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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	2029 On 06-February-25			Bond Future	135.0753	135.0755	135.0753	135.0755	8,604
04/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2675.2800	2675.4600	2.6753	2.6755	0
04/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2029 On 08-May-25			Bond Future	136.4209	136.4200	136.4209	136.4200	728
04/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1429.0700	1430.0300	1.4291	1.4300	0
04/12/2024	2029 On 07-August-25			Bond Future	139.1515	139.1489	139.1515	139.1489	0
04/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1741.5000	1738.8800	1.7415	1.7389	0
04/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2029 On 06-November-25			Bond Future	140.4378	140.4335	140.4378	140.4335	0
04/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	647.7600	643.4900	0.6478	0.6435	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2029 On 05-February-26			Bond Future	143.1331	143.1270	143.1331	143.1270	0
04/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	3023.1100	3017.0000	3.0231	3.0170	0
04/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2030 On 06-February-25			Bond Future	8.9695	8.8978	96.4181	96.6946	162,564
04/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	437.6300	536.3200	0.4376	0.5363	800
04/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1559.4200	1381.6600	1.5594	1.3817	0
04/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1366.3200	1556.5000	1.3663	1.5565	800
04/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	560.7100	474.4400	0.5607	0.4744	0
04/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2871.9800	3120.8000	2.8720	3.1208	0
04/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	148.6200	120.9900	0.1486	0.1210	800
04/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6318.8800	6593.8500	6.3189	6.5939	0
04/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	6.8100	5.3300	0.0068	0.0053	0
04/12/2024	2030 On 08-May-25			Bond Future	9.0251	8.9489	98.3634	98.6446	0
04/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	796.8600	906.0600	0.7969	0.9061	800
04/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2079.2200	1907.2500	2.0792	1.9073	0
04/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1225.6200	1368.0500	1.2256	1.3681	1,320
04/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1502.7900	1364.0500	1.5028	1.3641	0
04/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1684.0400	1853.6900	1.6840	1.8537	800
04/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1114.9800	1003.4600	1.1150	1.0035	0
04/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2321.7800	2519.7100	2.3218	2.5197	680
04/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	770.9200	687.6800	0.7709	0.6877	0
04/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3653.0200	3888.1000	3.6530	3.8881	0
04/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	387.1900	341.1000	0.3872	0.3411	0
04/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3831.7700	4070.3500	3.8318	4.0704	0
04/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	354.2700	311.6800	0.3543	0.3117	800
04/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4815.8000	5069.4100	4.8158	5.0694	1,640
04/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	219.3800	191.8200	0.2194	0.1918	0
04/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6026.3500	6291.4800	6.0264	6.2915	2,280
04/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	122.7500	106.7100	0.1228	0.1067	0
04/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9796.4300	10075.9700	9.7964	10.0760	0
04/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	10.2800	8.6500	0.0103	0.0087	1,640
04/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11132.6200	11413.2200	11.1326	11.4132	0
04/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3.3200	2.7500	0.0033	0.0028	2,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	2030 On 07-August-25			Bond Future	9.0977	9.0167	96.2982	96.5837	0
04/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5108.8200	5354.7800	5.1088	5.3548	1,054
04/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	394.9500	355.3600	0.3950	0.3554	0
04/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6970.0800	7234.4300	6.9701	7.2344	0
04/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	202.5000	181.3000	0.2025	0.1813	0
04/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9985.1100	10265.4000	9.9851	10.2654	0
04/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	42.7000	37.4400	0.0427	0.0374	1,054
04/12/2024	2030 On 06-November-25			Bond Future	9.1814	9.0950	98.1595	98.4494	0
04/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2643.6800	2824.8600	2.6437	2.8249	0
04/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1451.2500	1342.5900	1.4513	1.3426	0
04/12/2024	2030 On 05-February-26			Bond Future	9.2903	9.1979	96.0102	96.3043	0
04/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2477.7800	2647.4400	2.4778	2.6474	0
04/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1846.4000	1721.9800	1.8464	1.7220	0
04/12/2024	2032 On 06-February-25			Bond Future	9.6160	9.5457	96.0833	96.4249	118,165
04/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	687.7600	830.5600	0.6878	0.8306	800
04/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1644.8200	1445.9900	1.6448	1.4460	0
04/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2066.4000	2317.3800	2.0664	2.3174	800
04/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	605.7700	515.1200	0.6058	0.5151	0
04/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4792.8500	5113.3700	4.7929	5.1134	0
04/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	123.9100	102.8000	0.1239	0.1028	800
04/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9543.5600	9883.7800	9.5436	9.8838	0
04/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	8.0900	6.6800	0.0081	0.0067	0
04/12/2024	2032 On 08-May-25			Bond Future	9.6861	9.6126	93.8577	94.2054	37,405
04/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1209.0500	1357.9000	1.2091	1.3579	800
04/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2474.9700	2276.1300	2.4750	2.2761	0
04/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2432.0700	2652.6100	2.4321	2.6526	800
04/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1337.0400	1209.8900	1.3370	1.2099	0
04/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5893.2300	6201.8800	5.8932	6.2019	0
04/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	340.3700	301.3300	0.3404	0.3013	0
04/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6126.2300	6437.8700	6.1262	6.4379	0
04/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	312.1200	276.0700	0.3121	0.2761	800
04/12/2024	2032 On 07-August-25			Bond Future	9.7685	9.6915	95.7131	96.0665	0
04/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9809.7900	10141.1800	9.8098	10.1412	0
04/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	228.0900	206.0200	0.2281	0.2060	0

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04/12/2024	2032 On 06-November-25			Bond Future	9.8681	9.7873	93.4021	93.7612	0
04/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4247.5700	4486.4000	4.2476	4.4864	0
04/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1841.3400	1721.0800	1.8413	1.7211	0
04/12/2024	2032 On 05-February-26			Bond Future	9.9867	9.9017	95.1692	95.5339	0
04/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3510.8000	3719.7700	3.5108	3.7198	0
04/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2772.0400	2616.2900	2.7720	2.6163	0
04/12/2024	2033 On 06-February-25			Bond Future	129.4742	129.4031	129.4742	129.4031	6,315
04/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4534.2200	4463.1100	4.5342	4.4631	0
04/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2033 On 08-May-25			Bond Future	130.6064	130.5326	130.6064	130.5326	5,288
04/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	13.6000	87.3800	0.0136	0.0874	0
04/12/2024	2033 On 07-August-25			Bond Future	133.2207	133.1439	133.2207	133.1439	0
04/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4570.7000	4493.8700	4.5707	4.4939	0
04/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2033 On 06-November-25			Bond Future	134.2905	134.2107	134.2905	134.2107	0
04/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1150.4800	1070.6500	1.1505	1.0707	0
04/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2033 On 05-February-26			Bond Future	136.8680	136.7849	136.8680	136.7849	0
04/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3987.9600	3904.8700	3.9880	3.9049	0
04/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2037 On 06-February-25			Bond Future	10.6889	10.6044	85.6619	86.1687	163,907
04/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11209.5800	11714.4500	11.2096	11.7145	0
04/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	8.4200	6.4900	0.0084	0.0065	0
04/12/2024	2037 On 08-May-25			Bond Future	10.7812	10.6936	87.3900	87.9062	3,975
04/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8415.8600	8883.6900	8.4159	8.8837	0
04/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	377.6600	329.2600	0.3777	0.3293	0
04/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9802.1800	10284.8300	9.8022	10.2848	15,000
04/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	255.4900	221.9100	0.2555	0.2219	0
04/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13208.6800	13714.3400	13.2087	13.7143	7,500
04/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	71.3300	60.7600	0.0713	0.0608	0
04/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13432.5800	13939.1300	13.4326	13.9391	7,500
04/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	64.6700	54.9900	0.0647	0.0550	0

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04/12/2024	2037 On 07-August-25			Bond Future	10.8852	10.7942	84.8569	85.3823	15
04/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1620.4400	1815.8000	1.6204	1.8158	2,541
04/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4839.5600	4509.5400	4.8396	4.5095	0
04/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2116.4000	2347.1700	2.1164	2.3472	2,341
04/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4075.6800	3781.0700	4.0757	3.7811	0
04/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2353.7600	2599.6000	2.3538	2.5996	200
04/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3780.7700	3501.2300	3.7808	3.5012	0
04/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3662.7000	3976.2900	3.6627	3.9763	0
04/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2608.3900	2396.6000	2.6084	2.3966	2,541
04/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4910.0700	5270.9300	4.9101	5.2709	0
04/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1909.1900	1744.6700	1.9092	1.7447	2,541
04/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6475.7700	6880.4500	6.4758	6.8805	0
04/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1327.2300	1206.5300	1.3272	1.2065	2,541
04/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7923.5500	8358.1600	7.9236	8.3582	0
04/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	960.5900	869.8200	0.9606	0.8698	2,541
04/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11491.4100	11974.4600	11.4914	11.9745	0
04/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	407.0400	364.7100	0.4070	0.3647	0
04/12/2024	2037 On 06-November-25			Bond Future	10.9934	10.8991	86.4963	87.0307	0
04/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5901.0900	6264.5600	5.9011	6.2646	0
04/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2411.5100	2240.5500	2.4115	2.2406	0
04/12/2024	2037 On 05-February-26			Bond Future	11.1163	11.0184	83.8746	84.4181	0
04/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4529.2300	4834.5600	4.5292	4.8346	0
04/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4068.3500	3830.1900	4.0684	3.8302	0
04/12/2024	2038 On 06-February-25			Bond Future	139.8507	139.4967	139.8507	139.4967	2,650
04/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4620.6500	4266.6500	4.6207	4.2667	0
04/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2038 On 08-May-25			Bond Future	142.7066	142.3441	142.7066	142.3441	480
04/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3026.5600	2664.1100	3.0266	2.6641	0
04/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2038 On 07-August-25			Bond Future	143.4298	143.0584	143.4298	143.0584	0
04/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3869.7500	3498.4200	3.8698	3.4984	0
04/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2038 On 06-November-25			Bond Future	146.2388	145.8584	146.2388	145.8584	0
04/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2358.8300	1978.4200	2.3588	1.9784	0

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04/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2038 On 05-February-26			Bond Future	146.8730	146.4838	146.8730	146.4838	0
04/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3673.0100	3283.8100	3.6730	3.2838	0
04/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2040 On 06-February-25			Bond Future	10.9915	10.9020	85.8001	86.3814	68,304
04/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1639.6000	1967.9000	1.6396	1.9679	780
04/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1584.3300	1331.2900	1.5843	1.3313	0
04/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4755.4900	5265.6400	4.7555	5.2656	0
04/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	351.5400	280.3500	0.3515	0.2804	780
04/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7411.4300	7969.8800	7.4114	7.9699	0
04/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	103.2400	80.3500	0.1032	0.0804	780
04/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11389.3800	11967.2500	11.3894	11.9673	0
04/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	14.6800	11.2100	0.0147	0.0112	0
04/12/2024	2040 On 08-May-25			Bond Future	11.0865	10.9939	87.5309	88.1233	3,900
04/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9425.1400	9964.8500	9.4251	9.9649	0
04/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	393.7400	341.1000	0.3937	0.3411	0
04/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10010.2900	10556.9100	10.0103	10.5569	15,000
04/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	338.6100	292.8800	0.3386	0.2929	0
04/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13264.7000	13839.5200	13.2647	13.8395	7,500
04/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	117.1500	99.6200	0.1172	0.0996	0
04/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13594.2700	14171.0000	13.5943	14.1710	7,500
04/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	103.0800	87.4600	0.1031	0.0875	0
04/12/2024	2040 On 07-August-25			Bond Future	11.1925	11.0966	84.7499	85.3529	16
04/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12205.5500	12757.0100	12.2056	12.7570	0
04/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	477.8700	426.4000	0.4779	0.4264	0
04/12/2024	2040 On 06-November-25			Bond Future	11.3019	11.2026	86.3869	87.0004	0
04/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6075.7100	6481.6900	6.0757	6.4817	0
04/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2862.3500	2654.8000	2.8624	2.6548	0
04/12/2024	2040 On 05-February-26			Bond Future	11.4248	11.3219	83.5122	84.1363	0
04/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4927.5600	5277.4700	4.9276	5.2775	0
04/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4535.7300	4261.5600	4.5357	4.2616	0
04/12/2024	2044 On 06-February-25			Bond Future	11.0991	11.0045	81.8215	82.4570	71,502
04/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	520.5100	693.3800	0.5205	0.6934	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3610.2700	3147.6300	3.6103	3.1476	0
04/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1874.1500	2250.1500	1.8742	2.2502	8,825
04/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1535.3500	1275.8400	1.5354	1.2758	0
04/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3363.3100	3853.3100	3.3633	3.8533	0
04/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	754.9300	609.4200	0.7549	0.6094	8,825
04/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5922.1500	6504.2600	5.9222	6.5043	422
04/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	245.0500	191.6500	0.2451	0.1917	0
04/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8628.1800	9246.6200	8.6282	9.2466	422
04/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	72.6800	55.6100	0.0727	0.0556	0
04/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11381.9800	12012.6900	11.3820	12.0127	0
04/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	19.6000	14.8000	0.0196	0.0148	0
04/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15010.5400	15645.6700	15.0105	15.6457	0
04/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1.3700	0.9900	0.0014	0.0010	422
04/12/2024	2044 On 08-May-25		Call	Bond Future	12.0200	17.2900	0.0120	0.0173	0
04/12/2024	2044 On 08-May-25			Bond Future	11.1900	11.0922	83.4721	84.1197	7,734
04/12/2024	2044 On 08-May-25		Put	Bond Future	16539.9500	15897.5600	16.5400	15.8976	0
04/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1850.9600	2136.2600	1.8510	2.1363	2,490
04/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3659.8300	3297.4700	3.6598	3.2975	0
04/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4540.2300	4996.6200	4.5402	4.9966	0
04/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1599.7600	1408.4900	1.5998	1.4085	2,490
04/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8026.1900	8587.0900	8.0262	8.5871	0
04/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	648.1400	561.3800	0.6481	0.5614	2,490
04/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9586.6900	10173.6300	9.5867	10.1736	0
04/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	439.4400	378.7200	0.4394	0.3787	0
04/12/2024	2044 On 07-August-25			Bond Future	11.2906	11.1895	80.7361	81.3955	0
04/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12236.6900	12835.9000	12.2367	12.8359	0
04/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	538.6000	478.3700	0.5386	0.4784	0
04/12/2024	2044 On 06-November-25			Bond Future	11.3940	11.2895	82.2955	82.9666	0
04/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6120.7100	6558.7900	6.1207	6.5588	0
04/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3113.9900	2880.9100	3.1140	2.8809	0
04/12/2024	2044 On 05-February-26			Bond Future	11.5094	11.4012	79.4686	80.1513	0
04/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5005.3500	5387.8300	5.0054	5.3878	0
04/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4689.4800	4389.2000	4.6895	4.3892	0
04/12/2024	2046 On 06-February-25			Bond Future	122.4778	122.0420	122.4778	122.0420	18,479

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8467.8400	8032.0100	8.4678	8.0320	0
04/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2046 On 08-May-25			Bond Future	122.7589	122.3131	122.7589	122.3131	0
04/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	788.8500	343.1300	0.7889	0.3431	0
04/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2046 On 07-August-25			Bond Future	125.2156	124.7595	125.2156	124.7595	0
04/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6525.5700	6069.4900	6.5256	6.0695	0
04/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2046 On 06-November-25			Bond Future	125.4051	124.9386	125.4051	124.9386	0
04/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	4.9500	471.3700	0.0050	0.4714	0
04/12/2024	2046 On 05-February-26			Bond Future	127.8102	127.3331	127.8102	127.3331	0
04/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6160.2000	5683.1200	6.1602	5.6831	0
04/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2050 On 06-February-25			Bond Future	122.4315	121.8322	122.4315	121.8322	16,403
04/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6831.5300	6232.2200	6.8315	6.2322	0
04/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2050 On 08-May-25			Bond Future	124.9320	124.3194	124.9320	124.3194	0
04/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3771.9700	3159.3700	3.7720	3.1594	0
04/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2050 On 07-August-25			Bond Future	125.0561	124.4297	125.0561	124.4297	0
04/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	5166.1200	4539.6700	5.1661	4.5397	0
04/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2050 On 06-November-25			Bond Future	127.5053	126.8652	127.5053	126.8652	0
04/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	3085.3200	2445.2400	3.0853	2.4452	0
04/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	2050 On 05-February-26			Bond Future	127.5311	126.8772	127.5311	126.8772	0
04/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4711.1100	4057.1600	4.7111	4.0572	0
04/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	AL37 On 06-February-25			Index Future	1078.3240	1081.4440	1078.3240	1,081.4440	0
04/12/2024	AL37 On 08-May-25			Index Future	1100.0860	1103.2660	1100.0860	1,103.2660	0
04/12/2024	AL37 On 07-August-25			Index Future	1121.8540	1125.0930	1121.8540	1,125.0930	0
04/12/2024	AL37 On 06-November-25			Index Future	1143.5950	1146.8920	1143.5950	1,146.8920	0
04/12/2024	AL37 On 05-February-26			Index Future	1165.3170	1168.6730	1165.3170	1,168.6730	0
04/12/2024	AL7T On 06-February-25			Index Future	1299.0880	1305.2150	1299.0880	1,305.2150	0
04/12/2024	AL7T On 08-May-25			Index Future	1325.3060	1331.5520	1325.3060	1,331.5520	0
04/12/2024	AL7T On 07-August-25			Index Future	1351.5300	1357.8950	1351.5300	1,357.8950	0
04/12/2024	AL7T On 06-November-25			Index Future	1377.7230	1384.2060	1377.7230	1,384.2060	0
04/12/2024	AL7T On 05-February-26			Index Future	1403.8920	1410.4930	1403.8920	1,410.4930	0
04/12/2024	ALBI On 06-February-25			Index Future	1117.3650	1122.7130	1117.3650	1,122.7130	98
04/12/2024	ALBI On 08-May-25			Index Future	1139.9150	1145.3670	1139.9150	1,145.3670	0
04/12/2024	ALBI On 07-August-25			Index Future	1162.4710	1168.0270	1162.4710	1,168.0270	0
04/12/2024	ALBI On 06-November-25			Index Future	1185.0000	1190.6580	1185.0000	1,190.6580	0
04/12/2024	ALBI On 05-February-26			Index Future	1207.5090	1213.2700	1207.5090	1,213.2700	0
04/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	ES33 On 06-February-25			Bond Future	10.9531	10.8639	84.1626	84.5902	0
04/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10430.9700	10858.5600	10.4310	10.8586	0
04/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	ES33 On 08-May-25			Bond Future	11.0658	10.9728	82.0814	82.5169	0
04/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7309.3800	7744.9500	7.3094	7.7450	0
04/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	ES33 On 07-August-25			Bond Future	11.1911	11.0942	83.7232	84.1665	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9918.5900	10361.8600	9.9186	10.3619	0
04/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	ES33 On 06-November-25			Bond Future	11.3375	11.2363	81.5644	82.0152	0
04/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2914.1400	3365.0000	2.9141	3.3650	0
04/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	ES33 On 05-February-26			Bond Future	11.5063	11.4004	83.1252	83.5836	0
04/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	388.1000	0.0000	0.3881	0
04/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	70.3200	0.0000	0.0703	0.0000	0
04/12/2024	ES42 On 06-February-25			Bond Future	11.4118	11.3175	80.7838	81.3695	0
04/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12390.3100	12975.9800	12.3903	12.9760	0
04/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	ES42 On 08-May-25			Bond Future	11.5122	11.4146	78.1663	78.7633	0
04/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9535.4200	10132.4100	9.5354	10.1324	0
04/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	ES42 On 07-August-25			Bond Future	11.6190	11.5180	79.7289	80.3368	0
04/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11456.7200	12064.6400	11.4567	12.0646	0
04/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	ES42 On 06-November-25			Bond Future	11.7382	11.6337	77.0229	77.6417	0
04/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3689.0300	4307.8300	3.6890	4.3078	0
04/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	ES42 On 05-February-26			Bond Future	11.8683	11.7599	78.4942	79.1238	0
04/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	524.1000	0.0000	0.5241	0
04/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	105.5700	0.0000	0.1056	0.0000	0
04/12/2024	GOVI On 06-February-25			GOVI	1100.1280	1105.3090	1100.1280	1,105.3090	636
04/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1281280.0000	1333090.0000	128.1280	133.3090	0
04/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	GOVI On 08-May-25			GOVI	1122.3300	1127.6120	1122.3300	1,127.6120	0
04/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1003300.0000	1056120.0000	100.3300	105.6120	0
04/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	GOVI On 07-August-25			GOVI	1144.5390	1149.9210	1144.5390	1,149.9210	0
04/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1335390.0000	1389210.0000	133.5390	138.9210	0
04/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	GOVI On 06-November-25			GOVI	1166.7190	1172.2010	1166.7190	1,172.2010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	547190.0000	602010.0000	54.7190	60.2010	0
04/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	GOVI On 05-February-26			GOVI	1188.8810	1194.4620	1188.8810	1,194.4620	0
04/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	388810.0000	444620.0000	38.8810	44.4620	0
04/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/12/2024	IGOV On 06-February-25			Index Future	378.8600	376.3120	378.8600	376.3120	874
04/12/2024	IGOV On 08-May-25			Index Future	386.5980	383.9970	386.5980	383.9970	8
04/12/2024	IGOV On 07-August-25			Index Future	394.3380	391.6830	394.3380	391.6830	0
04/12/2024	IGOV On 06-November-25			Index Future	402.0680	399.3600	402.0680	399.3600	0
04/12/2024	IGOV On 05-February-26			Index Future	409.7920	407.0300	409.7920	407.0300	0
04/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/12/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
04/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
04/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
04/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
04/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
04/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/12/2024	R033 On 06-February-25			Bond Future	9.8614	9.7915	104.4210	104.8088	3,838
04/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3040.4400	3352.8300	3.0404	3.3528	0
04/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	489.9600	414.5400	0.4900	0.4145	0
04/12/2024	R033 On 08-May-25			Bond Future	9.9394	9.8664	101.4791	101.8739	0
04/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3358.9700	3630.5800	3.3590	3.6306	0
04/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1281.7300	1158.6100	1.2817	1.1586	0
04/12/2024	R033 On 07-August-25			Bond Future	10.0290	9.9527	103.4850	103.8863	0
04/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3588.3300	3840.1400	3.5883	3.8401	0
04/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2025.9900	1876.4600	2.0260	1.8765	0
04/12/2024	R033 On 06-November-25			Bond Future	10.1352	10.0553	100.4410	100.8488	0
04/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3772.6100	4011.4100	3.7726	4.0114	0
04/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2787.0200	2618.0400	2.7870	2.6180	0
04/12/2024	R033 On 05-February-26			Bond Future	10.2592	10.1754	102.3403	102.7545	0
04/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4264.2100	4506.8100	4.2642	4.5068	0
04/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3133.6600	2962.0600	3.1337	2.9621	0
04/12/2024	R035 On 06-February-25			Bond Future	10.2930	10.2082	95.2607	95.7544	87,382
04/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	910.0600	1122.3900	0.9101	1.1224	15,000
04/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2038.9700	1757.6000	2.0390	1.7576	0
04/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1333.9700	1598.6400	1.3340	1.5986	100
04/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1525.4800	1296.4500	1.5255	1.2965	0
04/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1581.3300	1871.0200	1.5813	1.8710	1,000
04/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1308.9500	1104.9400	1.3090	1.1049	0
04/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2727.9400	3100.4700	2.7279	3.1005	0
04/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	687.7300	566.5600	0.6877	0.5666	1,100
04/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4765.3400	5211.0900	4.7653	5.2111	0
04/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	240.8300	192.8800	0.2408	0.1929	7,500
04/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5744.4200	6207.9200	5.7444	6.2079	0
04/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	145.9700	115.7700	0.1460	0.1158	1,100
04/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11245.6900	11737.9500	11.2457	11.7380	0
04/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	6.1100	4.6700	0.0061	0.0047	0
04/12/2024	R035 On 08-May-25			Bond Future	10.3739	10.2858	92.6722	93.1751	1,002
04/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2494.8400	2781.5300	2.4948	2.7815	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2119.9200	1903.7100	2.1199	1.9037	0
04/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4342.1000	4713.9800	4.3421	4.7140	0
04/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1143.3100	1012.2900	1.1433	1.0123	150
04/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6499.0100	6928.0200	6.4990	6.9280	400
04/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	594.1800	520.2900	0.5942	0.5203	0
04/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7571.8800	8019.3500	7.5719	8.0194	0
04/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	432.8000	377.3700	0.4328	0.3774	150
04/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7934.2700	8386.8900	7.9343	8.3869	0
04/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	389.2000	338.9200	0.3892	0.3389	0
04/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12116.2100	12605.8300	12.1162	12.6058	0
04/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	90.0000	76.7200	0.0900	0.0767	400
04/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15017.5200	15516.5900	15.0175	15.5166	0
04/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	23.1100	19.2800	0.0231	0.0193	400
04/12/2024	R035 On 07-August-25			Bond Future	10.4660	10.3744	94.5045	95.0163	0
04/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11474.3700	11948.8200	11.4744	11.9488	0
04/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	341.5800	304.3100	0.3416	0.3043	0
04/12/2024	R035 On 06-November-25			Bond Future	10.5753	10.4800	91.8253	92.3458	0
04/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5617.3300	5969.9400	5.6173	5.9699	0
04/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2303.0100	2135.1600	2.3030	2.1352	0
04/12/2024	R035 On 05-February-26			Bond Future	10.7014	10.6020	93.5630	94.0922	0
04/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4216.9600	4512.8300	4.2170	4.5128	0
04/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3748.4600	3515.2000	3.7485	3.5152	0
04/12/2024	R038 On 06-February-25			Bond Future	10.8196	10.7353	104.3593	104.9477	6,650
04/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3604.6600	4062.9800	3.6047	4.0630	0
04/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	744.8800	614.8300	0.7449	0.6148	0
04/12/2024	R038 On 08-May-25			Bond Future	10.9156	10.8281	100.9744	101.5737	2,395
04/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4024.9400	4423.2500	4.0249	4.4233	0
04/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1848.0800	1647.0400	1.8481	1.6470	0
04/12/2024	R038 On 07-August-25			Bond Future	11.0210	10.9302	102.9700	103.5800	0
04/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4362.7200	4732.3500	4.3627	4.7324	0
04/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2913.3200	2672.9400	2.9133	2.6729	0
04/12/2024	R038 On 06-November-25			Bond Future	11.1395	11.0452	99.4743	100.0948	0
04/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3919.4100	4233.4400	3.9194	4.2334	1,770
04/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4972.4400	4665.9800	4.9724	4.6660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4817.7800	5169.7600	4.8178	5.1698	0
04/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4162.9000	3894.3900	4.1629	3.8944	0
04/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9315.7900	9792.8400	9.3158	9.7928	0
04/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1948.4800	1805.0400	1.9485	1.8050	1,770
04/12/2024	R038 On 05-February-26			Bond Future	11.2718	11.1737	101.3545	101.9854	0
04/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5535.2600	5899.7500	5.5353	5.8998	0
04/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4466.0800	4199.5900	4.4661	4.1996	0
04/12/2024	R053 On 06-February-25			Bond Future	11.0418	10.9471	109.2743	110.1330	2,011
04/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	14924.5400	15775.8000	14.9245	15.7758	0
04/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	30.5700	23.0800	0.0306	0.0231	0
04/12/2024	R053 On 08-May-25			Bond Future	11.1252	11.0273	105.6111	106.4863	0
04/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12648.0500	13439.4000	12.6481	13.4394	0
04/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	604.2000	520.3400	0.6042	0.5203	0
04/12/2024	R053 On 07-August-25			Bond Future	11.2154	11.1142	107.6983	108.5895	0
04/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15692.5200	16492.2700	15.6925	16.4923	0
04/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	828.3200	736.8400	0.8283	0.7368	0
04/12/2024	R053 On 06-November-25			Bond Future	11.3153	11.2107	103.9155	104.8225	0
04/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7666.0300	8255.9900	7.6660	8.2560	0
04/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3964.8200	3647.7400	3.9648	3.6477	0
04/12/2024	R053 On 05-February-26			Bond Future	11.4251	11.3168	105.8794	106.8023	0
04/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6593.4000	7113.0000	6.5934	7.1130	0
04/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6047.8100	5644.4900	6.0478	5.6445	0
04/12/2024	R186 On 06-February-25			Bond Future	8.1670	8.1282	105.4247	105.4922	175,374
04/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1505.6400	1570.5800	1.5056	1.5706	0
04/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	20.0400	17.4900	0.0200	0.0175	0
04/12/2024	R186 On 08-May-25			Bond Future	8.1693	8.1245	107.5521	107.6200	0
04/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	733.9700	780.3100	0.7340	0.7803	0
04/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	279.9200	258.3300	0.2799	0.2583	0
04/12/2024	R186 On 07-August-25			Bond Future	8.2010	8.1483	104.3689	104.4368	0
04/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1477.0800	1532.7600	1.4771	1.5328	1,983
04/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	175.4300	163.1400	0.1754	0.1631	0
04/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1991.1200	2051.3100	1.9911	2.0513	0
04/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	109.4000	101.6200	0.1094	0.1016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2647.6600	2711.6100	2.6477	2.7116	0
04/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	53.5900	49.5700	0.0536	0.0496	1,983
04/12/2024	R186 On 06-November-25			Bond Future	8.2846	8.2205	106.3870	106.4549	0
04/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	432.7800	464.9100	0.4328	0.4649	0
04/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	596.7300	560.9500	0.5967	0.5610	0
04/12/2024	R186 On 05-February-26			Bond Future	8.4776	8.3955	103.0931	103.1609	0
04/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	455.4600	489.9600	0.4555	0.4900	0
04/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	494.7500	461.4300	0.4948	0.4614	0
04/12/2024	R202 On 06-February-25			Bond Future	270.3014	270.1479	270.3014	270.1479	1,916
04/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3511.4000	3357.8800	3.5114	3.3579	0
04/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R202 On 08-May-25			Bond Future	275.8219	275.6629	275.8219	275.6629	269
04/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3511.8600	3352.9100	3.5119	3.3529	0
04/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R202 On 07-August-25			Bond Future	276.0893	275.9240	276.0893	275.9240	0
04/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4489.2700	4324.0300	4.4893	4.3240	0
04/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R202 On 06-November-25			Bond Future	281.4976	281.3257	281.4976	281.3257	0
04/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5857.5600	5685.6900	5.8576	5.6857	0
04/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R202 On 05-February-26			Bond Future	281.5448	281.3665	281.5448	281.3665	0
04/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3724.7700	3546.5200	3.7248	3.5465	0
04/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R209 On 06-February-25			Bond Future	10.4684	10.3786	74.9300	75.4028	11,180
04/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9431.1900	9901.7700	9.4312	9.9018	0
04/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	9.1300	6.8900	0.0091	0.0069	0
04/12/2024	R209 On 08-May-25			Bond Future	10.5478	10.4548	73.2871	73.7688	6,367
04/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6883.6400	7314.1400	6.8836	7.3141	0
04/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	376.3300	325.1200	0.3763	0.3251	0
04/12/2024	R209 On 07-August-25			Bond Future	10.6358	10.5396	74.7359	75.2263	0
04/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9834.0000	10282.7000	9.8340	10.2827	0
04/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	376.3700	334.6900	0.3764	0.3347	0
04/12/2024	R209 On 06-November-25			Bond Future	10.7357	10.6361	73.0284	73.5273	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4835.0100	5165.7200	4.8350	5.1657	0
04/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2235.8500	2067.6500	2.2359	2.0677	0
04/12/2024	R209 On 05-February-26			Bond Future	10.8482	10.7449	74.4101	74.9176	0
04/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3934.3200	4219.1400	3.9343	4.2191	0
04/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3536.0300	3313.3900	3.5360	3.3134	0
04/12/2024	R210 On 06-February-25			Bond Future	244.8048	244.7807	244.8048	244.7807	991
04/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5194.8400	5170.7100	5.1948	5.1707	0
04/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R210 On 08-May-25			Bond Future	246.4388	246.4121	246.4388	246.4121	300
04/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1591.2400	1617.9400	1.5912	1.6179	0
04/12/2024	R210 On 07-August-25			Bond Future	251.3711	251.3408	251.3711	251.3408	0
04/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2931.0500	2900.7800	2.9311	2.9008	0
04/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R210 On 06-November-25			Bond Future	252.8650	252.8313	252.8650	252.8313	0
04/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	724.9900	691.3000	0.7250	0.6913	0
04/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R210 On 05-February-26			Bond Future	257.7166	257.6791	257.7166	257.6791	0
04/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4616.5900	4579.1100	4.6166	4.5791	0
04/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2024	R213 On 06-February-25			Bond Future	9.3738	9.3085	92.3935	92.6706	97,808
04/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7905.6000	8181.2800	7.9056	8.1813	0
04/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	8.7600	7.3300	0.0088	0.0073	0
04/12/2024	R213 On 08-May-25			Bond Future	9.4352	9.3665	90.7001	90.9820	0
04/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4657.6100	4902.3300	4.6576	4.9023	0
04/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	347.2700	310.0800	0.3473	0.3101	0
04/12/2024	R213 On 07-August-25			Bond Future	9.5104	9.4381	92.4937	92.7801	0
04/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8242.3700	8509.2700	8.2424	8.5093	0
04/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	215.7300	196.2200	0.2157	0.1962	0
04/12/2024	R213 On 06-November-25			Bond Future	9.6094	9.5332	90.7285	91.0193	0
04/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3306.2500	3493.1200	3.3063	3.4931	0
04/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1647.3700	1543.4500	1.6474	1.5435	0
04/12/2024	R213 On 05-February-26			Bond Future	9.7316	9.6510	92.4468	92.7419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2871.5000	3039.3300	2.8715	3.0393	0
04/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2294.9500	2167.6100	2.2950	2.1676	0
04/12/2024	R214 On 06-February-25			Bond Future	10.8405	10.7458	70.2559	70.7925	18,407
04/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5036.7200	5531.0300	5.0367	5.5310	521
04/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	188.3400	146.1100	0.1883	0.1461	0
04/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7346.2200	7869.8700	7.3462	7.8699	521
04/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	53.2900	40.4000	0.0533	0.0404	0
04/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9431.4300	9963.9200	9.4314	9.9639	0
04/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	16.1200	12.0700	0.0161	0.0121	0
04/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13327.1100	13863.5100	13.3271	13.8635	0
04/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.4800	0.3400	0.0005	0.0003	521
04/12/2024	R214 On 08-May-25			Bond Future	10.9174	10.8198	68.3700	68.9167	3,232
04/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7913.7400	8409.6700	7.9137	8.4097	0
04/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	358.0900	307.2900	0.3581	0.3073	0
04/12/2024	R214 On 07-August-25			Bond Future	11.0023	10.9016	69.7218	70.2786	0
04/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10092.8000	10597.4200	10.0928	10.5974	0
04/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	458.0200	405.9000	0.4580	0.4059	0
04/12/2024	R214 On 06-November-25			Bond Future	11.0993	10.9954	67.7694	68.3361	0
04/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5282.5000	5660.2800	5.2825	5.6603	0
04/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2445.4500	2256.5600	2.4455	2.2566	0
04/12/2024	R214 On 05-February-26			Bond Future	11.2079	11.1005	69.0519	69.6284	0
04/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4149.7300	4472.2700	4.1497	4.4723	0
04/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3872.9800	3618.9500	3.8730	3.6190	0
04/12/2024	R248 On 06-February-25			Bond Future	11.0383	10.9437	84.9660	85.6289	272,866
04/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	173.5000	253.3400	0.1735	0.2533	660
04/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5600.3200	5017.2600	5.6003	5.0173	0
04/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1599.5600	1955.0800	1.5996	1.9551	660
04/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1866.8400	1559.4600	1.8668	1.5595	0
04/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4821.7200	5393.9800	4.8217	5.3940	0
04/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	430.0500	339.4100	0.4301	0.3394	660
04/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10387.6100	11041.2400	10.3876	11.0412	0
04/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	37.9900	28.7200	0.0380	0.0287	0
04/12/2024	R248 On 08-May-25			Bond Future	11.1189	11.0213	82.2333	82.9088	26,338

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9647.4200	10257.1900	9.6474	10.2572	0
04/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	470.6300	404.9300	0.4706	0.4049	0
04/12/2024	R248 On 07-August-25			Bond Future	11.2076	11.1067	83.8591	84.5470	0
04/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12425.8500	13046.9700	12.4259	13.0470	0
04/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	600.7700	534.0000	0.6008	0.5340	0
04/12/2024	R248 On 06-November-25			Bond Future	11.3079	11.2037	81.0371	81.7372	0
04/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5994.6900	6447.0600	5.9947	6.4471	0
04/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3199.8100	2952.0600	3.1998	2.9521	0
04/12/2024	R248 On 05-February-26			Bond Future	11.4198	11.3119	82.5700	83.2823	0
04/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5125.9100	5523.4000	5.1259	5.5234	0
04/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4863.4500	4548.5800	4.8635	4.5486	0
04/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0