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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For January 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	2025 On 01-February-24			Bond Future	176.5435	176.5749	176.5435	176.5749	11,392
12/01/2024	2025 On 02-May-24			Bond Future	180.4690	180.5184	180.4690	180.5184	0
12/01/2024	2025 On 01-August-24			Bond Future	182.6528	182.7311	182.6528	182.7311	0
12/01/2024	2025 On 07-November-24			Bond Future	186.9560	187.0497	186.9560	187.0497	75
12/01/2024	2029 On 01-February-24			Bond Future	129.5958	129.6418	129.5958	129.6418	4,517
12/01/2024	2029 On 02-May-24			Bond Future	131.1085	131.1682	131.1085	131.1682	6,878
12/01/2024	2029 On 01-August-24			Bond Future	134.0335	134.1149	134.0335	134.1149	0
12/01/2024	2029 On 07-November-24			Bond Future	135.7857	135.8787	135.7857	135.8787	66
12/01/2024	2029 On 06-February-25			Bond Future	138.7234	138.8013	138.7234	138.8013	0
12/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6323.3500	6401.2600	6.3234	6.4013	0
12/01/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	2030 On 01-February-24			Bond Future	9.6804	9.6953	92.6296	92.5663	53,504
12/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	344.6500	276.6100	0.3447	0.2766	400
12/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	815.6300	810.8600	0.8156	0.8109	0
12/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1158.6600	1080.3600	1.1587	1.0804	500
12/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	273.1300	258.1000	0.2731	0.2581	0
12/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1288.3600	1210.9300	1.2884	1.2109	1,360
12/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	235.0100	220.8500	0.2350	0.2209	0
12/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1525.9000	1450.3600	1.5259	1.4504	500
12/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	179.7800	167.5100	0.1798	0.1675	0
12/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1773.7700	1700.0100	1.7738	1.7000	400
12/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	136.0500	125.5600	0.1361	0.1256	0
12/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	2105.2500	2033.8600	2.1053	2.0339	200
12/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	94.3200	86.2000	0.0943	0.0862	0
12/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2991.4300	2924.8000	2.9914	2.9248	500
12/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	35.3900	32.0300	0.0354	0.0320	0
12/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5405.6800	5342.3000	5.4057	5.3423	0
12/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	2.1500	2.0400	0.0022	0.0020	700
12/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6615.7200	6552.4300	6.6157	6.5524	0
12/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.4800	0.4600	0.0005	0.0005	1,360
12/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6770.4500	6707.1600	6.7705	6.7072	0
12/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.4000	0.3800	0.0004	0.0004	0
12/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6809.0700	6745.7800	6.8091	6.7458	0
12/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.3800	0.3600	0.0004	0.0004	0
12/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6847.6800	6784.3900	6.8477	6.7844	0
12/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.3600	0.3400	0.0004	0.0003	0
12/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8299.0700	8235.8000	8.2991	8.2358	0
12/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	200
12/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8675.9100	8612.6500	8.6759	8.6127	0
12/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	500
12/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8713.4800	8650.2100	8.7135	8.6502	0
12/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	500
12/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9608.8300	9545.5700	9.6088	9.5456	0
12/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	400
12/01/2024	2030 On 02-May-24			Bond Future	9.7237	9.7372	94.6664	94.6108	86,276

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12/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1321.1300	1287.4000	1.3211	1.2874	1,000
12/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1583.9500	1605.8200	1.5840	1.6058	0
12/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1644.4400	1602.6800	1.6444	1.6027	0
12/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1290.1400	1303.9800	1.2901	1.3040	0
12/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1667.5100	1625.3200	1.6675	1.6253	0
12/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1272.2500	1285.6600	1.2723	1.2857	0
12/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1690.7500	1647.9200	1.6908	1.6479	0
12/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1254.5500	1267.3200	1.2546	1.2673	0
12/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2548.3400	2493.3100	2.5483	2.4933	1,000
12/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	773.7800	774.3500	0.7738	0.7744	0
12/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3976.2700	3914.4700	3.9763	3.9145	500
12/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	376.1900	369.9900	0.3762	0.3700	0
12/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4650.7100	4589.3400	4.6507	4.5893	1,080
12/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	271.1900	265.4200	0.2712	0.2654	0
12/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5697.3200	5636.7100	5.6973	5.6367	500
12/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	164.5400	159.5300	0.1645	0.1595	0
12/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8626.1000	8573.2300	8.6261	8.5732	0
12/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	35.7800	38.5100	0.0358	0.0385	1,000
12/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10187.1700	10133.3000	10.1872	10.1333	0
12/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	11.6100	13.3400	0.0116	0.0133	1,080
12/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12861.6200	12806.2800	12.8616	12.8063	0
12/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.2000	1.4600	0.0012	0.0015	500
12/01/2024	2030 On 01-August-24			Bond Future	9.7696	9.7802	92.7502	92.7080	0
12/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3376.4900	3326.9000	3.3765	3.3269	0
12/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1027.0700	1019.6500	1.0271	1.0197	0
12/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3404.3400	3354.7200	3.4043	3.3547	0
12/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1016.4300	1008.9800	1.0164	1.0090	0
12/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3432.2800	3382.3900	3.4323	3.3824	0
12/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1005.8900	998.1700	1.0059	0.9982	0
12/01/2024	2030 On 07-November-24			Bond Future	9.8286	9.8381	94.9101	94.8737	1,652
12/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4559.1600	4500.2400	4.5592	4.5002	0
12/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1152.9700	1130.4500	1.1530	1.1305	0
12/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4586.6100	4527.7300	4.5866	4.5277	0
12/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1143.9100	1121.4300	1.1439	1.1214	0

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12/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4614.1100	4555.2700	4.6141	4.5553	0
12/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1134.9300	1112.4900	1.1349	1.1125	0
12/01/2024	2030 On 06-February-25			Bond Future	9.8970	9.9104	92.9301	92.8807	0
12/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4293.5600	4228.5900	4.2936	4.2286	0
12/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1469.5000	1453.9900	1.4695	1.4540	0
12/01/2024	2032 On 01-February-24			Bond Future	10.5217	10.5168	90.6584	90.6825	72,431
12/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	20.7600	8.9300	0.0208	0.0089	1,200
12/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2600.1700	2564.2400	2.6002	2.5642	0
12/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	915.2400	879.6100	0.9152	0.8796	500
12/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	578.1400	518.4100	0.5781	0.5184	0
12/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1495.9300	1476.4600	1.4959	1.4765	1,200
12/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	327.1600	283.5900	0.3272	0.2836	0
12/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1570.8300	1553.3000	1.5708	1.5533	200
12/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	304.9000	263.2700	0.3049	0.2633	0
12/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1842.1500	1831.4100	1.8422	1.8314	0
12/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	237.2500	202.4100	0.2373	0.2024	17,000
12/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	2043.6800	2037.4500	2.0437	2.0375	8,500
12/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	197.7100	167.3800	0.1977	0.1674	0
12/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2850.3300	2857.8700	2.8503	2.8579	500
12/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	96.2800	79.7200	0.0963	0.0797	0
12/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3920.3900	3937.5300	3.9204	3.9375	0
12/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	37.0600	30.1000	0.0371	0.0301	17,000
12/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	4010.7400	4028.3300	4.0107	4.0283	0
12/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	34.1900	27.6800	0.0342	0.0277	8,500
12/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4916.4000	4937.4800	4.9164	4.9375	0
12/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	15.0300	12.0100	0.0150	0.0120	8,500
12/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5819.2200	5842.2300	5.8192	5.8422	0
12/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	6.3300	5.2400	0.0063	0.0052	200
12/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	6178.2900	6201.5900	6.1783	6.2016	0
12/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	4.4700	3.6700	0.0045	0.0037	0
12/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6223.0700	6246.4100	6.2231	6.2464	0
12/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	4.2800	3.5200	0.0043	0.0035	0
12/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6267.8200	6291.1900	6.2678	6.2912	0
12/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	4.0900	3.3600	0.0041	0.0034	0

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12/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6936.0500	6959.7500	6.9361	6.9598	0
12/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	2.1300	1.7300	0.0021	0.0017	0
12/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	9116.5500	9140.6000	9.1166	9.1406	0
12/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.2500	0.2000	0.0003	0.0002	200
12/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9628.6200	9652.7300	9.6286	9.6527	0
12/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.1100	0.1200	0.0001	0.0001	1,200
12/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	10094.2200	10118.3500	10.0942	10.1184	0
12/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	500
12/01/2024	2032 On 02-May-24			Bond Future	10.5922	10.5853	88.4899	88.5233	102,398
12/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1271.2000	1260.6200	1.2712	1.2606	1,000
12/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2403.0100	2359.0600	2.4030	2.3591	0
12/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1680.0300	1666.7100	1.6800	1.6667	0
12/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1932.6900	1886.0000	1.9327	1.8860	0
12/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1704.7700	1691.4000	1.7048	1.6914	0
12/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1908.9100	1862.1700	1.9089	1.8622	0
12/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1729.6900	1716.4700	1.7297	1.7165	0
12/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1885.3600	1838.7700	1.8854	1.8388	0
12/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1755.0000	1741.7400	1.7550	1.7417	500
12/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1862.2200	1815.5900	1.8622	1.8156	0
12/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1805.9900	1792.6600	1.8060	1.7927	500
12/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1816.4300	1769.7300	1.8164	1.7697	0
12/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1963.2300	1949.9400	1.9632	1.9499	1,550
12/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1684.1500	1637.4900	1.6842	1.6375	0
12/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2564.5700	2553.2000	2.5646	2.5532	1,000
12/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1281.8500	1237.1100	1.2819	1.2371	0
12/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3303.7500	3296.0200	3.3038	3.2960	500
12/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	938.8400	897.7400	0.9388	0.8977	0
12/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3717.4500	3711.6600	3.7175	3.7117	0
12/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	794.9000	755.7400	0.7949	0.7557	500
12/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4219.4300	4217.5400	4.2194	4.2175	1,550
12/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	652.2600	617.0000	0.6523	0.6170	0
12/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5974.1000	5985.4900	5.9741	5.9855	0
12/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	333.2500	311.2700	0.3333	0.3113	500
12/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10345.0500	10380.9700	10.3451	10.3810	0

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12/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	50.2900	52.8400	0.0503	0.0528	1,000
12/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11460.5000	11495.4800	11.4605	11.4955	0
12/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	26.4500	28.0600	0.0265	0.0281	500
12/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	12132.5300	12167.0900	12.1325	12.1671	0
12/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	17.5400	18.7300	0.0175	0.0187	1,550
12/01/2024	2032 On 01-August-24			Bond Future	10.6655	10.6554	90.4427	90.4907	0
12/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3682.6700	3688.4600	3.6827	3.6885	0
12/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1524.3400	1482.1800	1.5243	1.4822	0
12/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3713.5000	3719.4900	3.7135	3.7195	0
12/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1509.4600	1467.5000	1.5095	1.4675	0
12/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3744.6800	3750.6300	3.7447	3.7506	0
12/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1494.9600	1452.9600	1.4950	1.4530	0
12/01/2024	2032 On 07-November-24			Bond Future	10.7615	10.7495	88.3823	88.4378	1,526
12/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4837.6700	4810.0500	4.8377	4.8101	0
12/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1659.5100	1576.3800	1.6595	1.5764	0
12/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4868.6900	4841.3700	4.8687	4.8414	0
12/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1646.7400	1563.9100	1.6467	1.5639	0
12/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4900.0600	4872.7500	4.9001	4.8728	0
12/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1634.3600	1551.5400	1.6344	1.5515	0
12/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5375.2600	5352.4200	5.3753	5.3524	1,615
12/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1456.6900	1378.3400	1.4567	1.3783	0
12/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11277.0700	11330.3100	11.2771	11.3303	0
12/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	320.1700	317.9000	0.3202	0.3179	1,615
12/01/2024	2032 On 06-February-25			Bond Future	10.8636	10.8535	90.2714	90.3163	0
12/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5356.0200	5303.5800	5.3560	5.3036	0
12/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1632.4100	1535.0700	1.6324	1.5351	0
12/01/2024	2033 On 01-February-24			Bond Future	122.5408	122.7699	122.5408	122.7699	8,052
12/01/2024	2033 On 02-May-24			Bond Future	123.8001	124.0461	123.8001	124.0461	1,137
12/01/2024	2033 On 01-August-24			Bond Future	126.5620	126.8329	126.5620	126.8329	0
12/01/2024	2033 On 07-November-24			Bond Future	128.0408	128.3271	128.0408	128.3271	0
12/01/2024	2033 On 06-February-25			Bond Future	130.8111	131.0875	130.8111	131.0875	0
12/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5871.0900	6147.4800	5.8711	6.1475	0
12/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	2037 On 01-February-24			Bond Future	11.7577	11.7684	78.7154	78.6563	106,716
12/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	2090.0300	2042.9000	2.0900	2.0429	2,500
12/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	284.7500	296.7100	0.2848	0.2967	0
12/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	3083.6800	3030.6100	3.0837	3.0306	0
12/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	116.4600	122.4800	0.1165	0.1225	0
12/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	3131.0000	3077.7300	3.1310	3.0777	0
12/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	111.5800	117.4000	0.1116	0.1174	0
12/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	3178.4200	3124.9500	3.1784	3.1250	0
12/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	106.8500	112.4700	0.1069	0.1125	0
12/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	6111.9000	6053.4400	6.1119	6.0534	0
12/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	5.8000	6.4300	0.0058	0.0064	2,500
12/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10775.7500	10716.6700	10.7758	10.7167	0
12/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	2,500
12/01/2024	2037 On 02-May-24			Bond Future	11.8583	11.8680	80.4463	80.3936	28,975
12/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	1069.2700	978.1500	1.0693	0.9782	0
12/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3449.3300	3410.8300	3.4493	3.4108	0
12/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	1089.2300	997.0300	1.0892	0.9970	0
12/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3412.5400	3372.9600	3.4125	3.3730	0
12/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	1109.2500	1016.1400	1.1093	1.0161	0
12/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3375.8600	3335.3700	3.3759	3.3354	0
12/01/2024	2037 On 01-August-24			Bond Future	11.9646	11.9723	77.9657	77.9244	0
12/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3234.8800	3176.1100	3.2349	3.1761	0
12/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2568.6200	2551.2100	2.5686	2.5512	0
12/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3265.5000	3206.4200	3.2655	3.2064	0
12/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2546.4700	2528.7500	2.5465	2.5288	0
12/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3296.2400	3236.8600	3.2962	3.2369	1,383
12/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2524.4900	2506.4700	2.5245	2.5065	0
12/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	7064.2600	7004.1300	7.0643	7.0041	0
12/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	988.4400	969.6700	0.9884	0.9697	1,383
12/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9621.9600	9567.0600	9.6220	9.5671	0
12/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	554.7000	541.1600	0.5547	0.5412	1,383
12/01/2024	2037 On 07-November-24			Bond Future	12.0849	12.0919	79.7806	79.7439	9,175
12/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	5070.6200	4906.4600	5.0706	4.9065	0
12/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2583.2900	2455.8700	2.5833	2.4559	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	5103.1200	4939.1500	5.1031	4.9392	0
12/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2565.7400	2438.5100	2.5657	2.4385	0
12/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	5135.7000	4971.6400	5.1357	4.9716	0
12/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2548.3100	2420.9900	2.5483	2.4210	0
12/01/2024	2037 On 06-February-25			Bond Future	12.2091	12.2184	77.2255	77.1776	0
12/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5665.5200	5576.6800	5.6655	5.5767	0
12/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2900.7000	2859.8000	2.9007	2.8598	0
12/01/2024	2038 On 01-February-24			Bond Future	132.2390	131.7664	132.2390	131.7664	1,500
12/01/2024	2038 On 02-May-24			Bond Future	135.1793	134.7092	135.1793	134.7092	3,713
12/01/2024	2038 On 01-August-24			Bond Future	136.1224	135.6625	136.1224	135.6625	0
12/01/2024	2038 On 07-November-24			Bond Future	139.3287	138.8679	139.3287	138.8679	0
12/01/2024	2038 On 06-February-25			Bond Future	140.2171	139.7282	140.2171	139.7282	0
12/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4987.0700	4498.2200	4.9871	4.4982	0
12/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	2040 On 01-February-24			Bond Future	12.1293	12.1048	78.2730	78.4147	131,196
12/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1537.5200	1601.3000	1.5375	1.6013	0
12/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	560.6800	482.6900	0.5607	0.4827	0
12/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1653.5600	1721.8400	1.6536	1.7218	0
12/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	507.0400	433.5500	0.5070	0.4336	0
12/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1693.1000	1762.7800	1.6931	1.7628	0
12/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	490.1500	418.0600	0.4902	0.4181	0
12/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1732.9800	1804.1800	1.7330	1.8042	0
12/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	473.6600	403.0900	0.4737	0.4031	0
12/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4315.2700	4443.3100	4.3153	4.4433	0
12/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	52.9500	39.2200	0.0530	0.0392	0
12/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9266.6200	9408.2600	9.2666	9.4083	0
12/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.3300	0.2000	0.0003	0.0002	0
12/01/2024	2040 On 02-May-24			Bond Future	12.2371	12.2103	79.9941	80.1467	17,944
12/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	734.7300	750.0100	0.7347	0.7500	0
12/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4495.6800	4358.3900	4.4957	4.3584	0
12/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	750.3200	766.0100	0.7503	0.7660	0
12/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4450.0800	4313.2000	4.4501	4.3132	0
12/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	766.2700	782.3800	0.7663	0.7824	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4404.9200	4268.4600	4.4049	4.2685	0
12/01/2024	2040 On 01-August-24			Bond Future	12.3510	12.3209	77.2532	77.4216	0
12/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2980.6200	2951.4100	2.9806	2.9514	0
12/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3154.3000	2956.6900	3.1543	2.9567	0
12/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	3010.8100	2981.4600	3.0108	2.9815	0
12/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3128.3600	2930.6100	3.1284	2.9306	0
12/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	3040.9100	3011.6500	3.0409	3.0117	0
12/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3102.4000	2904.7400	3.1024	2.9047	0
12/01/2024	2040 On 07-November-24			Bond Future	12.4787	12.4464	79.0512	79.2291	8,697
12/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4894.2200	4938.7800	4.8942	4.9388	0
12/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2946.5700	2813.2500	2.9466	2.8133	0
12/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4927.2200	4971.9700	4.9272	4.9720	0
12/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2926.7600	2793.6300	2.9268	2.7936	0
12/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4960.2900	5005.2400	4.9603	5.0052	0
12/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2907.0800	2774.1500	2.9071	2.7742	0
12/01/2024	2040 On 06-February-25			Bond Future	12.6096	12.5779	76.2297	76.4009	0
12/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5354.8300	5308.9800	5.3548	5.3090	0
12/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3550.5500	3333.4500	3.5506	3.3335	0
12/01/2024	2044 On 01-February-24			Bond Future	12.2387	12.2092	74.2890	74.4606	91,727
12/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1039.5100	1129.0200	1.0395	1.1290	0
12/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	858.6400	776.5500	0.8586	0.7766	0
12/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1071.4100	1162.4800	1.0714	1.1625	0
12/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	832.8300	752.3000	0.8328	0.7523	0
12/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1103.7500	1196.5000	1.1038	1.1965	0
12/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	807.5400	728.6900	0.8075	0.7287	0
12/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4255.4000	4418.5300	4.2554	4.4185	0
12/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	52.5100	44.0400	0.0525	0.0440	15,000
12/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5512.3500	5681.0700	5.5124	5.6811	0
12/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	16.3800	13.5000	0.0164	0.0135	5,000
12/01/2024	2044 On 02-May-24			Bond Future	12.3440	12.3121	75.9225	76.1052	1,800
12/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	672.8700	688.4600	0.6729	0.6885	0
12/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4823.2100	4656.1500	4.8232	4.6562	0
12/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	687.5900	703.6300	0.6876	0.7036	0
12/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4775.4100	4608.8000	4.7754	4.6088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	702.5300	719.0300	0.7025	0.7190	0
12/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4727.9100	4561.7600	4.7279	4.5618	0
12/01/2024	2044 On 01-August-24			Bond Future	12.4550	12.4197	73.2170	73.4154	0
12/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2547.5700	2597.6800	2.5476	2.5977	0
12/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3542.5100	3394.1700	3.5425	3.3942	0
12/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2575.4800	2625.7500	2.5755	2.6258	0
12/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3512.9500	3364.7700	3.5130	3.3648	0
12/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2603.5300	2654.1900	2.6035	2.6542	0
12/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3483.5900	3335.8000	3.4836	3.3358	0
12/01/2024	2044 On 07-November-24			Bond Future	12.5788	12.5412	74.9210	75.1293	0
12/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4845.4800	4891.3000	4.8455	4.8913	0
12/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3104.6900	2942.1400	3.1047	2.9421	0
12/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4878.1000	4924.2100	4.8781	4.9242	0
12/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3084.2400	2921.9800	3.0842	2.9220	0
12/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4910.5200	4957.1800	4.9105	4.9572	0
12/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3063.6600	2901.9500	3.0637	2.9020	0
12/01/2024	2044 On 06-February-25			Bond Future	12.7052	12.6680	72.1363	72.3392	0
12/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5276.1100	5320.7600	5.2761	5.3208	0
12/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3598.9400	3440.6500	3.5989	3.4407	0
12/01/2024	2046 On 01-February-24			Bond Future	116.5368	115.9860	116.5368	115.9860	11,523
12/01/2024	2046 On 02-May-24			Bond Future	116.9771	116.4253	116.9771	116.4253	15,218
12/01/2024	2046 On 01-August-24			Bond Future	119.5866	119.0406	119.5866	119.0406	0
12/01/2024	2046 On 07-November-24			Bond Future	120.1946	119.6442	120.1946	119.6442	0
12/01/2024	2046 On 06-February-25			Bond Future	122.7938	122.2162	122.7938	122.2162	0
12/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8783.7900	8206.1700	8.7838	8.2062	0
12/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	2050 On 01-February-24			Bond Future	116.0060	115.5909	116.0060	115.5909	9,650
12/01/2024	2050 On 02-May-24			Bond Future	118.5855	118.1723	118.5855	118.1723	13,039
12/01/2024	2050 On 01-August-24			Bond Future	118.9232	118.5190	118.9232	118.5190	0
12/01/2024	2050 On 07-November-24			Bond Future	121.7243	121.3193	121.7243	121.3193	0
12/01/2024	2050 On 06-February-25			Bond Future	121.9883	121.5585	121.9883	121.5585	0
12/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	6388.3000	5958.5100	6.3883	5.9585	0
12/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	AL37 On 01-February-24			Index Future	948.4350	947.8290	948.4350	947.8290	0
12/01/2024	AL37 On 02-May-24			Index Future	969.2900	968.7630	969.2900	968.7630	0
12/01/2024	AL37 On 01-August-24			Index Future	990.6860	990.2990	990.6860	990.2990	0
12/01/2024	AL37 On 07-November-24			Index Future	1013.7940	1013.4710	1013.7940	1,013.4710	0
12/01/2024	AL37 On 06-February-25			Index Future	1035.5220	1035.0670	1035.5220	1,035.0670	0
12/01/2024	AL7T On 01-February-24			Index Future	1100.2920	1100.5590	1100.2920	1,100.5590	0
12/01/2024	AL7T On 02-May-24			Index Future	1124.4850	1124.8660	1124.4850	1,124.8660	0
12/01/2024	AL7T On 01-August-24			Index Future	1149.3080	1149.8720	1149.3080	1,149.8720	0
12/01/2024	AL7T On 07-November-24			Index Future	1176.1150	1176.7790	1176.1150	1,176.7790	0
12/01/2024	AL7T On 06-February-25			Index Future	1201.3220	1201.8540	1201.3220	1,201.8540	0
12/01/2024	ALBI On 01-February-24			Index Future	951.1690	951.6850	951.1690	951.6850	104
12/01/2024	ALBI On 02-May-24			Index Future	972.0840	972.7040	972.0840	972.7040	0
12/01/2024	ALBI On 01-August-24			Index Future	993.5420	994.3270	993.5420	994.3270	0
12/01/2024	ALBI On 07-November-24			Index Future	1016.7160	1017.5950	1016.7160	1,017.5950	0
12/01/2024	ALBI On 06-February-25			Index Future	1038.5070	1039.2780	1038.5070	1,039.2780	0
12/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C044 On 31-January-44			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
12/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	ES33 On 01-February-24			Bond Future	12.1491	12.1500	77.0087	77.0047	0
12/01/2024	ES33 On 02-May-24			Bond Future	12.2741	12.2734	74.9224	74.9257	0
12/01/2024	ES33 On 01-August-24			Bond Future	12.4033	12.3998	76.5936	76.6087	0
12/01/2024	ES33 On 07-November-24			Bond Future	12.5650	12.5602	74.5936	74.6144	0
12/01/2024	ES33 On 06-February-25			Bond Future	12.7341	12.7313	76.2040	76.2154	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2472.4500	2483.8000	2.4725	2.4838	0
12/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	ES42 On 01-February-24			Bond Future	12.7928	12.7786	72.3321	72.4069	0
12/01/2024	ES42 On 02-May-24			Bond Future	12.9180	12.9019	69.6780	69.7615	0
12/01/2024	ES42 On 01-August-24			Bond Future	13.0447	13.0258	71.2317	71.3280	0
12/01/2024	ES42 On 07-November-24			Bond Future	13.1978	13.1770	68.6397	68.7434	0
12/01/2024	ES42 On 06-February-25			Bond Future	13.3496	13.3298	70.1193	70.2158	0
12/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1725.7800	1822.2700	1.7258	1.8223	0
12/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 01-February-24			GOVI	937.5550	938.0480	937.5550	938.0480	399
12/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	575750.0000	580680.0000	57.5750	58.0680	0
12/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	575650.0000	580580.0000	57.5650	58.0580	0
12/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	575550.0000	580480.0000	57.5550	58.0480	0
12/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 02-May-24			GOVI	958.1700	958.7660	958.1700	958.7660	327
12/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	72000.0000	77960.0000	7.2000	7.7960	0
12/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	71900.0000	77860.0000	7.1900	7.7860	0
12/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	71800.0000	77760.0000	7.1800	7.7760	0
12/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 01-August-24			GOVI	979.3210	980.0790	979.3210	980.0790	0
12/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	359510.0000	367090.0000	35.9510	36.7090	0
12/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	359410.0000	366990.0000	35.9410	36.6990	0
12/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	359310.0000	366890.0000	35.9310	36.6890	0
12/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 07-November-24			GOVI	1002.1630	1003.0130	1002.1630	1,003.0130	0
12/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	533830.0000	542330.0000	53.3830	54.2330	0
12/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	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
12/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	533730.0000	542230.0000	53.3730	54.2230	0
12/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	533630.0000	542130.0000	53.3630	54.2130	0
12/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GOVI On 06-February-25			GOVI	1023.6420	1024.3860	1023.6420	1,024.3860	0
12/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	516420.0000	523860.0000	51.6420	52.3860	0
12/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/01/2024	IGOV On 01-February-24			Index Future	347.4330	346.8760	347.4330	346.8760	606
12/01/2024	IGOV On 02-May-24			Index Future	355.1580	354.6230	355.1580	354.6230	16
12/01/2024	IGOV On 01-August-24			Index Future	363.0820	362.5900	363.0820	362.5900	0
12/01/2024	IGOV On 07-November-24			Index Future	371.6390	371.1620	371.6390	371.1620	0
12/01/2024	IGOV On 06-February-25			Index Future	379.6850	379.1510	379.6850	379.1510	0
12/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3770	8.3980	91.6230	91.6020	0
12/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3380	91.6550	91.6620	0
12/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3130	91.6700	91.6870	0
12/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2460	8.2460	91.7540	91.7540	0
12/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2160	8.2180	91.7840	91.7820	0
12/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0880	8.0680	91.9120	91.9320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8580	7.8400	92.1420	92.1600	0
12/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5390	7.4800	92.4610	92.5200	0
12/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.4300	7.3480	92.5700	92.6520	0
12/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3460	7.2650	92.6540	92.7350	0
12/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2950	7.2200	92.7050	92.7800	0
12/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4070	7.3560	92.5930	92.6440	0
12/01/2024	R035 On 01-February-24			Bond Future	11.3525	11.3379	88.4961	88.5768	36,148
12/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	16.4000	18.7100	0.0164	0.0187	400
12/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4206.1800	4127.7500	4.2062	4.1278	0
12/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	366.2700	387.4800	0.3663	0.3875	400
12/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1665.7500	1606.2200	1.6658	1.6062	0
12/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4441.2800	4519.4900	4.4413	4.5195	0
12/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	32.4100	29.8800	0.0324	0.0299	0
12/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4491.0300	4569.3500	4.4910	4.5694	0
12/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	30.8700	28.4500	0.0309	0.0285	0
12/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4540.7900	4619.2200	4.5408	4.6192	0
12/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	29.4000	27.0900	0.0294	0.0271	0
12/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10613.3300	10694.0700	10.6133	10.6941	0
12/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	400
12/01/2024	R035 On 02-May-24			Bond Future	11.4414	11.4247	85.9305	86.0214	136,805
12/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1383.9100	1386.3800	1.3839	1.3864	0
12/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2765.7600	2677.3400	2.7658	2.6773	0
12/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1407.5500	1409.7900	1.4076	1.4098	0
12/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2733.8300	2645.1800	2.7338	2.6452	0
12/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1431.2300	1433.6100	1.4312	1.4336	0
12/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2702.0000	2613.4900	2.7020	2.6135	0
12/01/2024	R035 On 01-August-24			Bond Future	11.5323	11.5124	87.8270	87.9334	0
12/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3621.4500	3643.3100	3.6215	3.6433	0
12/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2261.4400	2176.9800	2.2614	2.1770	0
12/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3653.6700	3675.9100	3.6537	3.6759	0
12/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2241.5000	2157.4200	2.2415	2.1574	0
12/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3686.2700	3708.6200	3.6863	3.7086	0
12/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2221.9800	2138.0100	2.2220	2.1380	0
12/01/2024	R035 On 07-November-24			Bond Future	11.6508	11.6288	85.3575	85.4724	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4954.2600	4947.9800	4.9543	4.9480	0
12/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2300.2600	2179.1100	2.3003	2.1791	0
12/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4987.4700	4981.6100	4.9875	4.9816	0
12/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2283.5100	2162.7800	2.2835	2.1628	0
12/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	5020.7600	5015.0300	5.0208	5.0150	0
12/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2266.8800	2146.2800	2.2669	2.1463	0
12/01/2024	R035 On 06-February-25			Bond Future	11.7752	11.7545	87.1824	87.2884	0
12/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5500.7400	5537.1300	5.5007	5.5371	0
12/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2339.4200	2269.8000	2.3394	2.2698	0
12/01/2024	R053 On 01-February-24			Bond Future	12.1730	12.1434	99.7036	99.9300	0
12/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5486.6300	5699.2000	5.4866	5.6992	0
12/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	79.8800	66.0500	0.0799	0.0661	0
12/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5551.7900	5764.8800	5.5518	5.7649	0
12/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	76.5200	63.2100	0.0765	0.0632	0
12/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5616.9600	5830.5600	5.6170	5.8306	0
12/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	73.2600	60.4600	0.0733	0.0605	0
12/01/2024	R053 On 02-May-24			Bond Future	12.2737	12.2417	96.0315	96.2724	5,189
12/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6557.6700	6675.0000	6.5577	6.6750	0
12/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1237.5600	1113.9700	1.2376	1.1140	0
12/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6610.2300	6728.5400	6.6102	6.7285	0
12/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1222.6000	1099.9900	1.2226	1.1000	0
12/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6662.8600	6782.1500	6.6629	6.7822	0
12/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1207.8100	1086.1800	1.2078	1.0862	0
12/01/2024	R053 On 01-August-24			Bond Future	12.3766	12.3414	98.1505	98.4118	0
12/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7560.2100	7558.8400	7.5602	7.5588	0
12/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2273.8100	2011.1800	2.2738	2.0112	0
12/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7608.5700	7608.3400	7.6086	7.6083	0
12/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2255.7100	1994.2200	2.2557	1.9942	0
12/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7656.9900	7657.6400	7.6570	7.6576	0
12/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2237.7700	1977.1600	2.2378	1.9772	0
12/01/2024	R053 On 07-November-24			Bond Future	12.5003	12.4626	94.5640	94.8383	0
12/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6293.9600	6337.9000	6.2940	6.3379	0
12/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4232.1900	4001.8300	4.2322	4.0018	0
12/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6336.3100	6380.6500	6.3363	6.3807	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4204.8900	3974.9300	4.2049	3.9749	0
12/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6378.7400	6423.4900	6.3787	6.4235	0
12/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4177.7600	3948.2100	4.1778	3.9482	0
12/01/2024	R053 On 06-February-25			Bond Future	12.6241	12.5867	96.5835	96.8507	0
12/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	7138.9500	7051.1200	7.1390	7.0511	0
12/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4935.7700	4580.6700	4.9358	4.5807	0
12/01/2024	R186 On 01-February-24			Bond Future	8.6783	8.6717	105.8712	105.8883	37,407
12/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2087.7400	2107.2500	2.0877	2.1073	0
12/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	4.5100	6.8900	0.0045	0.0069	0
12/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2112.5200	2131.9400	2.1125	2.1319	0
12/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	4.2600	6.5500	0.0043	0.0066	0
12/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2137.3000	2156.6300	2.1373	2.1566	0
12/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	4.0200	6.2200	0.0040	0.0062	0
12/01/2024	R186 On 02-May-24			Bond Future	8.6496	8.6378	108.1991	108.2270	60,747
12/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	129.7800	154.2600	0.1298	0.1543	0
12/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1706.0200	1702.5700	1.7060	1.7026	0
12/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	134.0200	158.9300	0.1340	0.1589	0
12/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1686.1400	1683.1200	1.6861	1.6831	0
12/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	138.3700	163.6900	0.1384	0.1637	0
12/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1666.3700	1663.7600	1.6664	1.6638	0
12/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2623.2100	2665.5800	2.6232	2.6656	2,030
12/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	105.5200	119.9600	0.1055	0.1200	0
12/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4070.9700	4105.3900	4.0710	4.1054	0
12/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	30.6800	37.1700	0.0307	0.0372	2,030
12/01/2024	R186 On 01-August-24			Bond Future	8.6111	8.5903	105.2784	105.3234	0
12/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1036.3700	1023.1000	1.0364	1.0231	0
12/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	887.4700	829.1900	0.8875	0.8292	0
12/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1049.8100	1036.4200	1.0498	1.0364	0
12/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	879.3300	820.9300	0.8793	0.8209	0
12/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1063.0100	1049.8200	1.0630	1.0498	0
12/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	870.9500	812.7500	0.8710	0.8128	0
12/01/2024	R186 On 07-November-24			Bond Future	8.5860	8.5582	107.7306	107.7844	44,528
12/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1753.4000	1772.7800	1.7534	1.7728	0
12/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	706.7600	672.3800	0.7068	0.6724	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1767.3900	1786.9300	1.7674	1.7869	0
12/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	701.6400	667.4200	0.7016	0.6674	0
12/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1781.0500	1801.1100	1.7811	1.8011	0
12/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	696.2000	662.5000	0.6962	0.6625	0
12/01/2024	R186 On 06-February-25			Bond Future	8.5750	8.5513	104.7187	104.7596	0
12/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1598.8100	1609.1500	1.5988	1.6092	0
12/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	819.1600	788.6000	0.8192	0.7886	0
12/01/2024	R202 On 01-February-24			Bond Future	259.8503	259.8132	259.8503	259.8132	5,010
12/01/2024	R202 On 02-May-24			Bond Future	265.6280	265.6156	265.6280	265.6156	4,398
12/01/2024	R202 On 01-August-24			Bond Future	266.4530	266.4806	266.4530	266.4806	0
12/01/2024	R202 On 07-November-24			Bond Future	272.7296	272.7777	272.7296	272.7777	6
12/01/2024	R202 On 06-February-25			Bond Future	273.3894	273.4029	273.3894	273.4029	0
12/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6599.4400	6612.8500	6.5994	6.6129	0
12/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	R209 On 01-February-24			Bond Future	11.4898	11.4903	68.3193	68.3170	9,025
12/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	3038.0500	3035.6800	3.0381	3.0357	0
12/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	67.3300	67.3400	0.0673	0.0673	0
12/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	3080.6600	3078.3200	3.0807	3.0783	0
12/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	64.3000	64.3400	0.0643	0.0643	0
12/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	3123.3400	3121.0300	3.1233	3.1210	0
12/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	61.4000	61.4700	0.0614	0.0615	0
12/01/2024	R209 On 02-May-24			Bond Future	11.5758	11.5749	66.6687	66.6728	7,178
12/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	950.5800	925.4100	0.9506	0.9254	0
12/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2938.1300	2908.8400	2.9381	2.9088	0
12/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	968.4600	942.6500	0.9685	0.9427	0
12/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2906.0500	2876.1200	2.9061	2.8761	0
12/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	986.5400	960.0800	0.9865	0.9601	0
12/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2874.2300	2843.6500	2.8742	2.8437	0
12/01/2024	R209 On 01-August-24			Bond Future	11.6643	11.6612	68.1399	68.1546	0
12/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2778.7300	2754.4200	2.7787	2.7544	0
12/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2233.9700	2194.9900	2.2340	2.1950	0
12/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2805.5500	2781.3200	2.8056	2.7813	0
12/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2214.0200	2175.1200	2.2140	2.1751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2832.6900	2808.5400	2.8327	2.8085	0
12/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2194.4300	2155.6100	2.1944	2.1556	0
12/01/2024	R209 On 07-November-24			Bond Future	11.7728	11.7685	66.5702	66.5901	5,237
12/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4251.0100	4206.9800	4.2510	4.2070	0
12/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2257.4800	2193.5600	2.2575	2.1936	0
12/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4279.5100	4235.6400	4.2795	4.2356	0
12/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2241.3500	2177.5900	2.2414	2.1776	0
12/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4308.3000	4264.3500	4.3083	4.2644	0
12/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2225.5600	2161.7200	2.2256	2.1617	0
12/01/2024	R209 On 06-February-25			Bond Future	11.8832	11.8807	67.9930	68.0045	0
12/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4822.7900	4792.8400	4.8228	4.7928	0
12/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2337.6900	2296.3300	2.3377	2.2963	0
12/01/2024	R210 On 01-February-24			Bond Future	234.6338	234.8775	234.6338	234.8775	476
12/01/2024	R210 On 02-May-24			Bond Future	236.5904	236.8623	236.5904	236.8623	198
12/01/2024	R210 On 01-August-24			Bond Future	241.8684	242.1833	241.8684	242.1833	0
12/01/2024	R210 On 07-November-24			Bond Future	244.2179	244.5576	244.2179	244.5576	60
12/01/2024	R210 On 06-February-25			Bond Future	249.5005	249.8166	249.5005	249.8166	0
12/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9890.4500	10206.5600	9.8905	10.2066	0
12/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2024	R213 On 01-February-24			Bond Future	10.1705	10.1857	87.3651	87.2973	25,820
12/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6474.6300	6406.7900	6.4746	6.4068	0
12/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	1.1300	1.0200	0.0011	0.0010	0
12/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6514.8100	6446.9700	6.5148	6.4470	0
12/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	1.0800	0.9700	0.0011	0.0010	0
12/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6554.9600	6487.1300	6.5550	6.4871	0
12/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	1.0300	0.9300	0.0010	0.0009	0
12/01/2024	R213 On 02-May-24			Bond Future	10.2260	10.2401	85.7278	85.6668	3,972
12/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1706.3000	1654.1400	1.7063	1.6541	0
12/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1472.5000	1481.2800	1.4725	1.4813	0
12/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1730.3200	1677.5300	1.7303	1.6775	0
12/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1453.2900	1461.4400	1.4533	1.4614	0
12/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1754.3100	1701.1000	1.7543	1.7011	0
12/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1434.0700	1441.8000	1.4341	1.4418	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R213 On 01-August-24			Bond Future	10.2819	10.2935	87.6199	87.5710	0
12/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3600.9400	3543.6400	3.6009	3.5436	0
12/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1200.6800	1192.3100	1.2007	1.1923	0
12/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3629.8700	3572.5400	3.6299	3.5725	0
12/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1188.8400	1180.4400	1.1888	1.1804	0
12/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3658.8800	3601.5100	3.6589	3.6015	0
12/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1177.1100	1168.6700	1.1771	1.1687	0
12/01/2024	R213 On 07-November-24			Bond Future	10.3661	10.3768	86.1001	86.0562	16,191
12/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4675.6600	4593.4500	4.6757	4.5935	0
12/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1302.8200	1264.4900	1.3028	1.2645	0
12/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4704.3300	4622.4600	4.7043	4.6225	0
12/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1292.5300	1254.5400	1.2925	1.2545	0
12/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4733.3100	4651.2600	4.7333	4.6513	0
12/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1282.5800	1244.4100	1.2826	1.2444	0
12/01/2024	R213 On 06-February-25			Bond Future	10.4599	10.4740	87.9418	87.8858	0
12/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4921.2600	4846.3100	4.9213	4.8463	0
12/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1476.0300	1457.1700	1.4760	1.4572	0
12/01/2024	R214 On 01-February-24			Bond Future	11.9370	11.9225	63.5983	63.6699	5,981
12/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1390.3400	1438.0400	1.3903	1.4380	0
12/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	398.9500	374.9700	0.3990	0.3750	0
12/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1424.4400	1472.7700	1.4244	1.4728	0
12/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	384.8700	361.5200	0.3849	0.3615	0
12/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1458.9300	1507.8500	1.4589	1.5079	0
12/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	371.2300	348.4700	0.3712	0.3485	0
12/01/2024	R214 On 02-May-24			Bond Future	12.0253	12.0091	61.6925	61.7718	20,900
12/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	711.4500	712.8900	0.7115	0.7129	0
12/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3575.3100	3497.5200	3.5753	3.4975	0
12/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	726.1600	727.7800	0.7262	0.7278	0
12/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3537.5800	3459.9700	3.5376	3.4600	0
12/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	740.9400	742.7500	0.7409	0.7428	0
12/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3499.9800	3422.5600	3.5000	3.4226	0
12/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2132.9900	2135.6700	2.1330	2.1357	10,000
12/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1672.9000	1596.3500	1.6729	1.5964	0
12/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2188.8400	2192.0400	2.1888	2.1920	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1632.2400	1556.2100	1.6322	1.5562	0
12/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4559.6300	4592.5100	4.5596	4.5925	0
12/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	639.0900	592.7400	0.6391	0.5927	17,110
12/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6940.9000	6996.1400	6.9409	6.9961	0
12/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	267.9200	243.9300	0.2679	0.2439	17,110
12/01/2024	R214 On 01-August-24			Bond Future	12.1151	12.0964	63.0541	63.1448	0
12/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2723.7600	2666.8900	2.7238	2.6669	0
12/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2507.4900	2359.9500	2.5075	2.3600	0
12/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2750.4500	2693.3600	2.7505	2.6934	0
12/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2486.1800	2338.4200	2.4862	2.3384	0
12/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2777.0500	2720.1400	2.7771	2.7201	0
12/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2464.8400	2317.2600	2.4648	2.3173	0
12/01/2024	R214 On 07-November-24			Bond Future	12.2275	12.2072	61.2158	61.3129	0
12/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4196.0700	4200.4200	4.1961	4.2004	0
12/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2462.4000	2369.6100	2.4624	2.3696	0
12/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4224.4500	4229.0900	4.2245	4.2291	0
12/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2445.3100	2352.8100	2.4453	2.3528	0
12/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4252.8900	4257.6300	4.2529	4.2576	0
12/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2428.3200	2335.9200	2.4283	2.3359	0
12/01/2024	R214 On 06-February-25			Bond Future	12.3430	12.3236	62.5245	62.6156	0
12/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4635.2200	4558.6800	4.6352	4.5587	0
12/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2951.3500	2783.7200	2.9514	2.7837	0
12/01/2024	R248 On 01-February-24			Bond Future	12.1638	12.1343	77.4020	77.5778	55,440
12/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	30.8000	37.3400	0.0308	0.0373	0
12/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4168.5000	3999.2300	4.1685	3.9992	0
12/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	887.4300	967.5500	0.8874	0.9676	0
12/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1029.0100	933.3200	1.0290	0.9333	0
12/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	917.0400	998.8700	0.9170	0.9989	0
12/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	999.0500	905.0700	0.9991	0.9051	0
12/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	947.2000	1030.7400	0.9472	1.0307	0
12/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	969.7200	877.4500	0.9697	0.8775	0
12/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1424.7300	1531.3400	1.4247	1.5313	0
12/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	623.2400	554.0400	0.6232	0.5540	0
12/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5235.5800	5406.9400	5.2356	5.4069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	23.6200	19.1700	0.0236	0.0192	0
12/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6600.2500	6774.7900	6.6003	6.7748	0
12/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	6.3700	5.1000	0.0064	0.0051	0
12/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9164.6300	9340.3600	9.1646	9.3404	0
12/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.4100	0.3300	0.0004	0.0003	0
12/01/2024	R248 On 02-May-24			Bond Future	12.2599	12.2280	74.6561	74.8430	200,326
12/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	459.3100	479.2500	0.4593	0.4793	0
12/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5819.6200	5652.5800	5.8196	5.6526	0
12/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	531.4900	546.1200	0.5315	0.5461	0
12/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5495.8200	5323.4700	5.4958	5.3235	0
12/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	544.3000	557.9700	0.5443	0.5580	0
12/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5442.9700	5269.6600	5.4430	5.2697	0
12/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	557.2100	569.8900	0.5572	0.5699	0
12/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5390.3200	5216.0200	5.3903	5.2160	0
12/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2760.4200	2807.1600	2.7604	2.8072	0
12/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1947.3500	1807.1100	1.9474	1.8071	0
12/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5716.7000	5823.2500	5.7167	5.8233	0
12/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	760.1600	679.7300	0.7602	0.6797	0
12/01/2024	R248 On 01-August-24			Bond Future	12.3578	12.3228	76.3037	76.5065	13,000
12/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	3017.5500	3059.5200	3.0176	3.0595	0
12/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3352.6000	3191.7700	3.3526	3.1918	0
12/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	3048.1600	3090.5300	3.0482	3.0905	0
12/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3325.0300	3164.6000	3.3250	3.1646	0
12/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3078.6800	3121.6700	3.0787	3.1217	0
12/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3297.4500	3137.6400	3.2975	3.1376	0
12/01/2024	R248 On 07-November-24			Bond Future	12.4794	12.4420	73.6290	73.8418	0
12/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4869.8300	4909.8100	4.8698	4.9098	0
12/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3198.2100	3025.3800	3.1982	3.0254	0
12/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4903.1300	4943.1700	4.9031	4.9432	0
12/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3177.0800	3004.3100	3.1771	3.0043	0
12/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4936.2400	4976.8500	4.9362	4.9769	0
12/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3155.8400	2983.6400	3.1558	2.9836	0
12/01/2024	R248 On 06-February-25			Bond Future	12.6041	12.5670	75.2026	75.4101	0
12/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4823.6600	4762.1200	4.8237	4.7621	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4237.4500	3968.4100	4.2375	3.9684	0
12/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0