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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
05/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	2029 On 06-February-25			Bond Future	135.0388	135.0753	135.0388	135.0753	8,604
05/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2638.8300	2675.2800	2.6388	2.6753	0
05/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2029 On 08-May-25			Bond Future	136.3842	136.4209	136.3842	136.4209	728
05/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1465.8400	1429.0700	1.4658	1.4291	0
05/12/2024	2029 On 07-August-25			Bond Future	139.1145	139.1515	139.1145	139.1515	0
05/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1704.5200	1741.5000	1.7045	1.7415	0
05/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2029 On 06-November-25			Bond Future	140.4007	140.4378	140.4007	140.4378	0
05/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	610.7200	647.7600	0.6107	0.6478	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2029 On 05-February-26			Bond Future	143.0959	143.1331	143.0959	143.1331	0
05/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2985.9200	3023.1100	2.9859	3.0231	0
05/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2030 On 06-February-25			Bond Future	8.9638	8.9695	96.4401	96.4181	162,968
05/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	438.3300	437.6300	0.4383	0.4376	800
05/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1538.1800	1559.4200	1.5382	1.5594	0
05/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1373.8100	1366.3200	1.3738	1.3663	800
05/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	546.2600	560.7100	0.5463	0.5607	0
05/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2887.4500	2871.9800	2.8875	2.8720	0
05/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	142.1500	148.6200	0.1422	0.1486	800
05/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6340.2300	6318.8800	6.3402	6.3189	0
05/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	6.2200	6.8100	0.0062	0.0068	0
05/12/2024	2030 On 08-May-25			Bond Future	9.0189	9.0251	98.3860	98.3634	0
05/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	800.9500	796.8600	0.8010	0.7969	800
05/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2060.6700	2079.2200	2.0607	2.0792	0
05/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1232.0100	1225.6200	1.2320	1.2256	1,320
05/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1486.5400	1502.7900	1.4865	1.5028	0
05/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1692.6300	1684.0400	1.6926	1.6840	800
05/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1100.9300	1114.9800	1.1009	1.1150	0
05/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2332.9700	2321.7800	2.3330	2.3218	680
05/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	759.4700	770.9200	0.7595	0.7709	0
05/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3668.2800	3653.0200	3.6683	3.6530	0
05/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	379.8100	387.1900	0.3798	0.3872	0
05/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3847.4600	3831.7700	3.8475	3.8318	0
05/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	347.3200	354.2700	0.3473	0.3543	800
05/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4833.4900	4815.8000	4.8335	4.8158	1,640
05/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	214.4300	219.3800	0.2144	0.2194	0
05/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6045.7800	6026.3500	6.0458	6.0264	2,280
05/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	119.5400	122.7500	0.1195	0.1228	0
05/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9818.6400	9796.4300	9.8186	9.7964	0
05/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	9.8500	10.2800	0.0099	0.0103	1,640
05/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11155.0900	11132.6200	11.1551	11.1326	0
05/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3.1500	3.3200	0.0032	0.0033	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
05/12/2024	2030 On 07-August-25			Bond Future	9.0911	9.0977	96.3217	96.2982	0
05/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5126.4200	5108.8200	5.1264	5.1088	1,054
05/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	389.0500	394.9500	0.3891	0.3950	0
05/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6990.0100	6970.0800	6.9900	6.9701	0
05/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	198.9300	202.5000	0.1989	0.2025	0
05/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10007.5700	9985.1100	10.0076	9.9851	0
05/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	41.6600	42.7000	0.0417	0.0427	1,054
05/12/2024	2030 On 06-November-25			Bond Future	9.1741	9.1814	98.1839	98.1595	0
05/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2655.5700	2643.6800	2.6556	2.6437	0
05/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1438.7500	1451.2500	1.4388	1.4513	0
05/12/2024	2030 On 05-February-26			Bond Future	9.2824	9.2903	96.0355	96.0102	0
05/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2489.3900	2477.7800	2.4894	2.4778	0
05/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1832.7700	1846.4000	1.8328	1.8464	0
05/12/2024	2032 On 06-February-25			Bond Future	9.5997	9.6160	96.1622	96.0833	121,732
05/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	709.1500	687.7600	0.7092	0.6878	800
05/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1587.3200	1644.8200	1.5873	1.6448	0
05/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2113.1600	2066.4000	2.1132	2.0664	800
05/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	573.6400	605.7700	0.5736	0.6058	0
05/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4861.8500	4792.8500	4.8619	4.7929	0
05/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	114.0200	123.9100	0.1140	0.1239	800
05/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9621.4700	9543.5600	9.6215	9.5436	0
05/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7.1100	8.0900	0.0071	0.0081	0
05/12/2024	2032 On 08-May-25			Bond Future	9.6690	9.6861	93.9384	93.8577	37,405
05/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1235.8500	1209.0500	1.2359	1.2091	800
05/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2421.0200	2474.9700	2.4210	2.4750	0
05/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2475.3600	2432.0700	2.4754	2.4321	800
05/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1299.5800	1337.0400	1.2996	1.3370	0
05/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5960.2900	5893.2300	5.9603	5.8932	0
05/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	326.6800	340.3700	0.3267	0.3404	0
05/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6194.2100	6126.2300	6.1942	6.1262	0
05/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	299.3500	312.1200	0.2994	0.3121	800
05/12/2024	2032 On 07-August-25			Bond Future	9.7504	9.7685	95.7958	95.7131	0
05/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9884.8000	9809.7900	9.8848	9.8098	0
05/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	220.3800	228.0900	0.2204	0.2281	0

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05/12/2024	2032 On 06-November-25			Bond Future	9.8490	9.8681	93.4869	93.4021	0
05/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4298.3800	4247.5700	4.2984	4.2476	0
05/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1807.3900	1841.3400	1.8074	1.8413	0
05/12/2024	2032 On 05-February-26			Bond Future	9.9664	9.9867	95.2559	95.1692	0
05/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3555.4000	3510.8000	3.5554	3.5108	0
05/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2729.8900	2772.0400	2.7299	2.7720	0
05/12/2024	2033 On 06-February-25			Bond Future	129.4662	129.4742	129.4662	129.4742	6,307
05/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4526.1800	4534.2200	4.5262	4.5342	0
05/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2033 On 08-May-25			Bond Future	130.5985	130.6064	130.5985	130.6064	5,288
05/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	21.4800	13.6000	0.0215	0.0136	0
05/12/2024	2033 On 07-August-25			Bond Future	133.2132	133.2207	133.2132	133.2207	0
05/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4563.1800	4570.7000	4.5632	4.5707	0
05/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2033 On 06-November-25			Bond Future	134.2835	134.2905	134.2835	134.2905	0
05/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1143.4500	1150.4800	1.1435	1.1505	0
05/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2033 On 05-February-26			Bond Future	136.8614	136.8680	136.8614	136.8680	0
05/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3981.3800	3987.9600	3.9814	3.9880	0
05/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2037 On 06-February-25			Bond Future	10.6777	10.6889	85.7288	85.6619	163,907
05/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11275.5700	11209.5800	11.2756	11.2096	0
05/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	7.5100	8.4200	0.0075	0.0084	0
05/12/2024	2037 On 08-May-25			Bond Future	10.7696	10.7812	87.4585	87.3900	3,975
05/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8472.8800	8415.8600	8.4729	8.4159	0
05/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	366.1800	377.6600	0.3662	0.3777	0
05/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9862.2300	9802.1800	9.8622	9.8022	15,000
05/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	247.0400	255.4900	0.2470	0.2555	0
05/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13274.1400	13208.6800	13.2741	13.2087	7,500
05/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	68.2900	71.3300	0.0683	0.0713	0
05/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13498.2800	13432.5800	13.4983	13.4326	7,500
05/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	61.8700	64.6700	0.0619	0.0647	0

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05/12/2024	2037 On 07-August-25			Bond Future	10.8730	10.8852	84.9272	84.8569	15
05/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1639.4900	1620.4400	1.6395	1.6204	2,541
05/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4788.3700	4839.5600	4.7884	4.8396	0
05/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2139.7100	2116.4000	2.1397	2.1164	2,341
05/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4028.7500	4075.6800	4.0288	4.0757	0
05/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2378.9400	2353.7600	2.3789	2.3538	200
05/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3735.7100	3780.7700	3.7357	3.7808	0
05/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3696.7500	3662.7000	3.6968	3.6627	0
05/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2572.2000	2608.3900	2.5722	2.6084	2,541
05/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4950.8000	4910.0700	4.9508	4.9101	0
05/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1879.6800	1909.1900	1.8797	1.9092	2,541
05/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6523.1400	6475.7700	6.5231	6.4758	0
05/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1304.3600	1327.2300	1.3044	1.3272	2,541
05/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7975.7600	7923.5500	7.9758	7.9236	0
05/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	942.5600	960.5900	0.9426	0.9606	2,541
05/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11552.3000	11491.4100	11.5523	11.4914	0
05/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	397.6900	407.0400	0.3977	0.4070	0
05/12/2024	2037 On 06-November-25			Bond Future	10.9807	10.9934	86.5682	86.4963	0
05/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5943.2700	5901.0900	5.9433	5.9011	0
05/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2381.7400	2411.5100	2.3817	2.4115	0
05/12/2024	2037 On 05-February-26			Bond Future	11.1030	11.1163	83.9483	83.8746	0
05/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4564.3200	4529.2300	4.5643	4.5292	0
05/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4029.7300	4068.3500	4.0297	4.0684	0
05/12/2024	2038 On 06-February-25			Bond Future	139.6137	139.8507	139.6137	139.8507	2,650
05/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4383.7200	4620.6500	4.3837	4.6207	0
05/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2038 On 08-May-25			Bond Future	142.4651	142.7066	142.4651	142.7066	480
05/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2785.0600	3026.5600	2.7851	3.0266	0
05/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2038 On 07-August-25			Bond Future	143.1842	143.4298	143.1842	143.4298	0
05/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3624.1500	3869.7500	3.6242	3.8698	0
05/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2038 On 06-November-25			Bond Future	145.9890	146.2388	145.9890	146.2388	0
05/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2109.0100	2358.8300	2.1090	2.3588	0

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05/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2038 On 05-February-26			Bond Future	146.6191	146.8730	146.6191	146.8730	0
05/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3419.0900	3673.0100	3.4191	3.6730	0
05/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2040 On 06-February-25			Bond Future	10.9802	10.9915	85.8727	85.8001	68,269
05/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1664.6000	1639.6000	1.6646	1.6396	780
05/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1536.7300	1584.3300	1.5367	1.5843	0
05/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4809.4600	4755.4900	4.8095	4.7555	0
05/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	332.9100	351.5400	0.3329	0.3515	780
05/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7476.6400	7411.4300	7.4766	7.4114	0
05/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	95.8500	103.2400	0.0959	0.1032	780
05/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11460.5100	11389.3800	11.4605	11.3894	0
05/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	13.2100	14.6800	0.0132	0.0147	0
05/12/2024	2040 On 08-May-25			Bond Future	11.0748	11.0865	87.6053	87.5309	3,900
05/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9487.5500	9425.1400	9.4876	9.4251	0
05/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	381.7600	393.7400	0.3818	0.3937	0
05/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10074.0300	10010.2900	10.0740	10.0103	15,000
05/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	327.9600	338.6100	0.3280	0.3386	0
05/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13334.4900	13264.7000	13.3345	13.2647	7,500
05/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	112.5500	117.1500	0.1126	0.1172	0
05/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13664.5200	13594.2700	13.6645	13.5943	7,500
05/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	98.9400	103.0800	0.0989	0.1031	0
05/12/2024	2040 On 07-August-25			Bond Future	11.1803	11.1925	84.8261	84.7499	16
05/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12271.0100	12205.5500	12.2710	12.2056	0
05/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	467.1700	477.8700	0.4672	0.4779	0
05/12/2024	2040 On 06-November-25			Bond Future	11.2892	11.3019	86.4650	86.3869	0
05/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6119.8500	6075.7100	6.1199	6.0757	0
05/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2828.4300	2862.3500	2.8284	2.8624	0
05/12/2024	2040 On 05-February-26			Bond Future	11.4115	11.4248	83.5922	83.5122	0
05/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4965.4400	4927.5600	4.9654	4.9276	0
05/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4493.6600	4535.7300	4.4937	4.5357	0
05/12/2024	2044 On 06-February-25			Bond Future	11.0828	11.0991	81.9305	81.8215	71,495
05/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	536.4000	520.5100	0.5364	0.5205	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
05/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3517.1900	3610.2700	3.5172	3.6103	0
05/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1920.5000	1874.1500	1.9205	1.8742	8,825
05/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1472.7300	1535.3500	1.4727	1.5354	0
05/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3432.0800	3363.3100	3.4321	3.3633	0
05/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	714.7300	754.9300	0.7147	0.7549	8,825
05/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6013.3800	5922.1500	6.0134	5.9222	422
05/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	227.3100	245.0500	0.2273	0.2451	0
05/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8730.4500	8628.1800	8.7305	8.6282	422
05/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	65.9800	72.6800	0.0660	0.0727	0
05/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11488.7500	11381.9800	11.4888	11.3820	0
05/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	17.4000	19.6000	0.0174	0.0196	0
05/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15119.3000	15010.5400	15.1193	15.0105	0
05/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1.1600	1.3700	0.0012	0.0014	422
05/12/2024	2044 On 08-May-25		Call	Bond Future	12.3900	12.0200	0.0124	0.0120	0
05/12/2024	2044 On 08-May-25			Bond Future	11.1730	11.1900	83.5835	83.4721	7,734
05/12/2024	2044 On 08-May-25		Put	Bond Future	16428.8700	16539.9500	16.4289	16.5400	0
05/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1888.5100	1850.9600	1.8885	1.8510	2,490
05/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3585.9300	3659.8300	3.5859	3.6598	0
05/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4607.5900	4540.2300	4.6076	4.5402	0
05/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1555.6700	1599.7600	1.5557	1.5998	2,490
05/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8115.0100	8026.1900	8.1150	8.0262	0
05/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	625.5100	648.1400	0.6255	0.6481	2,490
05/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9681.4900	9586.6900	9.6815	9.5867	0
05/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	422.7900	439.4400	0.4228	0.4394	0
05/12/2024	2044 On 07-August-25			Bond Future	11.2731	11.2906	80.8500	80.7361	0
05/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12335.3700	12236.6900	12.3354	12.2367	0
05/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	523.3200	538.6000	0.5233	0.5386	0
05/12/2024	2044 On 06-November-25			Bond Future	11.3757	11.3940	82.4120	82.2955	0
05/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6188.2800	6120.7100	6.1883	6.1207	0
05/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3065.0200	3113.9900	3.0650	3.1140	0
05/12/2024	2044 On 05-February-26			Bond Future	11.4905	11.5094	79.5876	79.4686	0
05/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5064.3400	5005.3500	5.0643	5.0054	0
05/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4629.3800	4689.4800	4.6294	4.6895	0
05/12/2024	2046 On 06-February-25			Bond Future	122.1955	122.4778	122.1955	122.4778	18,471

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8185.4700	8467.8400	8.1855	8.4678	0
05/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2046 On 08-May-25			Bond Future	122.4711	122.7589	122.4711	122.7589	0
05/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	501.1100	788.8500	0.5011	0.7889	0
05/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2046 On 07-August-25			Bond Future	124.9224	125.2156	124.9224	125.2156	0
05/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6232.4100	6525.5700	6.2324	6.5256	0
05/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2046 On 06-November-25			Bond Future	125.1069	125.4051	125.1069	125.4051	0
05/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	303.1000	4.9500	0.3031	0.0050	0
05/12/2024	2046 On 05-February-26			Bond Future	127.5068	127.8102	127.5068	127.8102	0
05/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5856.8400	6160.2000	5.8568	6.1602	0
05/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2050 On 06-February-25			Bond Future	122.2158	122.4315	122.2158	122.4315	16,396
05/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6615.8400	6831.5300	6.6158	6.8315	0
05/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2050 On 08-May-25			Bond Future	124.7120	124.9320	124.7120	124.9320	0
05/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3552.0400	3771.9700	3.5520	3.7720	0
05/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2050 On 07-August-25			Bond Future	124.8324	125.0561	124.8324	125.0561	0
05/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4942.3600	5166.1200	4.9424	5.1661	0
05/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2050 On 06-November-25			Bond Future	127.2779	127.5053	127.2779	127.5053	0
05/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2857.9000	3085.3200	2.8579	3.0853	0
05/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	2050 On 05-February-26			Bond Future	127.2998	127.5311	127.2998	127.5311	0
05/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4479.8000	4711.1100	4.4798	4.7111	0
05/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	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
05/12/2024	AL37 On 06-February-25			Index Future	1078.6730	1078.3240	1078.6730	1,078.3240	0
05/12/2024	AL37 On 08-May-25			Index Future	1100.4450	1100.0860	1100.4450	1,100.0860	0
05/12/2024	AL37 On 07-August-25			Index Future	1122.2240	1121.8540	1122.2240	1,121.8540	0
05/12/2024	AL37 On 06-November-25			Index Future	1143.9770	1143.5950	1143.9770	1,143.5950	0
05/12/2024	AL37 On 05-February-26			Index Future	1165.7110	1165.3170	1165.7110	1,165.3170	0
05/12/2024	AL7T On 06-February-25			Index Future	1300.1020	1299.0880	1300.1020	1,299.0880	0
05/12/2024	AL7T On 08-May-25			Index Future	1326.3430	1325.3060	1326.3430	1,325.3060	0
05/12/2024	AL7T On 07-August-25			Index Future	1352.5930	1351.5300	1352.5930	1,351.5300	0
05/12/2024	AL7T On 06-November-25			Index Future	1378.8120	1377.7230	1378.8120	1,377.7230	0
05/12/2024	AL7T On 05-February-26			Index Future	1405.0070	1403.8920	1405.0070	1,403.8920	0
05/12/2024	ALBI On 06-February-25			Index Future	1118.2160	1117.3650	1118.2160	1,117.3650	98
05/12/2024	ALBI On 08-May-25			Index Future	1140.7860	1139.9150	1140.7860	1,139.9150	0
05/12/2024	ALBI On 07-August-25			Index Future	1163.3640	1162.4710	1163.3640	1,162.4710	0
05/12/2024	ALBI On 06-November-25			Index Future	1185.9150	1185.0000	1185.9150	1,185.0000	0
05/12/2024	ALBI On 05-February-26			Index Future	1208.4450	1207.5090	1208.4450	1,207.5090	0
05/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	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
05/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	ES33 On 06-February-25			Bond Future	10.9518	10.9531	84.1685	84.1626	0
05/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10436.9400	10430.9700	10.4369	10.4310	0
05/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES33 On 08-May-25			Bond Future	11.0644	11.0658	82.0877	82.0814	0
05/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7315.6800	7309.3800	7.3157	7.3094	0
05/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES33 On 07-August-25			Bond Future	11.1896	11.1911	83.7300	83.7232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9925.3800	9918.5900	9.9254	9.9186	0
05/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES33 On 06-November-25			Bond Future	11.3359	11.3375	81.5716	81.5644	0
05/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2921.4100	2914.1400	2.9214	2.9141	0
05/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES33 On 05-February-26			Bond Future	11.5045	11.5063	83.1329	83.1252	0
05/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	62.5600	70.3200	0.0626	0.0703	0
05/12/2024	ES42 On 06-February-25			Bond Future	11.3954	11.4118	80.8854	80.7838	0
05/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12491.9000	12390.3100	12.4919	12.3903	0
05/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES42 On 08-May-25			Bond Future	11.4951	11.5122	78.2702	78.1663	0
05/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9639.3400	9535.4200	9.6393	9.5354	0
05/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES42 On 07-August-25			Bond Future	11.6012	11.6190	79.8352	79.7289	0
05/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11563.0300	11456.7200	11.5630	11.4567	0
05/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES42 On 06-November-25			Bond Future	11.7198	11.7382	77.1317	77.0229	0
05/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3797.7900	3689.0300	3.7978	3.6890	0
05/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	ES42 On 05-February-26			Bond Future	11.8490	11.8683	78.6053	78.4942	0
05/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	5.6200	0.0000	0.0056	0.0000	0
05/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	105.5700	0.0000	0.1056	0
05/12/2024	GOVI On 06-February-25			GOVI	1100.9620	1100.1280	1100.9620	1,100.1280	636
05/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1289620.0000	1281280.0000	128.9620	128.1280	0
05/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	GOVI On 08-May-25			GOVI	1123.1840	1122.3300	1123.1840	1,122.3300	0
05/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1011840.0000	1003300.0000	101.1840	100.3300	0
05/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	GOVI On 07-August-25			GOVI	1145.4130	1144.5390	1145.4130	1,144.5390	0
05/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1344130.0000	1335390.0000	134.4130	133.5390	0
05/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	GOVI On 06-November-25			GOVI	1167.6160	1166.7190	1167.6160	1,166.7190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	556160.0000	547190.0000	55.6160	54.7190	0
05/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	GOVI On 05-February-26			GOVI	1189.7990	1188.8810	1189.7990	1,188.8810	0
05/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	397990.0000	388810.0000	39.7990	38.8810	0
05/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	GVIK On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/12/2024	IGOV On 06-February-25			Index Future	376.7890	378.8600	376.7890	378.8600	874
05/12/2024	IGOV On 08-May-25			Index Future	384.4860	386.5980	384.4860	386.5980	8
05/12/2024	IGOV On 07-August-25			Index Future	392.1850	394.3380	392.1850	394.3380	0
05/12/2024	IGOV On 06-November-25			Index Future	399.8750	402.0680	399.8750	402.0680	0
05/12/2024	IGOV On 05-February-26			Index Future	407.5580	409.7920	407.5580	409.7920	0
05/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
05/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
05/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
05/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
05/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R033 On 06-February-25			Bond Future	9.8502	9.8614	104.4828	104.4210	5,803
05/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3079.6600	3040.4400	3.0797	3.0404	0
05/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	467.4400	489.9600	0.4674	0.4900	0
05/12/2024	R033 On 08-May-25			Bond Future	9.9277	9.9394	101.5424	101.4791	0
05/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3394.3400	3358.9700	3.3943	3.3590	0
05/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1253.8300	1281.7300	1.2538	1.2817	0
05/12/2024	R033 On 07-August-25			Bond Future	10.0166	10.0290	103.5499	103.4850	0
05/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3622.2000	3588.3300	3.6222	3.5883	0
05/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1994.9100	2025.9900	1.9949	2.0260	0
05/12/2024	R033 On 06-November-25			Bond Future	10.1221	10.1352	100.5077	100.4410	0
05/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3805.5100	3772.6100	3.8055	3.7726	0
05/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2753.3000	2787.0200	2.7533	2.7870	0
05/12/2024	R033 On 05-February-26			Bond Future	10.2453	10.2592	102.4086	102.3403	0
05/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4298.7800	4264.2100	4.2988	4.2642	0
05/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3099.9100	3133.6600	3.0999	3.1337	0
05/12/2024	R035 On 06-February-25			Bond Future	10.2766	10.2930	95.3557	95.2607	87,182
05/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	936.2100	910.0600	0.9362	0.9101	15,000
05/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1970.1300	2038.9700	1.9701	2.0390	0
05/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1369.4600	1333.9700	1.3695	1.3340	100
05/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1465.9800	1525.4800	1.4660	1.5255	0
05/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1621.6500	1581.3300	1.6217	1.5813	1,000
05/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1254.2800	1308.9500	1.2543	1.3090	0
05/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2786.2600	2727.9400	2.7863	2.7279	0
05/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	651.0600	687.7300	0.6511	0.6877	1,100
05/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4843.0900	4765.3400	4.8431	4.7653	0
05/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	223.5900	240.8300	0.2236	0.2408	7,500
05/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5827.7200	5744.4200	5.8277	5.7444	0
05/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	134.2800	145.9700	0.1343	0.1460	1,100
05/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11339.8800	11245.6900	11.3399	11.2457	0
05/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	5.3100	6.1100	0.0053	0.0061	0
05/12/2024	R035 On 08-May-25			Bond Future	10.3568	10.3739	92.7693	92.6722	1,002
05/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2540.0400	2494.8400	2.5400	2.4948	150
05/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2067.9600	2119.9200	2.0680	2.1199	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4404.9100	4342.1000	4.4049	4.3421	0
05/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1108.9600	1143.3100	1.1090	1.1433	150
05/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6575.0400	6499.0100	6.5750	6.4990	400
05/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	573.0500	594.1800	0.5731	0.5942	0
05/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7652.5500	7571.8800	7.6526	7.5719	0
05/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	416.3100	432.8000	0.4163	0.4328	150
05/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8016.2800	7934.2700	8.0163	7.9343	0
05/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	374.0500	389.2000	0.3741	0.3892	0
05/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12208.7600	12116.2100	12.2088	12.1162	0
05/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	85.3900	90.0000	0.0854	0.0900	400
05/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15113.2200	15017.5200	15.1132	15.0175	0
05/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	21.6500	23.1100	0.0217	0.0231	400
05/12/2024	R035 On 07-August-25			Bond Future	10.4481	10.4660	94.6040	94.5045	0
05/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11563.1000	11474.3700	11.5631	11.4744	0
05/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	330.8300	341.5800	0.3308	0.3416	0
05/12/2024	R035 On 06-November-25			Bond Future	10.5566	10.5753	91.9271	91.8253	0
05/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5679.3100	5617.3300	5.6793	5.6173	0
05/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2263.1900	2303.0100	2.2632	2.3030	0
05/12/2024	R035 On 05-February-26			Bond Future	10.6818	10.7014	93.6671	93.5630	0
05/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4268.7400	4216.9600	4.2687	4.2170	0
05/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3696.1400	3748.4600	3.6961	3.7485	0
05/12/2024	R038 On 06-February-25			Bond Future	10.7980	10.8196	104.5094	104.3593	7,329
05/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3705.0100	3604.6600	3.7050	3.6047	0
05/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	695.2000	744.8800	0.6952	0.7449	0
05/12/2024	R038 On 08-May-25			Bond Future	10.8932	10.9156	101.1277	100.9744	2,395
05/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4114.3500	4024.9400	4.1144	4.0249	0
05/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1784.1500	1848.0800	1.7842	1.8481	0
05/12/2024	R038 On 07-August-25			Bond Future	10.9975	11.0210	103.1269	102.9700	0
05/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4447.2100	4362.7200	4.4472	4.3627	0
05/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2840.9900	2913.3200	2.8410	2.9133	0
05/12/2024	R038 On 06-November-25			Bond Future	11.1151	11.1395	99.6346	99.4743	0
05/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3990.9500	3919.4100	3.9910	3.9194	1,770
05/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4883.7100	4972.4400	4.8837	4.9724	0
05/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4899.0600	4817.7800	4.8991	4.8178	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4083.9100	4162.9000	4.0839	4.1629	0
05/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9430.8500	9315.7900	9.4309	9.3158	0
05/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1903.2700	1948.4800	1.9033	1.9485	1,770
05/12/2024	R038 On 05-February-26			Bond Future	11.2462	11.2718	101.5182	101.3545	0
05/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5621.3700	5535.2600	5.6214	5.5353	0
05/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4388.4300	4466.0800	4.3884	4.4661	0
05/12/2024	R053 On 06-February-25			Bond Future	11.0255	11.0418	109.4209	109.2743	2,011
05/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15067.7800	14924.5400	15.0678	14.9245	0
05/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	27.2000	30.5700	0.0272	0.0306	0
05/12/2024	R053 On 08-May-25			Bond Future	11.1083	11.1252	105.7610	105.6111	0
05/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12775.2300	12648.0500	12.7752	12.6481	0
05/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	581.4100	604.2000	0.5814	0.6042	0
05/12/2024	R053 On 07-August-25			Bond Future	11.1979	11.2154	107.8516	107.6983	0
05/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15823.0100	15692.5200	15.8230	15.6925	0
05/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	805.4900	828.3200	0.8055	0.8283	0
05/12/2024	R053 On 06-November-25			Bond Future	11.2971	11.3153	104.0722	103.9155	0
05/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7757.0000	7666.0300	7.7570	7.6660	0
05/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3899.1200	3964.8200	3.8991	3.9648	0
05/12/2024	R053 On 05-February-26			Bond Future	11.4062	11.4251	106.0395	105.8794	0
05/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6673.4100	6593.4000	6.6734	6.5934	0
05/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5967.6500	6047.8100	5.9677	6.0478	0
05/12/2024	R186 On 06-February-25			Bond Future	8.1670	8.1670	105.4247	105.4247	175,433
05/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1504.8800	1505.6400	1.5049	1.5056	0
05/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	19.2900	20.0400	0.0193	0.0200	0
05/12/2024	R186 On 08-May-25			Bond Future	8.1691	8.1693	107.5524	107.5521	0
05/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	732.7500	733.9700	0.7328	0.7340	0
05/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	278.3900	279.9200	0.2784	0.2799	0
05/12/2024	R186 On 07-August-25			Bond Future	8.2005	8.2010	104.3696	104.3689	0
05/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1476.7800	1477.0800	1.4768	1.4771	1,983
05/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	174.3900	175.4300	0.1744	0.1754	0
05/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1991.0400	1991.1200	1.9910	1.9911	0
05/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	108.5800	109.4000	0.1086	0.1094	0
05/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2647.8700	2647.6600	2.6479	2.6477	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	53.0600	53.5900	0.0531	0.0536	1,983
05/12/2024	R186 On 06-November-25			Bond Future	8.2835	8.2846	106.3882	106.3870	0
05/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	432.5700	432.7800	0.4326	0.4328	0
05/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	595.3100	596.7300	0.5953	0.5967	0
05/12/2024	R186 On 05-February-26			Bond Future	8.4755	8.4776	103.0948	103.0931	0
05/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	455.7400	455.4600	0.4557	0.4555	0
05/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	493.3300	494.7500	0.4933	0.4948	0
05/12/2024	R202 On 06-February-25			Bond Future	270.4885	270.3014	270.4885	270.3014	1,903
05/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3698.4800	3511.4000	3.6985	3.5114	0
05/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R202 On 08-May-25			Bond Future	276.0135	275.8219	276.0135	275.8219	269
05/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3703.4900	3511.8600	3.7035	3.5119	0
05/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R202 On 07-August-25			Bond Future	276.2860	276.0893	276.2860	276.0893	0
05/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4686.0200	4489.2700	4.6860	4.4893	0
05/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R202 On 06-November-25			Bond Future	281.6994	281.4976	281.6994	281.4976	0
05/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	6059.4100	5857.5600	6.0594	5.8576	0
05/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R202 On 05-February-26			Bond Future	281.7518	281.5448	281.7518	281.5448	0
05/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3931.8300	3724.7700	3.9318	3.7248	0
05/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R209 On 06-February-25			Bond Future	10.4675	10.4684	74.9345	74.9300	11,180
05/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9435.0800	9431.1900	9.4351	9.4312	0
05/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	8.5100	9.1300	0.0085	0.0091	0
05/12/2024	R209 On 08-May-25			Bond Future	10.5468	10.5478	73.2919	73.2871	6,367
05/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6883.9200	6883.6400	6.8839	6.8836	0
05/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	371.8100	376.3300	0.3718	0.3763	0
05/12/2024	R209 On 07-August-25			Bond Future	10.6347	10.6358	74.7411	74.7359	0
05/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9835.9100	9834.0000	9.8359	9.8340	0
05/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	373.1000	376.3700	0.3731	0.3764	0
05/12/2024	R209 On 06-November-25			Bond Future	10.7346	10.7357	73.0340	73.0284	0
05/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4833.8200	4835.0100	4.8338	4.8350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2229.0800	2235.8500	2.2291	2.2359	0
05/12/2024	R209 On 05-February-26			Bond Future	10.8470	10.8482	74.4161	74.4101	0
05/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3933.2200	3934.3200	3.9332	3.9343	0
05/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3528.9200	3536.0300	3.5289	3.5360	0
05/12/2024	R210 On 06-February-25			Bond Future	244.7117	244.8048	244.7117	244.8048	991
05/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5101.7100	5194.8400	5.1017	5.1948	0
05/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R210 On 08-May-25			Bond Future	246.3444	246.4388	246.3444	246.4388	300
05/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1685.5700	1591.2400	1.6856	1.5912	0
05/12/2024	R210 On 07-August-25			Bond Future	251.2758	251.3711	251.2758	251.3711	0
05/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2835.8100	2931.0500	2.8358	2.9311	0
05/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R210 On 06-November-25			Bond Future	252.7691	252.8650	252.7691	252.8650	0
05/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	629.0500	724.9900	0.6291	0.7250	0
05/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R210 On 05-February-26			Bond Future	257.6199	257.7166	257.6199	257.7166	0
05/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4519.8800	4616.5900	4.5199	4.6166	0
05/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2024	R213 On 06-February-25			Bond Future	9.3628	9.3738	92.4404	92.3935	97,808
05/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7951.6300	7905.6000	7.9516	7.9056	0
05/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	7.8700	8.7600	0.0079	0.0088	0
05/12/2024	R213 On 08-May-25			Bond Future	9.4235	9.4352	90.7482	90.7001	0
05/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4695.3300	4657.6100	4.6953	4.6576	0
05/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	336.8600	347.2700	0.3369	0.3473	0
05/12/2024	R213 On 07-August-25			Bond Future	9.4979	9.5104	92.5432	92.4937	0
05/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8286.2700	8242.3700	8.2863	8.2424	0
05/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	210.1800	215.7300	0.2102	0.2157	0
05/12/2024	R213 On 06-November-25			Bond Future	9.5961	9.6094	90.7793	90.7285	0
05/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3334.5200	3306.2500	3.3345	3.3063	0
05/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1624.8500	1647.3700	1.6249	1.6474	0
05/12/2024	R213 On 05-February-26			Bond Future	9.7173	9.7316	92.4989	92.4468	0
05/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2897.2400	2871.5000	2.8972	2.8715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2268.5600	2294.9500	2.2686	2.2950	0
05/12/2024	R214 On 06-February-25			Bond Future	10.8243	10.8405	70.3475	70.2559	18,407
05/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5114.2600	5036.7200	5.1143	5.0367	521
05/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	174.3200	188.3400	0.1743	0.1883	0
05/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7432.7100	7346.2200	7.4327	7.3462	521
05/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	48.2200	53.2900	0.0482	0.0533	0
05/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9521.1600	9431.4300	9.5212	9.4314	0
05/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	14.2900	16.1200	0.0143	0.0161	0
05/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13418.5900	13327.1100	13.4186	13.3271	0
05/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.4000	0.4800	0.0004	0.0005	521
05/12/2024	R214 On 08-May-25			Bond Future	10.9006	10.9174	68.4636	68.3700	3,232
05/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7993.5600	7913.7400	7.9936	7.9137	0
05/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	344.3100	358.0900	0.3443	0.3581	0
05/12/2024	R214 On 07-August-25			Bond Future	10.9849	11.0023	69.8175	69.7218	0
05/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10175.4400	10092.8000	10.1754	10.0928	0
05/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	444.9400	458.0200	0.4449	0.4580	0
05/12/2024	R214 On 06-November-25			Bond Future	11.0813	11.0993	67.8672	67.7694	0
05/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5340.7500	5282.5000	5.3408	5.2825	0
05/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2405.8500	2445.4500	2.4059	2.4455	0
05/12/2024	R214 On 05-February-26			Bond Future	11.1892	11.2079	69.1519	69.0519	0
05/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4199.2700	4149.7300	4.1993	4.1497	0
05/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3822.4800	3872.9800	3.8225	3.8730	0
05/12/2024	R248 On 06-February-25			Bond Future	11.0169	11.0383	85.1152	84.9660	272,318
05/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	182.7300	173.5000	0.1827	0.1735	660
05/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5460.3200	5600.3200	5.4603	5.6003	0
05/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1659.4800	1599.5600	1.6595	1.5996	660
05/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1777.5300	1866.8400	1.7775	1.8668	0
05/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4937.8400	4821.7200	4.9378	4.8217	0
05/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	396.9400	430.0500	0.3969	0.4301	660
05/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10532.3000	10387.6100	10.5323	10.3876	0
05/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	33.4500	37.9900	0.0335	0.0380	0
05/12/2024	R248 On 08-May-25			Bond Future	11.0968	11.1189	82.3857	82.2333	30,311
05/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9778.0900	9647.4200	9.7781	9.6474	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	448.8900	470.6300	0.4489	0.4706	0
05/12/2024	R248 On 07-August-25			Bond Future	11.1846	11.2076	84.0149	83.8591	0
05/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12560.9400	12425.8500	12.5609	12.4259	0
05/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	580.0500	600.7700	0.5801	0.6008	0
05/12/2024	R248 On 06-November-25			Bond Future	11.2841	11.3079	81.1963	81.0371	0
05/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6088.2900	5994.6900	6.0883	5.9947	0
05/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3134.2500	3199.8100	3.1343	3.1998	0
05/12/2024	R248 On 05-February-26			Bond Future	11.3951	11.4198	82.7326	82.5700	0
05/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5208.0600	5125.9100	5.2081	5.1259	0
05/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4783.0200	4863.4500	4.7830	4.8635	0
05/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0