1.0032	2,490
11/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8975.8900	8836.0900	8.9759	8.8361	0
11/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	649.9600	718.9300	0.6500	0.7189	0
11/10/2024	2044 On 07-August-25			Bond Future	11.4246	11.4662	79.8754	79.6115	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11592.3300	11416.5700	11.5923	11.4166	0
11/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	754.8800	843.0900	0.7549	0.8431	0
11/10/2024	2044 On 06-November-25			Bond Future	11.5360	11.5878	81.3974	81.0744	0
11/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5650.4000	5525.6500	5.6504	5.5257	0
11/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3541.7100	3740.0400	3.5417	3.7400	0
11/10/2024	2046 On 07-November-24			Bond Future	119.2207	119.7617	119.2207	119.7617	10,807
11/10/2024	2046 On 06-February-25			Bond Future	121.6830	122.2523	121.6830	122.2523	6,908
11/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7673.0200	8242.2700	7.6730	8.2423	0
11/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2046 On 08-May-25			Bond Future	121.9163	122.4852	121.9163	122.4852	0
11/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	515.1600	0.0000	0.5152	0
11/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	53.7400	0.0000	0.0537	0.0000	0
11/10/2024	2046 On 07-August-25			Bond Future	124.3227	124.8274	124.3227	124.8274	0
11/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5632.6900	6137.3700	5.6327	6.1374	0
11/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2046 On 06-November-25			Bond Future	124.4482	124.8812	124.4482	124.8812	0
11/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	961.8100	528.7600	0.9618	0.5288	0
11/10/2024	2050 On 07-November-24			Bond Future	121.0513	121.4577	121.0513	121.4577	8,705
11/10/2024	2050 On 06-February-25			Bond Future	121.2044	121.6363	121.2044	121.6363	7,200
11/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5604.4200	6036.2700	5.6044	6.0363	0
11/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2050 On 08-May-25			Bond Future	123.6645	124.0930	123.6645	124.0930	0
11/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2504.4500	2933.0000	2.5045	2.9330	0
11/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2050 On 07-August-25			Bond Future	123.7102	124.0714	123.7102	124.0714	0
11/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3820.1600	4181.3800	3.8202	4.1814	0
11/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	2050 On 06-November-25			Bond Future	126.1028	126.3894	126.1028	126.3894	0
11/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1682.8100	1969.3700	1.6828	1.9694	0
11/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	8607 On 21-December-26			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
11/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	AL37 On 07-November-24			Index Future	1047.5450	1048.0140	1047.5450	1,048.0140	0
11/10/2024	AL37 On 06-February-25			Index Future	1068.9220	1069.5510	1068.9220	1,069.5510	0
11/10/2024	AL37 On 08-May-25			Index Future	1090.3730	1090.9100	1090.3730	1,090.9100	0
11/10/2024	AL37 On 07-August-25			Index Future	1111.6630	1111.5450	1111.6630	1,111.5450	0
11/10/2024	AL37 On 06-November-25			Index Future	1132.9530	1132.1090	1132.9530	1,132.1090	0
11/10/2024	AL7T On 07-November-24			Index Future	1258.4960	1257.2320	1258.4960	1,257.2320	0
11/10/2024	AL7T On 06-February-25			Index Future	1284.1790	1283.0680	1284.1790	1,283.0680	0
11/10/2024	AL7T On 08-May-25			Index Future	1309.9490	1308.6910	1309.9490	1,308.6910	0
11/10/2024	AL7T On 07-August-25			Index Future	1335.5260	1333.4450	1335.5260	1,333.4450	0
11/10/2024	AL7T On 06-November-25			Index Future	1361.1040	1358.1140	1361.1040	1,358.1140	0
11/10/2024	ALBI On 07-November-24			Index Future	1086.6350	1085.1690	1086.6350	1,085.1690	102
11/10/2024	ALBI On 06-February-25			Index Future	1108.8100	1107.4690	1108.8100	1,107.4690	16
11/10/2024	ALBI On 08-May-25			Index Future	1131.0610	1129.5850	1131.0610	1,129.5850	0
11/10/2024	ALBI On 07-August-25			Index Future	1153.1450	1150.9520	1153.1450	1,150.9520	0
11/10/2024	ALBI On 06-November-25			Index Future	1175.2300	1172.2440	1175.2300	1,172.2440	0
11/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C048 On 28-February-48			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
11/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	ES33 On 07-November-24			Bond Future	10.9655	10.9963	81.8761	81.7270	0
11/10/2024	ES33 On 06-February-25			Bond Future	11.0783	11.1080	83.5671	83.4266	0
11/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9835.5200	9695.0200	9.8355	9.6950	0
11/10/2024	ES33 On 06-February-25	13.34	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
11/10/2024	ES33 On 08-May-25			Bond Future	11.1988	11.2317	81.4633	81.3116	0
11/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6691.2900	6539.6500	6.6913	6.5397	0
11/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	ES33 On 07-August-25			Bond Future	11.3353	11.3810	83.0697	82.8642	0
11/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9265.0500	9059.6200	9.2651	9.0596	0
11/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	ES33 On 06-November-25			Bond Future	11.4932	11.5534	80.8774	80.6140	0
11/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2227.1900	1963.7700	2.2272	1.9638	0
11/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	ES42 On 07-November-24			Bond Future	11.3505	11.3813	78.9540	78.7626	0
11/10/2024	ES42 On 06-February-25			Bond Future	11.4441	11.4741	80.5847	80.4005	0
11/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12191.2400	12007.0600	12.1912	12.0071	0
11/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	ES42 On 08-May-25			Bond Future	11.5473	11.5797	77.9534	77.7576	0
11/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9322.5300	9126.7200	9.3225	9.1267	0
11/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	ES42 On 07-August-25			Bond Future	11.6591	11.7010	79.4892	79.2404	0
11/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11217.0600	10968.2400	11.2171	10.9682	0
11/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	ES42 On 06-November-25			Bond Future	11.7833	11.8357	76.7587	76.4528	0
11/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3424.8300	3118.8800	3.4248	3.1189	0
11/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	GOVI On 07-November-24			GOVI	1069.6040	1068.2270	1069.6040	1,068.2270	677
11/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1208240.0000	1194470.0000	120.8240	119.4470	0
11/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1208140.0000	1194370.0000	120.8140	119.4370	0
11/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1208040.0000	1194270.0000	120.8040	119.4270	0
11/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	GOVI On 06-February-25			GOVI	1091.4320	1090.1790	1091.4320	1,090.1790	0
11/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1194320.0000	1181790.0000	119.4320	118.1790	0
11/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	GOVI On 08-May-25			GOVI	1113.3340	1111.9490	1113.3340	1,111.9490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	913340.0000	899490.0000	91.3340	89.9490	0
11/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	GOVI On 07-August-25			GOVI	1135.0720	1132.9830	1135.0720	1,132.9830	0
11/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1240720.0000	1219830.0000	124.0720	121.9830	0
11/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	GOVI On 06-November-25			GOVI	1156.8110	1153.9430	1156.8110	1,153.9430	0
11/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	448110.0000	419430.0000	44.8110	41.9430	0
11/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/10/2024	IGOV On 07-November-24			Index Future	368.6170	369.2720	368.6170	369.2720	909
11/10/2024	IGOV On 06-February-25			Index Future	376.2300	376.9520	376.2300	376.9520	0
11/10/2024	IGOV On 08-May-25			Index Future	383.8690	384.5690	383.8690	384.5690	0
11/10/2024	IGOV On 07-August-25			Index Future	391.4520	391.9300	391.4520	391.9300	0
11/10/2024	IGOV On 06-November-25			Index Future	399.0340	399.2670	399.0340	399.2670	0
11/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
11/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
11/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
11/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
11/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/10/2024	R035 On 07-November-24			Bond Future	10.3985	10.4240	92.2698	92.1213	142,965
11/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	4003.4000	3869.9100	4.0034	3.8699	0
11/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	38.8500	53.8700	0.0389	0.0539	11,000
11/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9566.3500	9417.9000	9.5664	9.4179	0
11/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0600	0.1200	0.0001	0.0001	0
11/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9616.3000	9467.8500	9.6163	9.4679	0
11/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	0
11/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9666.2200	9517.7700	9.6662	9.5178	0
11/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	0
11/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9716.0900	9567.6300	9.7161	9.5676	1,000
11/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0500	0.1000	0.0001	0.0001	0
11/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14632.2300	14483.7200	14.6322	14.4837	0
11/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
11/10/2024	R035 On 06-February-25			Bond Future	10.4855	10.5098	94.1528	94.0144	16,153
11/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1162.7800	1153.2200	1.1628	1.1532	100
11/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2462.2000	2591.0700	2.4622	2.5911	0
11/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1365.8500	1351.7200	1.3659	1.3517	1,000
11/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2201.3800	2325.6800	2.2014	2.3257	0
11/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2321.2800	2284.4600	2.3213	2.2845	0
11/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1388.9800	1490.5900	1.3890	1.4906	1,100
11/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4969.4100	4885.8100	4.9694	4.8858	0
11/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	478.8700	533.7000	0.4789	0.5337	1,100
11/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10198.1800	10071.9000	10.1982	10.0719	0
11/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	66.5100	78.6600	0.0665	0.0787	0
11/10/2024	R035 On 08-May-25			Bond Future	10.5763	10.6033	91.5305	91.3800	0
11/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2076.5000	2073.6900	2.0765	2.0737	150
11/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2843.2200	2990.9400	2.8432	2.9909	0
11/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3718.8800	3684.7100	3.7189	3.6847	0
11/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1661.7300	1778.0900	1.6617	1.7781	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5710.5100	5644.7800	5.7105	5.6448	400
11/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	947.3200	1032.1200	0.9473	1.0321	0
11/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6719.4200	6640.4300	6.7194	6.6404	0
11/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	721.9800	793.5200	0.7220	0.7935	150
11/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	7062.6400	6979.5300	7.0626	6.9795	0
11/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	659.2100	726.6300	0.6592	0.7266	0
11/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	11096.6200	10976.5000	11.0966	10.9765	0
11/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	212.0500	242.4600	0.2121	0.2425	400
11/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13922.6400	13785.5300	13.9226	13.7855	0
11/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	69.8700	83.2900	0.0699	0.0833	400
11/10/2024	R035 On 07-August-25			Bond Future	10.6817	10.7202	93.3148	93.1043	0
11/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10511.4600	10375.5100	10.5115	10.3755	0
11/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	568.4000	642.9200	0.5684	0.6429	0
11/10/2024	R035 On 06-November-25			Bond Future	10.8045	10.8561	90.5898	90.3149	0
11/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4940.9800	4760.1400	4.9410	4.7601	0
11/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2862.1800	2956.2700	2.8622	2.9563	0
11/10/2024	R053 On 07-November-24			Bond Future	11.0524	11.0932	106.2813	105.9154	3,664
11/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13779.2900	13413.7500	13.7793	13.4138	0
11/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.2800	0.6000	0.0003	0.0006	0
11/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13848.9200	13483.3700	13.8489	13.4834	0
11/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.2600	0.5700	0.0003	0.0006	0
11/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13918.4700	13552.9000	13.9185	13.5529	0
11/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.2500	0.5400	0.0003	0.0005	0
11/10/2024	R053 On 06-February-25			Bond Future	11.1339	11.1744	108.4501	108.0920	2
11/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	14215.7900	13887.9000	14.2158	13.8879	0
11/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	145.9500	176.2300	0.1460	0.1762	0
11/10/2024	R053 On 08-May-25			Bond Future	11.2220	11.2651	104.7574	104.3814	0
11/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	12033.3900	11763.7400	12.0334	11.7637	0
11/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	843.1800	949.5500	0.8432	0.9496	0
11/10/2024	R053 On 07-August-25			Bond Future	11.3191	11.3715	106.7983	106.3492	0
11/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	15034.9600	14703.1000	15.0350	14.7031	0
11/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1070.7300	1187.9900	1.0707	1.1880	0
11/10/2024	R053 On 06-November-25			Bond Future	11.4260	11.4886	102.9718	102.4444	0
11/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	7091.3200	6869.9200	7.0913	6.8699	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4333.7800	4639.8100	4.3338	4.6398	0
11/10/2024	R186 On 07-November-24			Bond Future	8.1250	8.1328	108.6284	108.6132	148,139
11/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1945.5300	1930.7500	1.9455	1.9308	0
11/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.1500	1.5700	0.0012	0.0016	0
11/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1964.5800	1949.7700	1.9646	1.9498	0
11/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.0900	1.4800	0.0011	0.0015	0
11/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1983.6100	1968.7900	1.9836	1.9688	0
11/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1.0200	1.4000	0.0010	0.0014	0
11/10/2024	R186 On 06-February-25			Bond Future	8.1044	8.1046	105.5336	105.5331	17,134
11/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1705.2000	1706.9400	1.7052	1.7069	0
11/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	110.7000	112.8900	0.1107	0.1129	0
11/10/2024	R186 On 08-May-25			Bond Future	8.1048	8.1121	107.6500	107.6388	0
11/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	951.4800	970.1000	0.9515	0.9701	0
11/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	399.5800	429.3900	0.3996	0.4294	0
11/10/2024	R186 On 07-August-25			Bond Future	8.1470	8.2069	104.4386	104.3613	0
11/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1605.0300	1552.1000	1.6050	1.5521	1,983
11/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	233.6300	258.0100	0.2336	0.2580	0
11/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	2081.1800	2020.0700	2.0812	2.0201	0
11/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	129.7100	145.9100	0.1297	0.1459	0
11/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2719.5700	2650.9300	2.7196	2.6509	0
11/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	55.7500	64.4200	0.0558	0.0644	1,983
11/10/2024	R186 On 06-November-25			Bond Future	8.2427	8.3833	106.4314	106.2825	0
11/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	512.0900	458.9900	0.5121	0.4590	0
11/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	631.6100	727.3700	0.6316	0.7274	0
11/10/2024	R202 On 07-November-24			Bond Future	269.2079	269.8169	269.2079	269.8169	1,969
11/10/2024	R202 On 06-February-25			Bond Future	269.5765	270.2361	269.5765	270.2361	0
11/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2786.5400	3446.1100	2.7865	3.4461	0
11/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	R202 On 08-May-25			Bond Future	275.0489	275.6950	275.0489	275.6950	0
11/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2738.9200	3384.9700	2.7389	3.3850	0
11/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	R202 On 07-August-25			Bond Future	275.1827	275.6737	275.1827	275.6737	0
11/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3582.7400	4073.7000	3.5827	4.0737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	R202 On 06-November-25			Bond Future	280.5062	280.8254	280.5062	280.8254	0
11/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4866.2400	5185.3800	4.8662	5.1854	0
11/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	R209 On 07-November-24			Bond Future	10.5363	10.5669	72.6851	72.5250	19,749
11/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	806.5800	754.4800	0.8066	0.7545	100
11/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	734.7200	842.7200	0.7347	0.8427	0
11/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2502.0400	2378.6500	2.5020	2.3787	0
11/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	122.4500	159.1600	0.1225	0.1592	100
11/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	8108.6100	7948.6400	8.1086	7.9486	0
11/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.1300	0.2600	0.0001	0.0003	0
11/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	8153.2300	7993.2500	8.1532	7.9933	0
11/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.1200	0.2400	0.0001	0.0002	0
11/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	8197.8000	8037.8200	8.1978	8.0378	0
11/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.1100	0.2300	0.0001	0.0002	0
11/10/2024	R209 On 06-February-25			Bond Future	10.6147	10.6443	74.1684	74.0154	0
11/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8726.3200	8586.2700	8.7263	8.5863	0
11/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	65.8600	78.8000	0.0659	0.0788	0
11/10/2024	R209 On 08-May-25			Bond Future	10.7011	10.7333	72.5014	72.3380	0
11/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6306.0900	6207.5200	6.3061	6.2075	0
11/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	584.4900	649.2800	0.5845	0.6493	0
11/10/2024	R209 On 07-August-25			Bond Future	10.7989	10.8413	73.9146	73.7028	0
11/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9214.4900	9074.7700	9.2145	9.0748	0
11/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	578.2100	650.2600	0.5782	0.6503	0
11/10/2024	R209 On 06-November-25			Bond Future	10.9087	10.9626	72.1732	71.9092	0
11/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4390.1000	4291.6300	4.3901	4.2916	0
11/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2646.1300	2811.7000	2.6461	2.8117	0
11/10/2024	R210 On 07-November-24			Bond Future	241.7420	241.7444	241.7420	241.7444	1,601
11/10/2024	R210 On 06-February-25			Bond Future	246.7347	246.7718	246.7347	246.7718	0
11/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7124.7400	7161.7800	7.1247	7.1618	0
11/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	R210 On 08-May-25			Bond Future	248.3528	248.3664	248.3528	248.3664	0
11/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	322.7500	336.3700	0.3228	0.3364	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	R210 On 07-August-25			Bond Future	253.2556	253.1169	253.2556	253.1169	0
11/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4815.6200	4676.9300	4.8156	4.6769	0
11/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	R210 On 06-November-25			Bond Future	254.7009	254.3945	254.7009	254.3945	0
11/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2560.8700	2254.4900	2.5609	2.2545	0
11/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/10/2024	R213 On 07-November-24			Bond Future	9.5230	9.5126	89.6443	89.6889	73,913
11/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6918.1200	6962.8600	6.9181	6.9629	0
11/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1.0000	1.1500	0.0010	0.0012	0
11/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6957.0400	7001.7700	6.9570	7.0018	0
11/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.9600	1.1000	0.0010	0.0011	0
11/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6995.9300	7040.6600	6.9959	7.0407	0
11/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.9200	1.0600	0.0009	0.0011	0
11/10/2024	R213 On 06-February-25			Bond Future	9.5927	9.5787	91.4737	91.5320	12
11/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	7027.2300	7092.2100	7.0272	7.0922	0
11/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	50.1300	56.7900	0.0501	0.0568	0
11/10/2024	R213 On 08-May-25			Bond Future	9.6685	9.6560	89.7508	89.8013	0
11/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3960.9400	4050.1600	3.9609	4.0502	0
11/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	599.8700	638.6600	0.5999	0.6387	0
11/10/2024	R213 On 07-August-25			Bond Future	9.7631	9.7643	91.5010	91.4966	0
11/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7420.2500	7450.5600	7.4203	7.4506	0
11/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	386.3300	421.0100	0.3863	0.4210	0
11/10/2024	R213 On 06-November-25			Bond Future	9.8829	9.8999	89.6945	89.6306	0
11/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2820.7100	2777.6200	2.8207	2.7776	0
11/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2195.8200	2216.6100	2.1958	2.2166	0
11/10/2024	R214 On 07-November-24			Bond Future	10.8266	10.8572	68.4946	68.3217	20,587
11/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	9012.5300	8839.7300	9.0125	8.8397	0
11/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0900	0.1800	0.0001	0.0002	0
11/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	9057.9900	8885.1900	9.0580	8.8852	0
11/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0800	0.1700	0.0001	0.0002	0
11/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	9103.4200	8930.6100	9.1034	8.9306	0
11/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0800	0.1600	0.0001	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	R214 On 06-February-25			Bond Future	10.9053	10.9351	69.8923	69.7257	2,000
11/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4907.7400	4794.5200	4.9077	4.7945	554
11/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	422.9600	476.4100	0.4230	0.4764	0
11/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	7104.8600	6966.0000	7.1049	6.9660	554
11/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	175.5300	203.3400	0.1755	0.2033	0
11/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	9129.4200	8977.3800	9.1294	8.9774	0
11/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	77.7100	92.3400	0.0777	0.0923	0
11/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12972.1200	12808.0200	12.9721	12.8080	0
11/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	9.0900	11.6600	0.0091	0.0117	554
11/10/2024	R214 On 08-May-25			Bond Future	10.9858	11.0179	67.9906	67.8136	0
11/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7666.7500	7546.4500	7.6668	7.5465	0
11/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	490.5200	547.1400	0.4905	0.5471	0
11/10/2024	R214 On 07-August-25			Bond Future	11.0765	11.1175	69.3160	69.0933	0
11/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9856.7800	9710.3400	9.8568	9.7103	0
11/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	627.7900	704.0500	0.6278	0.7041	0
11/10/2024	R214 On 06-November-25			Bond Future	11.1792	11.2300	67.3388	67.0670	0
11/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	5080.0900	4971.2300	5.0801	4.9712	0
11/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2673.6100	2836.5400	2.6736	2.8365	0
11/10/2024	R248 On 07-November-24			Bond Future	11.0177	11.0636	82.8454	82.5261	248,790
11/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10888.1000	10569.0600	10.8881	10.5691	0
11/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.1500	0.3300	0.0002	0.0003	0
11/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10942.5200	10623.4800	10.9425	10.6235	0
11/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.1400	0.3200	0.0001	0.0003	0
11/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10996.8600	10677.8100	10.9969	10.6778	0
11/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.1300	0.3000	0.0001	0.0003	0
11/10/2024	R248 On 06-February-25			Bond Future	11.1004	11.1461	84.5360	84.2220	203,389
11/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	284.4000	300.6800	0.2844	0.3007	660
11/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6141.2300	6471.5100	6.1412	6.4715	0
11/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1754.8100	1740.5400	1.7548	1.7405	660
11/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2452.1000	2751.8300	2.4521	2.7518	0
11/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4763.4500	4630.5400	4.7635	4.6305	0
11/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	801.7900	982.8800	0.8018	0.9829	660
11/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	10064.6800	9805.1600	10.0647	9.8052	0
11/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	145.0700	199.5500	0.1451	0.1996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2024	R248 On 08-May-25			Bond Future	11.1846	11.2331	81.7843	81.4556	0
11/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9356.2500	9112.7100	9.3563	9.1127	0
11/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	628.4900	713.6500	0.6285	0.7137	0
11/10/2024	R248 On 07-August-25			Bond Future	11.2790	11.3368	83.3783	82.9923	0
11/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	12113.9500	11825.5400	12.1140	11.8255	0
11/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	769.6400	867.2700	0.7696	0.8673	0
11/10/2024	R248 On 06-November-25			Bond Future	11.3849	11.4530	80.5266	80.0793	0
11/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5720.6500	5518.9500	5.7207	5.5190	0
11/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3436.3100	3681.9100	3.4363	3.6819	0
11/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0