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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For December 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	2029 On 06-February-25			Bond Future	135.0843	135.0671	135.0843	135.0671	8,604
11/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2684.3100	2667.0800	2.6843	2.6671	0
11/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2029 On 08-May-25			Bond Future	136.4318	136.4082	136.4318	136.4082	728
11/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1418.2200	1441.8300	1.4182	1.4418	0
11/12/2024	2029 On 07-August-25			Bond Future	139.1636	139.1374	139.1636	139.1374	0
11/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1753.6400	1727.4200	1.7536	1.7274	0
11/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2029 On 06-November-25			Bond Future	140.4700	140.4364	140.4700	140.4364	0
11/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	679.9700	646.4200	0.6800	0.6464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2029 On 05-February-26			Bond Future	143.1827	143.1463	143.1827	143.1463	0
11/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	3072.6600	3036.2800	3.0727	3.0363	0
11/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2030 On 06-February-25			Bond Future	8.9343	8.9829	96.5539	96.3666	163,131
11/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	444.1100	392.5000	0.4441	0.3925	800
11/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1430.1300	1565.8200	1.4301	1.5658	0
11/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1416.7100	1300.9300	1.4167	1.3009	800
11/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	475.3300	546.8500	0.4753	0.5469	0
11/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2970.5900	2807.5900	2.9706	2.8076	0
11/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	111.4600	135.7600	0.1115	0.1358	800
11/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6451.6200	6265.6700	6.4516	6.2657	0
11/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3.7800	5.1300	0.0038	0.0051	0
11/12/2024	2030 On 08-May-25			Bond Future	8.9880	9.0402	98.5000	98.3077	0
11/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	823.3400	758.2600	0.8233	0.7583	800
11/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1969.0800	2096.3400	1.9691	2.0963	0
11/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1265.4900	1177.9200	1.2655	1.1779	1,320
11/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1406.0400	1510.8100	1.4060	1.5108	0
11/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1737.2500	1630.5900	1.7373	1.6306	800
11/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1031.5700	1117.2500	1.0316	1.1173	0
11/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2390.6900	2263.6100	2.3907	2.2636	680
11/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	703.2100	768.4700	0.7032	0.7685	0
11/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3744.9500	3589.9300	3.7450	3.5899	0
11/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	342.5000	379.8200	0.3425	0.3798	0
11/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3926.0500	3768.3000	3.9261	3.7683	0
11/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	311.9300	346.5200	0.3119	0.3465	800
11/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4922.6800	4753.1900	4.9227	4.7532	1,640
11/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	189.6400	212.4900	0.1896	0.2125	0
11/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6144.0700	5965.3500	6.1441	5.9654	2,280
11/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	103.8500	117.4700	0.1039	0.1175	0
11/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9930.6100	9739.7300	9.9306	9.7397	0
11/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	7.8400	9.3000	0.0078	0.0093	1,640
11/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11268.3300	11076.4900	11.2683	11.0765	0
11/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2.4100	2.9100	0.0024	0.0029	2,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	2030 On 07-August-25			Bond Future	9.0579	9.1141	96.4383	96.2406	0
11/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5248.2000	5083.6700	5.2482	5.0837	1,054
11/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	394.1900	427.3900	0.3942	0.4274	0
11/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7102.2300	6922.7000	7.1022	6.9227	0
11/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	194.5100	212.7100	0.1945	0.2127	0
11/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10119.8500	9926.6500	10.1199	9.9267	0
11/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	37.3000	41.8300	0.0373	0.0418	1,054
11/12/2024	2030 On 06-November-25			Bond Future	9.1355	9.1960	98.3135	98.1104	0
11/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2729.0000	2608.2700	2.7290	2.6083	0
11/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1382.6000	1465.0100	1.3826	1.4650	0
11/12/2024	2030 On 05-February-26			Bond Future	9.2372	9.3029	96.1791	95.9705	0
11/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2575.4400	2460.6200	2.5754	2.4606	0
11/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1775.1900	1869.0100	1.7752	1.8690	0
11/12/2024	2032 On 06-February-25			Bond Future	9.5686	9.6179	96.3133	96.0738	119,363
11/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	770.7700	687.6800	0.7708	0.6877	800
11/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1497.7600	1654.2500	1.4978	1.6543	0
11/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2234.6300	2075.3400	2.2346	2.0753	800
11/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	543.9300	624.2200	0.5439	0.6242	0
11/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	5009.3500	4792.4600	5.0094	4.7925	0
11/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	110.3400	133.0300	0.1103	0.1330	800
11/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9771.0600	9533.1700	9.7711	9.5332	0
11/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	5.5200	7.2100	0.0055	0.0072	0
11/12/2024	2032 On 08-May-25			Bond Future	9.6368	9.6888	94.0906	93.8449	37,405
11/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1260.4900	1166.9000	1.2605	1.1669	800
11/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2293.5000	2445.6000	2.2935	2.4456	0
11/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2530.2400	2384.9300	2.5302	2.3849	800
11/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1202.3000	1302.6800	1.2023	1.3027	0
11/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6071.7400	5858.6100	6.0717	5.8586	0
11/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	285.9700	318.5300	0.2860	0.3185	0
11/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6308.1200	6092.6000	6.3081	6.0926	0
11/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	261.1000	291.2700	0.2611	0.2913	800
11/12/2024	2032 On 07-August-25			Bond Future	9.7165	9.7715	95.9513	95.6993	0
11/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	10017.9000	9784.4000	10.0179	9.7844	0
11/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	197.9100	216.4300	0.1979	0.2164	0

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11/12/2024	2032 On 06-November-25			Bond Future	9.8110	9.8692	93.6558	93.3973	0
11/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4426.1400	4262.1100	4.4261	4.2621	0
11/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1766.2700	1860.7100	1.7663	1.8607	0
11/12/2024	2032 On 05-February-26			Bond Future	9.9237	9.9855	95.4391	95.1743	0
11/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3636.6600	3491.7100	3.6367	3.4917	0
11/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2627.9500	2747.8900	2.6280	2.7479	0
11/12/2024	2033 On 06-February-25			Bond Future	129.6009	129.6336	129.6009	129.6336	6,319
11/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4660.8500	4693.5800	4.6609	4.6936	0
11/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2033 On 08-May-25			Bond Future	130.7373	130.7648	130.7373	130.7648	5,288
11/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	117.2900	144.7700	0.1173	0.1448	0
11/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2033 On 07-August-25			Bond Future	133.3553	133.3813	133.3553	133.3813	0
11/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4705.2900	4731.2500	4.7053	4.7313	0
11/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2033 On 06-November-25			Bond Future	134.4471	134.4665	134.4471	134.4665	0
11/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1307.1100	1326.5100	1.3071	1.3265	0
11/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2033 On 05-February-26			Bond Future	137.0437	137.0613	137.0437	137.0613	0
11/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	4163.7000	4181.3300	4.1637	4.1813	0
11/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2037 On 06-February-25			Bond Future	10.6608	10.6594	85.8299	85.8385	163,327
11/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11373.9100	11382.8500	11.3739	11.3829	0
11/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	4.7000	5.0800	0.0047	0.0051	0
11/12/2024	2037 On 08-May-25			Bond Future	10.7523	10.7510	87.5598	87.5673	3,975
11/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8551.4800	8562.4000	8.5515	8.5624	0
11/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	343.4500	346.8400	0.3435	0.3468	0
11/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9946.5000	9956.7600	9.9465	9.9568	15,000
11/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	229.9800	232.7100	0.2300	0.2327	0
11/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13369.1600	13377.8400	13.3692	13.3778	7,500
11/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	61.9800	63.1300	0.0620	0.0631	0
11/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13593.7800	13602.3700	13.5938	13.6024	7,500
11/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	56.0400	57.1000	0.0560	0.0571	0

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11/12/2024	2037 On 07-August-25			Bond Future	10.8550	10.8539	85.0308	85.0371	15
11/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1668.3900	1676.2800	1.6684	1.6763	2,541
11/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4713.6100	4715.2200	4.7136	4.7152	0
11/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2174.4000	2183.1100	2.1744	2.1831	2,341
11/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3959.7800	3962.2100	3.9598	3.9622	0
11/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2416.1400	2425.1600	2.4161	2.4252	200
11/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3669.2500	3671.9900	3.6693	3.6720	0
11/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3746.3600	3756.3900	3.7464	3.7564	0
11/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2518.1500	2521.9000	2.5182	2.5219	2,541
11/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5011.3400	5021.6900	5.0113	5.0217	0
11/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1836.5600	1840.6300	1.8366	1.8406	2,541
11/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6592.8800	6603.1600	6.5929	6.6032	0
11/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1270.4400	1274.4400	1.2704	1.2744	2,541
11/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8053.2400	8063.2300	8.0532	8.0632	0
11/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	916.3800	920.0900	0.9164	0.9201	2,541
11/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11642.9400	11651.7300	11.6429	11.6517	0
11/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	384.6700	387.1800	0.3847	0.3872	0
11/12/2024	2037 On 06-November-25			Bond Future	10.9603	10.9594	86.6835	86.6885	0
11/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5985.2200	5994.0000	5.9852	5.9940	0
11/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2308.4500	2312.2500	2.3085	2.3123	0
11/12/2024	2037 On 05-February-26			Bond Future	11.0799	11.0793	84.0760	84.0796	0
11/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4639.8000	4646.9100	4.6398	4.6469	0
11/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3977.5300	3980.9800	3.9775	3.9810	0
11/12/2024	2038 On 06-February-25			Bond Future	140.4667	140.3504	140.4667	140.3504	2,650
11/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	5236.7200	5120.3900	5.2367	5.1204	0
11/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2038 On 08-May-25			Bond Future	143.3325	143.2120	143.3325	143.2120	480
11/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3652.5400	3531.9600	3.6525	3.5320	0
11/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2038 On 07-August-25			Bond Future	144.0763	143.9437	144.0763	143.9437	0
11/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4516.2800	4383.6900	4.5163	4.3837	0
11/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2038 On 06-November-25			Bond Future	146.9142	146.7766	146.9142	146.7766	0
11/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	3034.1500	2896.6100	3.0342	2.8966	0

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11/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2038 On 05-February-26			Bond Future	147.5852	147.4363	147.5852	147.4363	0
11/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	4385.1900	4236.3100	4.3852	4.2363	0
11/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2040 On 06-February-25			Bond Future	10.9886	10.9720	85.8184	85.9257	66,623
11/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1570.5600	1639.9700	1.5706	1.6400	780
11/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1496.9300	1459.0400	1.4969	1.4590	0
11/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4722.3000	4823.1600	4.7223	4.8232	0
11/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	299.9900	293.5500	0.3000	0.2936	780
11/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7406.2500	7512.5800	7.4063	7.5126	0
11/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	79.7000	78.7300	0.0797	0.0787	780
11/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11402.6000	11509.9900	11.4026	11.5100	0
11/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	9.5400	9.6300	0.0095	0.0096	0
11/12/2024	2040 On 08-May-25			Bond Future	11.0838	11.0668	87.5481	87.6563	3,900
11/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9422.1300	9524.2600	9.4221	9.5243	0
11/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	373.6100	367.4600	0.3736	0.3675	0
11/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10009.1800	10112.3000	10.0092	10.1123	15,000
11/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	320.3800	315.2200	0.3204	0.3152	0
11/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13273.1000	13379.7800	13.2731	13.3798	7,500
11/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	108.4300	106.8300	0.1084	0.1068	0
11/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13603.4600	13710.3500	13.6035	13.7104	7,500
11/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	95.1500	93.7600	0.0952	0.0938	0
11/12/2024	2040 On 07-August-25			Bond Future	11.1896	11.1722	84.7681	84.8771	16
11/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12213.7200	12316.0500	12.2137	12.3161	0
11/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	467.8400	461.1500	0.4678	0.4612	0
11/12/2024	2040 On 06-November-25			Bond Future	11.2972	11.2794	86.4154	86.5251	0
11/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6048.3300	6125.2700	6.0483	6.1253	0
11/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2806.5000	2773.6800	2.8065	2.7737	0
11/12/2024	2040 On 05-February-26			Bond Future	11.4182	11.3999	83.5519	83.6623	0
11/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4857.2600	4922.8900	4.8573	4.9229	0
11/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4425.8000	4380.9600	4.4258	4.3810	0
11/12/2024	2044 On 06-February-25			Bond Future	11.1068	11.0901	81.7702	81.8817	71,323
11/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	453.9300	488.3000	0.4539	0.4883	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3594.9600	3517.8500	3.5950	3.5179	0
11/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1767.0400	1841.7200	1.7670	1.8417	8,825
11/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1479.5100	1442.7100	1.4795	1.4427	0
11/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3256.7100	3351.3600	3.2567	3.3514	0
11/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	699.6000	682.7700	0.6996	0.6828	8,825
11/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5836.0200	5943.6700	5.8360	5.9437	422
11/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	210.1900	206.3600	0.2102	0.2064	0
11/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8560.9700	8672.0000	8.5610	8.6720	422
11/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	56.7400	56.2900	0.0567	0.0563	0
11/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11324.8200	11436.3900	11.3248	11.4364	0
11/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	13.7100	13.8000	0.0137	0.0138	0
11/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14958.6700	15070.1700	14.9587	15.0702	0
11/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.7700	0.7900	0.0008	0.0008	422
11/12/2024	2044 On 08-May-25		Call	Bond Future	10.3800	11.3700	0.0104	0.0114	0
11/12/2024	2044 On 08-May-25			Bond Future	11.1981	11.1810	83.4182	83.5308	7,734
11/12/2024	2044 On 08-May-25		Put	Bond Future	16592.1400	16480.5400	16.5921	16.4805	0
11/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1722.9300	1776.6100	1.7229	1.7766	2,490
11/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3585.6300	3526.7200	3.5856	3.5267	0
11/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4394.0900	4479.2200	4.3941	4.4792	0
11/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1507.4500	1479.9900	1.5075	1.4800	2,490
11/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7909.8600	8012.0700	7.9099	8.0121	0
11/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	585.6400	575.2600	0.5856	0.5753	2,490
11/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9482.9200	9588.8900	9.4829	9.5889	0
11/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	389.5000	382.8800	0.3895	0.3829	0
11/12/2024	2044 On 07-August-25			Bond Future	11.2990	11.2815	80.6819	80.7954	0
11/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12181.0800	12286.8900	12.1811	12.2869	0
11/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	537.1300	529.4900	0.5371	0.5295	0
11/12/2024	2044 On 06-November-25			Bond Future	11.4012	11.3832	82.2497	82.3640	0
11/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6047.8600	6126.7100	6.0479	6.1267	0
11/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3086.9200	3051.4400	3.0869	3.0514	0
11/12/2024	2044 On 05-February-26			Bond Future	11.5153	11.4969	79.4320	79.5471	0
11/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4989.9400	5058.0300	4.9899	5.0580	0
11/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4710.6000	4663.5700	4.7106	4.6636	0
11/12/2024	2046 On 06-February-25			Bond Future	122.8781	123.0931	122.8781	123.0931	18,486

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8868.0800	9083.1400	8.8681	9.0831	0
11/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2046 On 08-May-25			Bond Future	123.1717	123.3825	123.1717	123.3825	0
11/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	1201.6500	1412.5300	1.2017	1.4125	0
11/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2046 On 07-August-25			Bond Future	125.6375	125.8508	125.6375	125.8508	0
11/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6947.4700	7160.8300	6.9475	7.1608	0
11/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2046 On 06-November-25			Bond Future	125.8562	126.0644	125.8562	126.0644	0
11/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	446.2200	654.3500	0.4462	0.6544	0
11/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2046 On 05-February-26			Bond Future	128.2852	128.4954	128.2852	128.4954	0
11/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6635.1500	6845.4400	6.6352	6.8454	0
11/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2050 On 06-February-25			Bond Future	121.9548	121.3670	121.9548	121.3670	16,408
11/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6354.7800	5767.0400	6.3548	5.7670	0
11/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2050 On 08-May-25			Bond Future	124.4433	123.8419	124.4433	123.8419	0
11/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3283.3000	2681.8700	3.2833	2.6819	0
11/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2050 On 07-August-25			Bond Future	124.5663	123.9427	124.5663	123.9427	0
11/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4676.2600	4052.6900	4.6763	4.0527	0
11/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2050 On 06-November-25			Bond Future	127.0199	126.3820	127.0199	126.3820	0
11/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2599.8900	1962.0000	2.5999	1.9620	0
11/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	2050 On 05-February-26			Bond Future	127.0585	126.3992	127.0585	126.3992	0
11/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4238.4800	3579.1700	4.2385	3.5792	0
11/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	8657 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
11/12/2024	AL37 On 06-February-25			Index Future	1080.0800	1078.0760	1080.0800	1,078.0760	0
11/12/2024	AL37 On 08-May-25			Index Future	1101.8530	1099.8060	1101.8530	1,099.8060	0
11/12/2024	AL37 On 07-August-25			Index Future	1123.6600	1121.5670	1123.6600	1,121.5670	0
11/12/2024	AL37 On 06-November-25			Index Future	1145.5540	1143.4170	1145.5540	1,143.4170	0
11/12/2024	AL37 On 05-February-26			Index Future	1167.4440	1165.2610	1167.4440	1,165.2610	0
11/12/2024	AL7T On 06-February-25			Index Future	1302.3570	1300.9750	1302.3570	1,300.9750	0
11/12/2024	AL7T On 08-May-25			Index Future	1328.6110	1327.1970	1328.6110	1,327.1970	0
11/12/2024	AL7T On 07-August-25			Index Future	1354.9050	1353.4580	1354.9050	1,353.4580	0
11/12/2024	AL7T On 06-November-25			Index Future	1381.3050	1379.8250	1381.3050	1,379.8250	0
11/12/2024	AL7T On 05-February-26			Index Future	1407.7000	1406.1860	1407.7000	1,406.1860	0
11/12/2024	ALBI On 06-February-25			Index Future	1118.5710	1118.2560	1118.5710	1,118.2560	98
11/12/2024	ALBI On 08-May-25			Index Future	1141.1200	1140.7950	1141.1200	1,140.7950	0
11/12/2024	ALBI On 07-August-25			Index Future	1163.7030	1163.3680	1163.7030	1,163.3680	0
11/12/2024	ALBI On 06-November-25			Index Future	1186.3780	1186.0320	1186.3780	1,186.0320	0
11/12/2024	ALBI On 05-February-26			Index Future	1209.0480	1208.6900	1209.0480	1,208.6900	0
11/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C186 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
11/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	ES33 On 06-February-25			Bond Future	10.9378	10.9324	84.2356	84.2611	0
11/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10503.9800	10529.5300	10.5040	10.5295	0
11/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES33 On 08-May-25			Bond Future	11.0502	11.0448	82.1543	82.1793	0
11/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7382.3100	7407.3300	7.3823	7.4073	0
11/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES33 On 07-August-25			Bond Future	11.1746	11.1694	83.7984	83.8225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9993.7700	10017.9000	9.9938	10.0179	0
11/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES33 On 06-November-25			Bond Future	11.3182	11.3129	81.6504	81.6737	0
11/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3000.1900	3023.4400	3.0002	3.0234	0
11/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES33 On 05-February-26			Bond Future	11.4836	11.4785	83.2230	83.2453	0
11/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	27.5100	49.8000	0.0275	0.0498	0
11/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES42 On 06-February-25			Bond Future	11.4083	11.3972	80.8055	80.8742	0
11/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12412.0600	12480.7000	12.4121	12.4807	0
11/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES42 On 08-May-25			Bond Future	11.5088	11.4975	78.1871	78.2561	0
11/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9556.1600	9625.2000	9.5562	9.6252	0
11/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES42 On 07-August-25			Bond Future	11.6153	11.6038	79.7507	79.8199	0
11/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11478.5700	11547.6800	11.4786	11.5477	0
11/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES42 On 06-November-25			Bond Future	11.7329	11.7212	77.0543	77.1234	0
11/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3720.3900	3789.5400	3.7204	3.7895	0
11/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	ES42 On 05-February-26			Bond Future	11.8611	11.8491	78.5358	78.6050	0
11/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	5.2700	0.0000	0.0053	0
11/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	63.9100	0.0000	0.0639	0.0000	0
11/12/2024	GOVI On 06-February-25			GOVI	1101.3900	1100.9910	1101.3900	1,100.9910	636
11/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1293900.0000	1289910.0000	129.3900	128.9910	0
11/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	GOVI On 08-May-25			GOVI	1123.5930	1123.1830	1123.5930	1,123.1830	0
11/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1015930.0000	1011830.0000	101.5930	101.1830	0
11/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	GOVI On 07-August-25			GOVI	1145.8290	1145.4070	1145.8290	1,145.4070	0
11/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1348290.0000	1344070.0000	134.8290	134.4070	0
11/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	GOVI On 06-November-25			GOVI	1168.1560	1167.7210	1168.1560	1,167.7210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	561560.0000	557210.0000	56.1560	55.7210	0
11/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	GOVI On 05-February-26			GOVI	1190.4770	1190.0300	1190.4770	1,190.0300	0
11/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	404770.0000	400300.0000	40.4770	40.0300	0
11/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/12/2024	IGOV On 06-February-25			Index Future	377.3740	377.0610	377.3740	377.0610	874
11/12/2024	IGOV On 08-May-25			Index Future	385.0730	384.7530	385.0730	384.7530	8
11/12/2024	IGOV On 07-August-25			Index Future	392.7840	392.4560	392.7840	392.4560	0
11/12/2024	IGOV On 06-November-25			Index Future	400.5250	400.1890	400.5250	400.1890	0
11/12/2024	IGOV On 05-February-26			Index Future	408.2650	407.9210	408.2650	407.9210	0
11/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
11/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
11/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
11/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	R033 On 06-February-25			Bond Future	9.8134	9.8579	104.6869	104.4405	7,079
11/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3252.5000	3069.8600	3.2525	3.0699	0
11/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	436.1600	499.8900	0.4362	0.4999	0
11/12/2024	R033 On 08-May-25			Bond Future	9.8895	9.9363	101.7484	101.4957	0
11/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3496.1700	3333.0700	3.4962	3.3331	0
11/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1149.7100	1239.2700	1.1497	1.2393	0
11/12/2024	R033 On 07-August-25			Bond Future	9.9766	10.0259	103.7604	103.5011	0
11/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3722.8400	3569.5600	3.7228	3.5696	0
11/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1885.0500	1991.1200	1.8851	1.9911	0
11/12/2024	R033 On 06-November-25			Bond Future	10.0778	10.1300	100.7334	100.4674	0
11/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3955.8500	3808.7100	3.9559	3.8087	0
11/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2677.8700	2796.7500	2.6779	2.7968	0
11/12/2024	R033 On 05-February-26			Bond Future	10.1964	10.2515	102.6508	102.3780	0
11/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4412.3800	4259.9800	4.4124	4.2600	0
11/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	2971.3900	3091.7700	2.9714	3.0918	0
11/12/2024	R035 On 06-February-25			Bond Future	10.2392	10.2480	95.5732	95.5222	87,182
11/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	970.8600	961.3900	0.9709	0.9614	15,000
11/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1787.3000	1828.8200	1.7873	1.8288	0
11/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1424.4500	1409.9200	1.4245	1.4099	100
11/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1303.4900	1339.9500	1.3035	1.3400	0
11/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1687.2900	1670.0000	1.6873	1.6700	1,000
11/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1102.4400	1136.1400	1.1024	1.1361	0
11/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2897.5200	2869.4300	2.8975	2.8694	0
11/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	544.8400	567.7400	0.5448	0.5677	1,100
11/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5009.0200	4968.6600	5.0090	4.9687	0
11/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	172.0400	182.6700	0.1720	0.1827	7,500
11/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6009.9900	5966.1000	6.0100	5.9661	0
11/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	99.0700	106.1700	0.0991	0.1062	1,100
11/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11555.0100	11504.4300	11.5550	11.5044	0
11/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2.9600	3.3700	0.0030	0.0034	0
11/12/2024	R035 On 08-May-25			Bond Future	10.3183	10.3276	92.9892	92.9360	1,002
11/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2642.3400	2620.2400	2.6423	2.6202	150
11/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1950.3800	1981.5100	1.9504	1.9815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4546.6100	4514.5100	4.5466	4.5145	0
11/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1030.7800	1051.9100	1.0308	1.0519	150
11/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6747.0600	6707.1200	6.7471	6.7071	400
11/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	525.1900	538.4800	0.5252	0.5385	0
11/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7835.0900	7792.3200	7.8351	7.7923	0
11/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	378.9700	389.4300	0.3790	0.3894	150
11/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8201.7400	8158.1500	8.2017	8.1582	0
11/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	339.6300	349.2700	0.3396	0.3493	0
11/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12418.2200	12367.9700	12.4182	12.3680	0
11/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	74.9700	77.9500	0.0750	0.0780	400
11/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15329.8500	15277.5600	15.3299	15.2776	0
11/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	18.4000	19.3400	0.0184	0.0193	400
11/12/2024	R035 On 07-August-25			Bond Future	10.4079	10.4179	94.8286	94.7728	0
11/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11769.9700	11721.1200	11.7700	11.7211	0
11/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	313.1300	320.0800	0.3131	0.3201	0
11/12/2024	R035 On 06-November-25			Bond Future	10.5128	10.5235	92.1662	92.1078	0
11/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5810.8800	5776.9100	5.8109	5.7769	0
11/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2155.6600	2180.0600	2.1557	2.1801	0
11/12/2024	R035 On 05-February-26			Bond Future	10.6339	10.6454	93.9218	93.8608	0
11/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4420.4900	4391.5000	4.4205	4.3915	0
11/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3593.2500	3625.2400	3.5933	3.6252	0
11/12/2024	R038 On 06-February-25			Bond Future	10.7702	10.7692	104.7030	104.7106	7,351
11/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3790.9700	3808.4800	3.7910	3.8085	0
11/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	587.5200	597.4200	0.5875	0.5974	0
11/12/2024	R038 On 08-May-25			Bond Future	10.8646	10.8637	101.3230	101.3295	2,395
11/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4206.1000	4219.0300	4.2061	4.2190	0
11/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1680.6100	1687.1000	1.6806	1.6871	0
11/12/2024	R038 On 07-August-25			Bond Future	10.9678	10.9671	103.3264	103.3314	0
11/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4541.5300	4551.7600	4.5415	4.5518	0
11/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2735.7200	2741.0400	2.7357	2.7410	0
11/12/2024	R038 On 06-November-25			Bond Future	11.0825	11.0819	99.8492	99.8526	0
11/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4034.6300	4042.8900	4.0346	4.0429	1,770
11/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4712.7600	4717.6600	4.7128	4.7177	0
11/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4959.0900	4967.6400	4.9591	4.9676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3929.3100	3934.5000	3.9293	3.9345	0
11/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9547.6300	9555.9200	9.5476	9.5559	0
11/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1805.4200	1810.3500	1.8054	1.8104	1,770
11/12/2024	R038 On 05-February-26			Bond Future	11.2104	11.2101	101.7490	101.7507	0
11/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5743.1800	5750.0300	5.7432	5.7500	0
11/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4279.4800	4284.5900	4.2795	4.2846	0
11/12/2024	R053 On 06-February-25			Bond Future	11.0548	11.0380	109.1567	109.3080	2,011
11/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	14798.2500	14949.7100	14.7983	14.9497	0
11/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	21.8700	21.9600	0.0219	0.0220	0
11/12/2024	R053 On 08-May-25			Bond Future	11.1389	11.1217	105.4891	105.6422	0
11/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12512.5500	12655.7300	12.5126	12.6557	0
11/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	590.6400	580.7900	0.5906	0.5808	0
11/12/2024	R053 On 07-August-25			Bond Future	11.2295	11.2118	107.5748	107.7292	0
11/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15569.3900	15711.7200	15.5694	15.7117	0
11/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	828.6300	816.6500	0.8286	0.8167	0
11/12/2024	R053 On 06-November-25			Bond Future	11.3286	11.3105	103.8016	103.9573	0
11/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7549.0000	7655.1400	7.5490	7.6551	0
11/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3961.6500	3912.1100	3.9617	3.9121	0
11/12/2024	R053 On 05-February-26			Bond Future	11.4373	11.4188	105.7764	105.9332	0
11/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6373.5600	6465.9400	6.3736	6.4659	0
11/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5930.9600	5866.5000	5.9310	5.8665	0
11/12/2024	R186 On 06-February-25			Bond Future	8.1230	8.1829	105.5011	105.3971	176,521
11/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1574.3800	1475.3000	1.5744	1.4753	0
11/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	12.3500	17.3200	0.0124	0.0173	0
11/12/2024	R186 On 08-May-25			Bond Future	8.1191	8.1900	107.6282	107.5207	0
11/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	779.3600	709.8900	0.7794	0.7099	0
11/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	249.1900	287.2300	0.2492	0.2872	0
11/12/2024	R186 On 07-August-25			Bond Future	8.1400	8.2264	104.4476	104.3363	0
11/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1545.9500	1457.6600	1.5460	1.4577	1,983
11/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	165.6100	188.6200	0.1656	0.1886	0
11/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2063.6800	1967.4400	2.0637	1.9674	0
11/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	103.2700	118.3300	0.1033	0.1183	0
11/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2723.3000	2620.1200	2.7233	2.6201	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	50.5400	58.6600	0.0505	0.0587	1,983
11/12/2024	R186 On 06-November-25			Bond Future	8.1975	8.3061	106.4793	106.3642	0
11/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	458.3500	406.0600	0.4584	0.4061	0
11/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	529.9800	592.7900	0.5300	0.5928	0
11/12/2024	R186 On 05-February-26			Bond Future	8.3480	8.4919	103.2002	103.0812	0
11/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	519.1200	459.6000	0.5191	0.4596	0
11/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	451.3000	510.7600	0.4513	0.5108	0
11/12/2024	R202 On 06-February-25			Bond Future	269.9659	270.0333	269.9659	270.0333	1,932
11/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3175.9000	3243.3200	3.1759	3.2433	0
11/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R202 On 08-May-25			Bond Future	275.4747	275.5398	275.4747	275.5398	269
11/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3164.7000	3229.7800	3.1647	3.2298	0
11/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R202 On 07-August-25			Bond Future	275.7537	275.7982	275.7537	275.7982	0
11/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4153.7000	4198.2300	4.1537	4.1982	0
11/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R202 On 06-November-25			Bond Future	281.1861	281.2273	281.1861	281.2273	0
11/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5546.1100	5587.2800	5.5461	5.5873	0
11/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R202 On 05-February-26			Bond Future	281.2764	281.2981	281.2764	281.2981	0
11/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3456.4300	3478.0600	3.4564	3.4781	0
11/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R209 On 06-February-25			Bond Future	10.4563	10.4495	74.9934	75.0293	12,993
11/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9491.0800	9527.3300	9.4911	9.5273	0
11/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	5.6600	5.9500	0.0057	0.0060	0
11/12/2024	R209 On 08-May-25			Bond Future	10.5355	10.5286	73.3504	73.3861	6,367
11/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6925.5500	6961.0600	6.9256	6.9611	0
11/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	355.0000	354.8000	0.3550	0.3548	0
11/12/2024	R209 On 07-August-25			Bond Future	10.6229	10.6160	74.8010	74.8362	0
11/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9880.4600	9915.2000	9.8805	9.9152	0
11/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	357.7400	357.2600	0.3577	0.3573	0
11/12/2024	R209 On 06-November-25			Bond Future	10.7208	10.7138	73.1030	73.1378	0
11/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4854.7700	4882.0800	4.8548	4.8821	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2180.9600	2173.5200	2.1810	2.1735	0
11/12/2024	R209 On 05-February-26			Bond Future	10.8308	10.8239	74.4953	74.5294	0
11/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3990.3000	4013.4100	3.9903	4.0134	0
11/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3506.8800	3495.8100	3.5069	3.4958	0
11/12/2024	R210 On 06-February-25			Bond Future	244.8190	244.8893	244.8190	244.8893	991
11/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5208.9800	5279.2600	5.2090	5.2793	0
11/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R210 On 08-May-25			Bond Future	246.4585	246.5167	246.4585	246.5167	300
11/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1571.5500	1513.2600	1.5716	1.5133	0
11/12/2024	R210 On 07-August-25			Bond Future	251.3932	251.4487	251.3932	251.4487	0
11/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2953.1600	3008.6600	2.9532	3.0087	0
11/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R210 On 06-November-25			Bond Future	252.9259	252.9676	252.9259	252.9676	0
11/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	785.8700	827.6000	0.7859	0.8276	0
11/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R210 On 05-February-26			Bond Future	257.8089	257.8475	257.8089	257.8475	0
11/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4708.9300	4747.4500	4.7089	4.7475	0
11/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2024	R213 On 06-February-25			Bond Future	9.3266	9.3707	92.5935	92.4066	99,619
11/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8104.0300	7918.9600	8.1040	7.9190	0
11/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	7.1000	9.0100	0.0071	0.0090	0
11/12/2024	R213 On 08-May-25			Bond Future	9.3859	9.4327	90.9025	90.7106	0
11/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4807.5100	4645.5000	4.8075	4.6455	0
11/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	294.7800	324.7200	0.2948	0.3247	0
11/12/2024	R213 On 07-August-25			Bond Future	9.4581	9.5079	92.7009	92.5037	0
11/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8424.2600	8243.1000	8.4243	8.2431	0
11/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	190.4600	206.5000	0.1905	0.2065	0
11/12/2024	R213 On 06-November-25			Bond Future	9.5514	9.6044	90.9499	90.7475	0
11/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3477.6700	3354.0300	3.4777	3.3540	0
11/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1597.3700	1676.1800	1.5974	1.6762	0
11/12/2024	R213 On 05-February-26			Bond Future	9.6669	9.7237	92.6835	92.4757	0
11/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2998.0000	2885.1300	2.9980	2.8851	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2184.7100	2279.6700	2.1847	2.2797	0
11/12/2024	R214 On 06-February-25			Bond Future	10.8384	10.8266	70.2678	70.3343	18,356
11/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5014.9800	5080.9400	5.0150	5.0809	521
11/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	154.7600	154.2200	0.1548	0.1542	0
11/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7344.1500	7411.0300	7.3442	7.4110	521
11/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	39.3800	39.7600	0.0394	0.0398	0
11/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9437.8600	9504.6200	9.4379	9.5046	0
11/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	10.7100	10.9700	0.0107	0.0110	0
11/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13338.7000	13405.2200	13.3387	13.4052	0
11/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.2300	0.2500	0.0002	0.0003	521
11/12/2024	R214 On 08-May-25			Bond Future	10.9155	10.9035	68.3807	68.4477	3,232
11/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7876.6700	7940.8400	7.8767	7.9408	0
11/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	310.2700	307.4900	0.3103	0.3075	0
11/12/2024	R214 On 07-August-25			Bond Future	11.0002	10.9880	69.7334	69.8005	0
11/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10094.8200	10158.3200	10.0948	10.1583	0
11/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	448.5000	444.8300	0.4485	0.4448	0
11/12/2024	R214 On 06-November-25			Bond Future	11.0957	11.0833	67.7889	67.8563	0
11/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5256.0600	5305.1100	5.2561	5.3051	0
11/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2399.5000	2381.1200	2.3995	2.3811	0
11/12/2024	R214 On 05-February-26			Bond Future	11.2026	11.1900	69.0802	69.1478	0
11/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4164.5400	4205.9700	4.1645	4.2060	0
11/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3859.5100	3833.3400	3.8595	3.8333	0
11/12/2024	R248 On 06-February-25			Bond Future	11.0461	11.0345	84.9120	84.9928	272,105
11/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	139.3900	151.4100	0.1394	0.1514	660
11/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5620.1800	5551.4300	5.6202	5.5514	0
11/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1492.5200	1545.8700	1.4925	1.5459	660
11/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1813.7700	1786.3500	1.8138	1.7864	0
11/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4721.4300	4799.1000	4.7214	4.7991	0
11/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	383.7300	380.6300	0.3837	0.3806	660
11/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10323.6300	10404.8900	10.3236	10.4049	0
11/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	27.9800	28.4700	0.0280	0.0285	0
11/12/2024	R248 On 08-May-25			Bond Future	11.1272	11.1153	82.1766	82.2580	30,311
11/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9578.4200	9656.0800	9.5784	9.6561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	458.3500	454.6300	0.4584	0.4546	0
11/12/2024	R248 On 07-August-25			Bond Future	11.2160	11.2040	83.8020	83.8836	0
11/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12359.9200	12436.9700	12.3599	12.4370	0
11/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	591.9600	587.3700	0.5920	0.5874	0
11/12/2024	R248 On 06-November-25			Bond Future	11.3152	11.3030	80.9883	81.0701	0
11/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5924.6600	5982.3700	5.9247	5.9824	0
11/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3178.6300	3154.4700	3.1786	3.1545	0
11/12/2024	R248 On 05-February-26			Bond Future	11.4259	11.4134	82.5302	82.6124	0
11/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5002.0000	5052.0100	5.0020	5.0520	0
11/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4779.3000	4747.1400	4.7793	4.7471	0
11/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0