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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For April 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	2025 On 02-May-24			Bond Future	179.4007	179.4092	179.4007	179.4092	9,884
12/04/2024	2025 On 01-August-24			Bond Future	181.5293	181.5659	181.5293	181.5659	500
12/04/2024	2025 On 07-November-24			Bond Future	185.8530	185.8881	185.8530	185.8881	0
12/04/2024	2029 On 02-May-24			Bond Future	129.3638	129.3689	129.3638	129.3689	1,247
12/04/2024	2029 On 01-August-24			Bond Future	132.2207	132.2461	132.2207	132.2461	8,224
12/04/2024	2029 On 07-November-24			Bond Future	133.9709	133.9952	133.9709	133.9952	0
12/04/2024	2029 On 06-February-25			Bond Future	136.9124	136.9385	136.9124	136.9385	0
12/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4512.4300	4538.5100	4.5124	4.5385	0
12/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	2029 On 08-May-25			Bond Future	138.4460	138.4455	138.4460	138.4455	0
12/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	596.0400	595.4900	0.5960	0.5955	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	2030 On 02-May-24			Bond Future	10.7197	10.6998	90.6768	90.7542	115,649
12/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0100	0.1200	0.0000	0.0001	1,000
12/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4252.4500	4175.1600	4.2525	4.1752	0
12/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.2200	1.2800	0.0002	0.0013	0
12/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3635.5400	3559.2000	3.6355	3.5592	0
12/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.2700	1.4600	0.0003	0.0015	0
12/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3594.6300	3518.4200	3.5946	3.5184	0
12/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.3200	1.6700	0.0003	0.0017	0
12/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3553.7400	3477.6900	3.5537	3.4777	0
12/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	23.3100	45.5300	0.0233	0.0455	1,000
12/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2238.3700	2183.1900	2.2384	2.1832	0
12/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	416.1800	503.8600	0.4162	0.5039	500
12/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	805.7200	816.0000	0.8057	0.8160	0
12/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	833.9800	934.5900	0.8340	0.9346	1,080
12/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	444.0800	467.2900	0.4441	0.4673	0
12/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1699.5400	1798.2200	1.6995	1.7982	500
12/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	156.3800	177.6600	0.1564	0.1777	0
12/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4605.4000	4685.1700	4.6054	4.6852	0
12/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	4.7000	7.0700	0.0047	0.0071	1,000
12/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6186.4000	6263.8800	6.1864	6.2639	0
12/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.4600	0.5400	0.0005	0.0005	1,080
12/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8870.8000	8948.2000	8.8708	8.9482	0
12/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
12/04/2024	2030 On 01-August-24			Bond Future	10.8299	10.8051	88.6512	88.7444	23,848
12/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	635.7800	707.7500	0.6358	0.7078	0
12/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2385.2900	2364.0700	2.3853	2.3641	0
12/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	648.2000	721.1500	0.6482	0.7212	0
12/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2359.2200	2338.9800	2.3592	2.3390	0
12/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	660.7700	734.5300	0.6608	0.7345	0
12/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2333.3100	2313.8800	2.3333	2.3139	0
12/04/2024	2030 On 07-November-24			Bond Future	10.9505	10.9245	90.7394	90.8334	1,650
12/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1494.9800	1625.6300	1.4950	1.6256	0
12/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2259.4700	2296.1300	2.2595	2.2961	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1512.1700	1643.7500	1.5122	1.6438	0
12/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2240.1500	2277.7400	2.2402	2.2777	0
12/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1529.7300	1661.9600	1.5297	1.6620	0
12/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2221.2300	2259.4700	2.2212	2.2595	0
12/04/2024	2030 On 06-February-25			Bond Future	11.0814	11.0535	88.6998	88.7965	0
12/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1489.9000	1550.0300	1.4899	1.5500	0
12/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2896.2000	2859.5700	2.8962	2.8596	0
12/04/2024	2030 On 08-May-25			Bond Future	11.2435	11.2193	90.5969	90.6771	0
12/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	553.4500	604.1900	0.5535	0.6042	0
12/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5054.1500	5024.6600	5.0542	5.0247	0
12/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	912.5000	984.0100	0.9125	0.9840	1,640
12/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4082.6100	4073.8900	4.0826	4.0739	0
12/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3609.0500	3710.9000	3.6091	3.7109	0
12/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1589.4300	1611.0500	1.5894	1.6111	1,640
12/04/2024	2032 On 02-May-24			Bond Future	11.5875	11.5680	83.8437	83.9316	123,236
12/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
12/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6073.5700	5985.6500	6.0736	5.9857	0
12/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
12/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5778.0000	5690.0800	5.7780	5.6901	0
12/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0100	0.2400	0.0000	0.0002	0
12/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4898.8600	4811.1700	4.8989	4.8112	0
12/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0200	0.2900	0.0000	0.0003	0
12/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4850.3500	4762.7000	4.8504	4.7627	0
12/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0200	0.3400	0.0000	0.0003	0
12/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4801.8800	4714.2800	4.8019	4.7143	0
12/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0300	0.4000	0.0000	0.0004	500
12/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4753.4400	4665.8900	4.7534	4.6659	0
12/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0400	0.5600	0.0000	0.0006	500
12/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4656.6700	4569.2700	4.6567	4.5693	0
12/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.1700	1.4200	0.0002	0.0014	1,550
12/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4367.2800	4280.6100	4.3673	4.2806	0
12/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	5.5600	16.8200	0.0056	0.0168	1,000
12/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3369.0300	3292.3700	3.3690	3.2924	0
12/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	57.4900	100.7800	0.0575	0.1008	500

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12/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2338.7700	2294.1400	2.3388	2.2941	0
12/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	134.1500	200.3000	0.1342	0.2003	0
12/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1857.7900	1836.0200	1.8578	1.8360	500
12/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	202.5500	281.6600	0.2026	0.2817	0
12/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1603.0800	1594.2700	1.6031	1.5943	17,000
12/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	290.7000	381.5100	0.2907	0.3815	1,550
12/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1369.7200	1372.6100	1.3697	1.3726	0
12/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1386.1600	1509.8500	1.3862	1.5099	0
12/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	391.5000	427.2700	0.3915	0.4273	500
12/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5656.1100	5745.7700	5.6561	5.7458	0
12/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	7.5400	9.2800	0.0075	0.0093	1,000
12/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6789.7200	6877.8600	6.7897	6.8779	0
12/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	1.8600	2.0800	0.0019	0.0021	500
12/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7469.4600	7557.4900	7.4695	7.5575	0
12/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.6600	0.7700	0.0007	0.0008	1,550
12/04/2024	2032 On 01-August-24			Bond Future	11.7123	11.6888	85.6747	85.7776	27,630
12/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	618.1200	701.0800	0.6181	0.7011	0
12/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3227.8300	3207.8700	3.2278	3.2079	0
12/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	631.3200	714.9200	0.6313	0.7149	0
12/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3195.3200	3176.0000	3.1953	3.1760	0
12/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	644.5500	729.1100	0.6446	0.7291	0
12/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3162.8700	3144.5100	3.1629	3.1445	0
12/04/2024	2032 On 07-November-24			Bond Future	11.8582	11.8338	83.5256	83.6298	4,260
12/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1496.6100	1638.1900	1.4966	1.6382	0
12/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3175.2100	3212.6100	3.1752	3.2126	0
12/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1515.0500	1657.4000	1.5151	1.6574	0
12/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3149.8600	3188.0300	3.1499	3.1880	0
12/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1533.6300	1676.9700	1.5336	1.6770	0
12/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3124.6900	3163.8500	3.1247	3.1639	0
12/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1832.1500	1982.6800	1.8322	1.9827	1,615
12/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2770.3400	2816.6900	2.7703	2.8167	0
12/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6706.3000	6771.4800	6.7063	6.7715	0
12/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	606.1600	567.1600	0.6062	0.5672	1,615
12/04/2024	2032 On 06-February-25			Bond Future	12.0086	11.9828	85.3392	85.4462	0

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12/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2069.7100	2136.7700	2.0697	2.1368	0
12/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3278.3500	3238.3600	3.2784	3.2384	0
12/04/2024	2032 On 08-May-25			Bond Future	12.1758	12.1530	82.9985	83.0904	0
12/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	657.9300	786.5400	0.6579	0.7865	0
12/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5964.2700	6000.9100	5.9643	6.0009	0
12/04/2024	2033 On 02-May-24			Bond Future	121.2886	121.4831	121.2886	121.4831	1,707
12/04/2024	2033 On 01-August-24			Bond Future	123.9672	124.1849	123.9672	124.1849	6,877
12/04/2024	2033 On 07-November-24			Bond Future	125.4241	125.6454	125.4241	125.6454	0
12/04/2024	2033 On 06-February-25			Bond Future	128.1781	128.4054	128.1781	128.4054	0
12/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3238.0600	3465.3900	3.2381	3.4654	0
12/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	2033 On 08-May-25			Bond Future	129.4221	129.6287	129.4221	129.6287	0
12/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1197.9100	991.2900	1.1979	0.9913	0
12/04/2024	2037 On 02-May-24			Bond Future	12.7320	12.6574	75.8968	76.2701	67,448
12/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0700	0.2600	0.0001	0.0003	0
12/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6929.6100	6556.4500	6.9296	6.5565	0
12/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0800	0.2900	0.0001	0.0003	0
12/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6872.8700	6499.7300	6.8729	6.4997	0
12/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0900	0.3200	0.0001	0.0003	0
12/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6816.1800	6443.0600	6.8162	6.4431	0
12/04/2024	2037 On 01-August-24			Bond Future	12.8777	12.7975	73.2981	73.6914	113,012
12/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	476.5100	583.9400	0.4765	0.5839	0
12/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4477.8900	4192.0000	4.4779	4.1920	0
12/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	487.7800	597.1000	0.4878	0.5971	0
12/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4436.3900	4152.3900	4.4364	4.1524	0
12/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	499.2300	610.4600	0.4992	0.6105	1,383
12/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4395.1200	4113.0300	4.3951	4.1130	0
12/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2813.2200	3095.3800	2.8132	3.0954	0
12/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1405.0400	1293.8800	1.4050	1.2939	1,383
12/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5033.0000	5371.5700	5.0330	5.3716	0
12/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	633.3800	578.6300	0.6334	0.5786	1,383
12/04/2024	2037 On 07-November-24			Bond Future	13.0332	12.9498	75.0244	75.4257	9,175

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12/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1630.6000	1820.7600	1.6306	1.8208	0
12/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3899.5100	3688.3300	3.8995	3.6883	0
12/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1651.1400	1842.6000	1.6511	1.8426	0
12/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3870.0000	3660.1200	3.8700	3.6601	0
12/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1671.6000	1864.5800	1.6716	1.8646	0
12/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3840.4500	3632.0900	3.8405	3.6321	0
12/04/2024	2037 On 06-February-25			Bond Future	13.1919	13.1047	72.3924	72.8030	0
12/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2004.5800	2251.6500	2.0046	2.2517	0
12/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4072.8900	3909.3200	4.0729	3.9093	0
12/04/2024	2037 On 08-May-25			Bond Future	13.3680	13.2804	73.9394	74.3433	3,975
12/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	914.7000	1229.9500	0.9147	1.2300	0
12/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6327.1100	6238.4300	6.3271	6.2384	0
12/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3031.7100	3520.2000	3.0317	3.5202	7,500
12/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3114.4100	3198.9700	3.1144	3.1990	0
12/04/2024	2038 On 02-May-24			Bond Future	132.6100	132.3170	132.6100	132.3170	3,115
12/04/2024	2038 On 01-August-24			Bond Future	133.4761	133.1973	133.4761	133.1973	1,991
12/04/2024	2038 On 07-November-24			Bond Future	136.6550	136.3678	136.6550	136.3678	0
12/04/2024	2038 On 06-February-25			Bond Future	137.5395	137.2472	137.5395	137.2472	0
12/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	2309.5400	2017.1600	2.3095	2.0172	0
12/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	2038 On 08-May-25			Bond Future	140.5165	140.1900	140.5165	140.1900	0
12/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	836.5300	510.0300	0.8365	0.5100	0
12/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	2040 On 02-May-24			Bond Future	13.0177	12.8977	75.7430	76.3725	122,908
12/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0100	0.1100	0.0000	0.0001	0
12/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	8012.0400	7382.6900	8.0120	7.3827	0
12/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0200	0.1200	0.0000	0.0001	0
12/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7950.8600	7321.5100	7.9509	7.3215	0
12/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0200	0.1400	0.0000	0.0001	0
12/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7889.7500	7260.4200	7.8898	7.2604	0
12/04/2024	2040 On 01-August-24			Bond Future	13.1667	13.0394	72.8907	73.5457	12,732
12/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	401.7900	548.5800	0.4018	0.5486	680
12/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5163.1600	4654.9300	5.1632	4.6549	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	443.8100	601.1800	0.4438	0.6012	0
12/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4980.0400	4482.3900	4.9800	4.4824	0
12/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	454.8300	614.7700	0.4548	0.6148	0
12/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4934.9300	4439.8500	4.9349	4.4399	0
12/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	465.9200	628.6900	0.4659	0.6287	0
12/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4889.9600	4397.7100	4.8900	4.3977	0
12/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1369.0400	1686.8100	1.3690	1.6868	0
12/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2857.1500	2519.9000	2.8572	2.5199	680
12/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1529.6800	1867.2900	1.5297	1.8673	7,500
12/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2650.0100	2332.6000	2.6500	2.3326	0
12/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3031.2700	3492.5000	3.0313	3.4925	0
12/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1457.6500	1263.8600	1.4577	1.2639	680
12/04/2024	2040 On 07-November-24			Bond Future	13.3252	13.1926	74.6073	75.2765	8,677
12/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1688.5100	1990.4400	1.6885	1.9904	0
12/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4184.8400	3817.5800	4.1848	3.8176	0
12/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1709.8800	2013.9300	1.7099	2.0139	0
12/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4153.4000	3788.2600	4.1534	3.7883	0
12/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1731.3900	2037.5500	1.7314	2.0376	0
12/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	4122.1600	3759.1300	4.1222	3.7591	0
12/04/2024	2040 On 06-February-25			Bond Future	13.4862	13.3478	71.7155	72.3998	0
12/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2061.9000	2259.7400	2.0619	2.2597	0
12/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4771.8200	4285.3400	4.7718	4.2853	0
12/04/2024	2040 On 08-May-25			Bond Future	13.6634	13.5223	73.2476	73.9311	3,900
12/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1496.5400	1525.2600	1.4965	1.5253	0
12/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6748.4800	6093.7400	6.7485	6.0937	0
12/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3139.0500	3285.6600	3.1391	3.2857	7,500
12/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4274.8400	3737.9900	4.2748	3.7380	0
12/04/2024	2044 On 02-May-24			Bond Future	13.1017	12.9767	71.7972	72.4508	83,286
12/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0100	0.0500	0.0000	0.0001	0
12/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8275.7200	7622.0700	8.2757	7.6221	0
12/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0100	0.0600	0.0000	0.0001	0
12/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8213.2000	7559.5600	8.2132	7.5596	0
12/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0100	0.0700	0.0000	0.0001	0
12/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	8150.7600	7497.1300	8.1508	7.4971	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	56.3900	132.9500	0.0564	0.1330	0
12/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3299.4900	2722.3600	3.2995	2.7224	4,200
12/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	232.8000	428.5500	0.2328	0.4286	0
12/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	2098.1400	1640.2000	2.0981	1.6402	10,030
12/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	646.6400	996.4100	0.6466	0.9964	0
12/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1177.5400	873.6200	1.1775	0.8736	10,030
12/04/2024	2044 On 01-August-24			Bond Future	13.2463	13.1138	68.9838	69.6630	45,920
12/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	335.8800	471.2000	0.3359	0.4712	0
12/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5564.0600	5020.1400	5.5641	5.0201	0
12/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	344.8700	482.7600	0.3449	0.4828	0
12/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5515.5800	4974.2300	5.5156	4.9742	0
12/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	354.0300	494.6100	0.3540	0.4946	0
12/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5467.3300	4928.6700	5.4673	4.9287	0
12/04/2024	2044 On 07-November-24			Bond Future	13.3996	13.2617	70.6083	71.3024	200
12/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1605.8600	1917.2900	1.6059	1.9173	0
12/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	4177.6800	3795.0700	4.1777	3.7951	0
12/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1626.7300	1940.4100	1.6267	1.9404	0
12/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	4145.4800	3765.1200	4.1455	3.7651	0
12/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1647.5300	1963.8800	1.6475	1.9639	0
12/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	4113.2800	3735.5900	4.1133	3.7356	0
12/04/2024	2044 On 06-February-25			Bond Future	13.5549	13.4111	67.7550	68.4646	0
12/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	1996.3800	2304.5500	1.9964	2.3046	0
12/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4700.4900	4299.0300	4.7005	4.2990	0
12/04/2024	2044 On 08-May-25			Bond Future	13.7252	13.5782	69.2023	69.9125	0
12/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1279.5200	1535.6500	1.2795	1.5357	0
12/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6402.0300	5948.0000	6.4020	5.9480	0
12/04/2024	2046 On 02-May-24			Bond Future	113.7809	114.3053	113.7809	114.3053	11,752
12/04/2024	2046 On 01-August-24			Bond Future	116.2936	116.8476	116.2936	116.8476	10,720
12/04/2024	2046 On 07-November-24			Bond Future	116.8650	117.4305	116.8650	117.4305	0
12/04/2024	2046 On 06-February-25			Bond Future	119.4304	120.0095	119.4304	120.0095	0
12/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	5420.4100	5999.4900	5.4204	5.9995	0
12/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	2046 On 08-May-25			Bond Future	119.7669	120.3345	119.7669	120.3345	0
12/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2203.1300	1635.5400	2.2031	1.6355	0
12/04/2024	2050 On 02-May-24			Bond Future	115.0847	115.8642	115.0847	115.8642	11,423
12/04/2024	2050 On 01-August-24			Bond Future	115.3294	116.1441	115.3294	116.1441	10,327
12/04/2024	2050 On 07-November-24			Bond Future	118.0762	118.9087	118.0762	118.9087	0
12/04/2024	2050 On 06-February-25			Bond Future	118.3105	119.1622	118.3105	119.1622	0
12/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2710.5100	3562.1800	2.7105	3.5622	0
12/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	2050 On 08-May-25			Bond Future	120.8711	121.7171	120.8711	121.7171	0
12/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	557.1300	0.0000	0.5571	0
12/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	288.9300	0.0000	0.2889	0.0000	0
12/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	AL37 On 02-May-24			Index Future	928.0810	928.6910	928.0810	928.6910	0
12/04/2024	AL37 On 01-August-24			Index Future	948.3490	949.1160	948.3490	949.1160	0
12/04/2024	AL37 On 07-November-24			Index Future	970.6970	971.4720	970.6970	971.4720	0
12/04/2024	AL37 On 06-February-25			Index Future	991.7970	992.5980	991.7970	992.5980	0
12/04/2024	AL37 On 08-May-25			Index Future	1013.0710	1013.6930	1013.0710	1,013.6930	0
12/04/2024	AL7T On 02-May-24			Index Future	1065.2750	1069.3900	1065.2750	1,069.3900	0
12/04/2024	AL7T On 01-August-24			Index Future	1088.5390	1092.9100	1088.5390	1,092.9100	0
12/04/2024	AL7T On 07-November-24			Index Future	1114.1910	1118.6520	1114.1910	1,118.6520	0
12/04/2024	AL7T On 06-February-25			Index Future	1138.4100	1142.9790	1138.4100	1,142.9790	0
12/04/2024	AL7T On 08-May-25			Index Future	1162.8290	1167.2700	1162.8290	1,167.2700	0
12/04/2024	ALBI On 02-May-24			Index Future	928.0360	931.9140	928.0360	931.9140	91
12/04/2024	ALBI On 01-August-24			Index Future	948.3020	952.4100	948.3020	952.4100	0
12/04/2024	ALBI On 07-November-24			Index Future	970.6500	974.8440	970.6500	974.8440	16
12/04/2024	ALBI On 06-February-25			Index Future	991.7480	996.0430	991.7480	996.0430	0
12/04/2024	ALBI On 08-May-25			Index Future	1013.0220	1017.2110	1013.0220	1,017.2110	0
12/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	ES33 On 02-May-24			Bond Future	13.1573	13.0778	71.1102	71.4425	0
12/04/2024	ES33 On 01-August-24			Bond Future	13.3295	13.2437	72.6807	73.0314	0
12/04/2024	ES33 On 07-November-24			Bond Future	13.5320	13.4421	70.6085	70.9665	0
12/04/2024	ES33 On 06-February-25			Bond Future	13.7406	13.6463	72.1575	72.5239	0
12/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1574.0900	1207.6800	1.5741	1.2077	0
12/04/2024	ES33 On 08-May-25			Bond Future	13.9611	13.8660	69.9135	70.2731	0
12/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4858.5100	4498.8700	4.8585	4.4989	0
12/04/2024	ES42 On 02-May-24			Bond Future	13.4983	13.3784	66.7835	67.3651	0
12/04/2024	ES42 On 01-August-24			Bond Future	13.6513	13.5242	68.2584	68.8634	0
12/04/2024	ES42 On 07-November-24			Bond Future	13.8276	13.6949	65.6155	66.2340	0
12/04/2024	ES42 On 06-February-25			Bond Future	14.0006	13.8621	67.0541	67.6867	0
12/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1339.3700	706.8300	1.3394	0.7068	0
12/04/2024	ES42 On 08-May-25			Bond Future	14.1894	14.0478	64.2349	64.8671	0
12/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4396.0200	3763.7500	4.3960	3.7638	0
12/04/2024	GOVI On 02-May-24			GOVI	914.2230	918.0320	914.2230	918.0320	314
12/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	367470.0000	329380.0000	36.7470	32.9380	0
12/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	367570.0000	329480.0000	36.7570	32.9480	0
12/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	367670.0000	329580.0000	36.7670	32.9580	0
12/04/2024	GOVI On 01-August-24			GOVI	934.1880	938.2230	934.1880	938.2230	423
12/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	91820.0000	51470.0000	9.1820	5.1470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	91920.0000	51570.0000	9.1920	5.1570	0
12/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	92020.0000	51670.0000	9.2020	5.1670	0
12/04/2024	GOVI On 07-November-24			GOVI	956.2030	960.3220	956.2030	960.3220	0
12/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	74230.0000	115420.0000	7.4230	11.5420	0
12/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	74130.0000	115320.0000	7.4130	11.5320	0
12/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	74030.0000	115220.0000	7.4030	11.5220	0
12/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 06-February-25			GOVI	976.9880	981.2050	976.9880	981.2050	0
12/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	49880.0000	92050.0000	4.9880	9.2050	0
12/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 08-May-25			GOVI	997.9440	1002.0580	997.9440	1,002.0580	0
12/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	240560.0000	199420.0000	24.0560	19.9420	0
12/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/04/2024	IGOV On 02-May-24			Index Future	347.5310	348.2300	347.5310	348.2300	593
12/04/2024	IGOV On 01-August-24			Index Future	355.2060	355.9740	355.2060	355.9740	0
12/04/2024	IGOV On 07-November-24			Index Future	363.6670	364.4500	363.6670	364.4500	0
12/04/2024	IGOV On 06-February-25			Index Future	371.6540	372.4570	371.6540	372.4570	0
12/04/2024	IGOV On 08-May-25			Index Future	379.7060	380.4530	379.7060	380.4530	0
12/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
12/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
12/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3800	8.3600	91.6200	91.6400	0
12/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
12/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3900	8.3600	91.6100	91.6400	0
12/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3800	8.3400	91.6200	91.6600	0
12/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3400	8.2400	91.6600	91.7600	0
12/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.2400	8.1300	91.7600	91.8700	0
12/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.1800	8.0700	91.8200	91.9300	0
12/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.1700	8.0600	91.8300	91.9400	0
12/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.2400	8.1400	91.7600	91.8600	0
12/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.2500	8.1500	91.7500	91.8500	0
12/04/2024	R035 On 02-May-24			Bond Future	12.3743	12.2743	81.0648	81.5675	153,252
12/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.3000	1.2700	0.0003	0.0013	0
12/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6247.9300	5746.2000	6.2479	5.7462	0
12/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.3400	1.4100	0.0003	0.0014	0
12/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6192.4000	5690.7700	6.1924	5.6908	0
12/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.3800	1.5600	0.0004	0.0016	0
12/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6136.9300	5635.4100	6.1369	5.6354	0
12/04/2024	R035 On 01-August-24			Bond Future	12.5081	12.4012	82.8350	83.3614	11,108
12/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	559.0100	714.5100	0.5590	0.7145	0
12/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4191.0300	3820.1200	4.1910	3.8201	0
12/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	571.7800	729.5200	0.5718	0.7295	0
12/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4151.6400	3782.9700	4.1516	3.7830	0
12/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	584.7400	744.7200	0.5847	0.7447	0
12/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4112.4800	3746.0500	4.1125	3.7461	0
12/04/2024	R035 On 07-November-24			Bond Future	12.6671	12.5554	80.2708	80.8084	14,838
12/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1553.1000	1791.0400	1.5531	1.7910	0
12/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3985.7900	3686.2000	3.9858	3.6862	0
12/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1573.1100	1812.7600	1.5731	1.8128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3955.8400	3657.9600	3.9558	3.6580	0
12/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1593.0200	1834.6300	1.5930	1.8346	0
12/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3925.8300	3629.9100	3.9258	3.6299	0
12/04/2024	R035 On 06-February-25			Bond Future	12.8313	12.7144	82.0139	82.5638	0
12/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2055.6800	2324.6600	2.0557	2.3247	0
12/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4062.8800	3782.0200	4.0629	3.7820	0
12/04/2024	R035 On 08-May-25			Bond Future	13.0009	12.8824	79.2523	79.7973	0
12/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	871.3900	1103.6400	0.8714	1.1036	0
12/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6746.1800	6433.4900	6.7462	6.4335	0
12/04/2024	R053 On 02-May-24			Bond Future	12.9894	12.8592	90.9184	91.8100	5,189
12/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1349.4900	1891.7800	1.3495	1.8918	0
12/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	1142.4300	793.1200	1.1424	0.7931	0
12/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1386.4800	1936.1400	1.3865	1.9361	0
12/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	1111.9000	769.9600	1.1119	0.7700	0
12/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1424.0600	1980.8600	1.4241	1.9809	0
12/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	1082.0600	747.2600	1.0821	0.7473	0
12/04/2024	R053 On 01-August-24			Bond Future	13.1240	12.9863	92.9039	93.8292	0
12/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2834.9200	3406.0700	2.8349	3.4061	0
12/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2795.2000	2440.9700	2.7952	2.4410	0
12/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2871.3000	3445.5800	2.8713	3.4456	0
12/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2765.1200	2414.0200	2.7651	2.4140	0
12/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2907.6600	3485.4700	2.9077	3.4855	0
12/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2735.1200	2387.5500	2.7351	2.3876	0
12/04/2024	R053 On 07-November-24			Bond Future	13.2772	13.1334	89.2199	90.1659	0
12/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2288.0200	2737.4600	2.2880	2.7375	0
12/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5570.3400	5073.8400	5.5703	5.0738	0
12/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2316.1200	2768.5200	2.3161	2.7685	0
12/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5528.7900	5035.2500	5.5288	5.0353	0
12/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2344.3900	2800.0200	2.3444	2.8000	0
12/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5487.5000	4997.1900	5.4875	4.9972	0
12/04/2024	R053 On 06-February-25			Bond Future	13.4289	13.2788	91.1565	92.1236	0
12/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	2865.1600	3414.8500	2.8652	3.4149	0
12/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	6088.9500	5671.5400	6.0890	5.6715	0
12/04/2024	R053 On 08-May-25			Bond Future	13.5913	13.4374	87.2341	88.2031	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2049.7000	2679.2100	2.0497	2.6792	0
12/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8382.7800	8043.3400	8.3828	8.0433	0
12/04/2024	R186 On 02-May-24			Bond Future	9.4266	9.4002	106.3806	106.4417	80,088
12/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3394.7400	3333.5500	3.3947	3.3336	0
12/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3370.6200	3309.4300	3.3706	3.3094	0
12/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3346.5000	3285.3100	3.3465	3.2853	0
12/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	784.2300	856.6900	0.7842	0.8567	2,030
12/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	85.0400	96.3100	0.0850	0.0963	0
12/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2225.5200	2288.1800	2.2255	2.2882	0
12/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	3.7300	5.2000	0.0037	0.0052	2,030
12/04/2024	R186 On 01-August-24			Bond Future	9.4919	9.4547	103.3958	103.4745	25,511
12/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	78.8500	106.1300	0.0789	0.1061	0
12/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1812.5800	1761.1500	1.8126	1.7612	0
12/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	81.7500	109.6200	0.0818	0.1096	0
12/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1793.9000	1743.0600	1.7939	1.7431	0
12/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	84.8400	113.3200	0.0848	0.1133	0
12/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1775.4100	1725.1800	1.7754	1.7252	0
12/04/2024	R186 On 07-November-24			Bond Future	9.5784	9.5366	105.8316	105.9106	35,599
12/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	487.4100	562.6400	0.4874	0.5626	0
12/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1339.8100	1336.0000	1.3398	1.3360	0
12/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	496.0200	571.7100	0.4960	0.5717	0
12/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1329.3100	1325.9600	1.3293	1.3260	0
12/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	504.7000	580.8400	0.5047	0.5808	0
12/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1318.8900	1315.9900	1.3189	1.3160	0
12/04/2024	R186 On 06-February-25			Bond Future	9.6947	9.6462	102.8140	102.8955	0
12/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	421.0800	517.7600	0.4211	0.5178	0
12/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1546.1700	1561.3600	1.5462	1.5614	0
12/04/2024	R186 On 08-May-25			Bond Future	9.8738	9.8316	105.0137	105.0754	0
12/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	196.4500	201.4800	0.1965	0.2015	0
12/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2280.8600	2224.1300	2.2809	2.2241	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	R202 On 02-May-24			Bond Future	259.5356	259.7458	259.5356	259.7458	460
12/04/2024	R202 On 01-August-24			Bond Future	260.1893	260.4440	260.1893	260.4440	441
12/04/2024	R202 On 07-November-24			Bond Future	266.3864	266.6440	266.3864	266.6440	0
12/04/2024	R202 On 06-February-25			Bond Future	267.0200	267.2855	267.0200	267.2855	0
12/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	229.9700	495.4600	0.2300	0.4955	0
12/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	R202 On 08-May-25			Bond Future	272.8000	273.0173	272.8000	273.0173	0
12/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	489.9800	707.3400	0.4900	0.7073	0
12/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	R209 On 02-May-24			Bond Future	12.4473	12.3675	62.6619	63.0146	11,698
12/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0800	0.2200	0.0001	0.0002	0
12/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5994.3500	5641.7900	5.9944	5.6418	0
12/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0900	0.2400	0.0001	0.0002	0
12/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5944.4000	5591.8500	5.9444	5.5919	0
12/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.1100	0.2700	0.0001	0.0003	0
12/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5894.5200	5541.9800	5.8945	5.5420	0
12/04/2024	R209 On 01-August-24			Bond Future	12.5716	12.4865	64.0303	64.4006	4,522
12/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	418.0300	518.5700	0.4180	0.5186	0
12/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3982.8300	3713.1100	3.9828	3.7131	0
12/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	428.1200	530.1100	0.4281	0.5301	0
12/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3946.1500	3677.8800	3.9462	3.6779	0
12/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	438.3800	541.9300	0.4384	0.5419	0
12/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3909.6800	3642.9700	3.9097	3.6430	0
12/04/2024	R209 On 07-November-24			Bond Future	12.7136	12.6251	62.3816	62.7597	5,237
12/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1362.8500	1533.6000	1.3629	1.5336	0
12/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3557.8600	3350.5400	3.5579	3.3505	0
12/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1380.3500	1552.5100	1.3804	1.5525	0
12/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3530.7300	3324.8200	3.5307	3.3248	0
12/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1398.1500	1571.5400	1.3982	1.5715	0
12/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3503.9500	3299.2700	3.5040	3.2993	0
12/04/2024	R209 On 06-February-25			Bond Future	12.8556	12.7635	63.7361	64.1229	0
12/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1809.2100	2023.3800	1.8092	2.0234	0
12/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3581.0600	3408.4500	3.5811	3.4085	0
12/04/2024	R209 On 08-May-25			Bond Future	13.0087	12.9161	61.9432	62.3252	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	829.4100	1067.1200	0.8294	1.0671	0
12/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5666.0100	5521.7000	5.6660	5.5217	0
12/04/2024	R210 On 02-May-24			Bond Future	234.0351	234.0445	234.0351	234.0445	110
12/04/2024	R210 On 01-August-24			Bond Future	239.2037	239.2498	239.2037	239.2498	823
12/04/2024	R210 On 07-November-24			Bond Future	241.5683	241.6124	241.5683	241.6124	0
12/04/2024	R210 On 06-February-25			Bond Future	246.8719	246.9192	246.8719	246.9192	0
12/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	7261.9200	7309.1900	7.2619	7.3092	0
12/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	R210 On 08-May-25			Bond Future	248.8080	248.8071	248.8080	248.8071	0
12/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	777.9600	777.0700	0.7780	0.7771	0
12/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/04/2024	R213 On 02-May-24			Bond Future	11.2397	11.1998	81.4683	81.6309	25,038
12/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0400	0.7500	0.0000	0.0008	0
12/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4025.7500	3863.8700	4.0258	3.8639	0
12/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0600	0.8800	0.0001	0.0009	0
12/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3982.5400	3820.7700	3.9825	3.8208	0
12/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0700	1.0300	0.0001	0.0010	0
12/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3939.3400	3777.7100	3.9393	3.7777	0
12/04/2024	R213 On 01-August-24			Bond Future	11.3510	11.3058	83.2474	83.4262	622
12/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	647.7800	750.9100	0.6478	0.7509	0
12/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2620.0700	2544.3500	2.6201	2.5444	0
12/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	660.8300	765.1500	0.6608	0.7652	0
12/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2592.3500	2517.8200	2.5924	2.5178	0
12/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	673.8800	779.3800	0.6739	0.7794	0
12/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2564.6600	2491.3100	2.5647	2.4913	0
12/04/2024	R213 On 07-November-24			Bond Future	11.4895	11.4421	81.6470	81.8289	10,002
12/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1557.7000	1678.1400	1.5577	1.6781	0
12/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2637.8800	2576.4400	2.6379	2.5764	0
12/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1575.7100	1697.0000	1.5757	1.6970	0
12/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2616.9300	2556.3400	2.6169	2.5563	0
12/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1593.5800	1715.7200	1.5936	1.7157	0
12/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2595.8700	2536.1300	2.5959	2.5361	0
12/04/2024	R213 On 06-February-25			Bond Future	11.6377	11.5875	83.4204	83.6069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1852.0300	1963.4500	1.8520	1.9635	0
12/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2928.2200	2853.1800	2.9282	2.8532	0
12/04/2024	R213 On 08-May-25			Bond Future	11.7956	11.7473	81.6441	81.8177	0
12/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	662.4700	764.5400	0.6625	0.7645	0
12/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5408.1600	5336.6000	5.4082	5.3366	0
12/04/2024	R214 On 02-May-24			Bond Future	12.8116	12.6915	58.0301	58.5669	21,492
12/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0200	0.1700	0.0000	0.0002	0
12/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6526.3300	5989.7000	6.5263	5.9897	0
12/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0300	0.1900	0.0000	0.0002	0
12/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6473.9000	5937.2800	6.4739	5.9373	0
12/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0300	0.2200	0.0000	0.0002	0
12/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6421.5200	5884.9300	6.4215	5.8849	0
12/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	27.3900	68.8800	0.0274	0.0689	8,000
12/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3229.7500	2734.4600	3.2298	2.7345	0
12/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	31.6100	77.6100	0.0316	0.0776	5,110
12/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3137.4600	2646.6800	3.1375	2.6467	0
12/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	913.6800	1274.6700	0.9137	1.2747	0
12/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	655.5900	479.8000	0.6556	0.4798	13,110
12/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3077.5000	3592.8600	3.0775	3.5929	0
12/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	66.9700	45.5500	0.0670	0.0456	13,110
12/04/2024	R214 On 01-August-24			Bond Future	12.9325	12.8059	59.2973	59.8550	1,331
12/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	432.2400	582.5100	0.4322	0.5825	0
12/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3972.7300	3565.3700	3.9727	3.5654	0
12/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	442.6000	595.3000	0.4426	0.5953	0
12/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3935.0900	3530.1600	3.9351	3.5302	0
12/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	453.1200	608.3700	0.4531	0.6084	0
12/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3897.6700	3495.2900	3.8977	3.4953	0
12/04/2024	R214 On 07-November-24			Bond Future	13.0737	12.9421	57.3871	57.9569	245
12/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1423.3200	1682.5900	1.4233	1.6826	0
12/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3518.3700	3207.7800	3.5184	3.2078	0
12/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1441.5400	1702.6500	1.4415	1.7027	0
12/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3491.1200	3182.3700	3.4911	3.1824	0
12/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1459.8800	1722.8400	1.4599	1.7228	0
12/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3464.0300	3157.1300	3.4640	3.1571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	R214 On 06-February-25			Bond Future	13.2169	13.0801	58.6332	59.2159	0
12/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1747.8700	1944.8500	1.7479	1.9449	0
12/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3955.3000	3569.6100	3.9553	3.5696	0
12/04/2024	R214 On 08-May-25			Bond Future	13.3624	13.2232	56.5799	57.1631	0
12/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1307.5500	1351.4300	1.3076	1.3514	0
12/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5541.9700	5002.6900	5.5420	5.0027	0
12/04/2024	R248 On 02-May-24			Bond Future	12.9833	12.8732	70.6248	71.2122	55,218
12/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
12/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9391.6100	8804.2200	9.3916	8.8042	0
12/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
12/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8995.6300	8408.2500	8.9956	8.4083	0
12/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
12/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8929.9700	8342.5900	8.9300	8.3426	0
12/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
12/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8864.4100	8277.0300	8.8644	8.2770	0
12/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	68.2600	145.8900	0.0683	0.1459	0
12/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3286.4900	2776.7200	3.2865	2.7767	0
12/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1477.9700	1927.5900	1.4780	1.9276	0
12/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	552.7300	414.9500	0.5527	0.4150	0
12/04/2024	R248 On 01-August-24			Bond Future	13.1122	12.9956	72.1671	72.7784	203,521
12/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	515.5100	683.5200	0.5155	0.6835	0
12/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4987.2200	4543.8900	4.9872	4.5439	0
12/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	527.8500	698.5400	0.5279	0.6985	0
12/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4941.3800	4500.7300	4.9414	4.5007	0
12/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	540.3800	713.7600	0.5404	0.7138	0
12/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4895.8100	4457.8500	4.8958	4.4579	0
12/04/2024	R248 On 07-November-24			Bond Future	13.2623	13.1409	69.4151	70.0397	0
12/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1694.5000	1990.3400	1.6945	1.9903	0
12/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4236.8500	3908.0600	4.2369	3.9081	0
12/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1716.2600	2014.1400	1.7163	2.0141	0
12/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4204.1800	3877.4300	4.2042	3.8774	0
12/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1738.1600	2038.0800	1.7382	2.0381	0
12/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4171.7300	3847.0200	4.1717	3.8470	0
12/04/2024	R248 On 06-February-25			Bond Future	13.4149	13.2882	70.9222	71.5609	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1682.3400	2038.2900	1.6823	2.0383	0
12/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5376.5300	5093.7500	5.3765	5.0938	0
12/04/2024	R248 On 08-May-25			Bond Future	13.5699	13.4407	67.9864	68.6242	0
12/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1273.2300	1779.5400	1.2732	1.7795	0
12/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6343.3800	6211.8700	6.3434	6.2119	0
12/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0