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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
06/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	2029 On 06-February-25			Bond Future	135.0311	135.0388	135.0311	135.0388	8,604
06/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2631.1000	2638.8300	2.6311	2.6388	0
06/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2029 On 08-May-25			Bond Future	136.3707	136.3842	136.3707	136.3842	728
06/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1479.2600	1465.8400	1.4793	1.4658	0
06/12/2024	2029 On 07-August-25			Bond Future	139.0981	139.1145	139.0981	139.1145	0
06/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1688.1000	1704.5200	1.6881	1.7045	0
06/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2029 On 06-November-25			Bond Future	140.3955	140.4007	140.3955	140.4007	0
06/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	605.4800	610.7200	0.6055	0.6107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2029 On 05-February-26			Bond Future	143.1034	143.0959	143.1034	143.0959	0
06/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2993.4300	2985.9200	2.9934	2.9859	0
06/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2030 On 06-February-25			Bond Future	8.9474	8.9638	96.5032	96.4401	162,968
06/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	460.2900	438.3300	0.4603	0.4383	800
06/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1497.0100	1538.1800	1.4970	1.5382	0
06/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1417.1400	1373.8100	1.4171	1.3738	800
06/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	526.4600	546.2600	0.5265	0.5463	0
06/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2943.6600	2887.4500	2.9437	2.8875	0
06/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	135.2300	142.1500	0.1352	0.1422	800
06/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6402.9700	6340.2300	6.4030	6.3402	0
06/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	5.8300	6.2200	0.0058	0.0062	0
06/12/2024	2030 On 08-May-25			Bond Future	9.0026	9.0189	98.4464	98.3860	0
06/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	824.3100	800.9500	0.8243	0.8010	800
06/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2023.6900	2060.6700	2.0237	2.0607	0
06/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1261.6900	1232.0100	1.2617	1.2320	1,320
06/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1455.8800	1486.5400	1.4559	1.4865	0
06/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1728.1100	1692.6300	1.7281	1.6926	800
06/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1076.0700	1100.9300	1.0761	1.1009	0
06/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2374.5100	2332.9700	2.3745	2.3330	680
06/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	740.6700	759.4700	0.7407	0.7595	0
06/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3716.5600	3668.2800	3.7166	3.6683	0
06/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	367.7500	379.8100	0.3678	0.3798	0
06/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3896.2600	3847.4600	3.8963	3.8475	0
06/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	335.7800	347.3200	0.3358	0.3473	800
06/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4886.4000	4833.4900	4.8864	4.8335	1,640
06/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	207.0000	214.4300	0.2070	0.2144	0
06/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6101.9000	6045.7800	6.1019	6.0458	2,280
06/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	115.3200	119.5400	0.1153	0.1195	0
06/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9878.5400	9818.6400	9.8785	9.8186	0
06/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	9.4100	9.8500	0.0094	0.0099	1,640
06/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11215.2800	11155.0900	11.2153	11.1551	0
06/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3.0000	3.1500	0.0030	0.0032	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
06/12/2024	2030 On 07-August-25			Bond Future	9.0741	9.0911	96.3812	96.3217	0
06/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5212.0100	5126.4200	5.2120	5.1264	1,054
06/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	415.0600	389.0500	0.4151	0.3891	0
06/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7058.1100	6990.0100	7.0581	6.9900	0
06/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	207.4500	198.9300	0.2075	0.1989	0
06/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10066.5500	10007.5700	10.0666	10.0076	0
06/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	41.0600	41.6600	0.0411	0.0417	1,054
06/12/2024	2030 On 06-November-25			Bond Future	9.1535	9.1741	98.2530	98.1839	0
06/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2706.3100	2655.5700	2.7063	2.6556	0
06/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1420.4200	1438.7500	1.4204	1.4388	0
06/12/2024	2030 On 05-February-26			Bond Future	9.2574	9.2824	96.1150	96.0355	0
06/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2551.6700	2489.3900	2.5517	2.4894	0
06/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1815.5100	1832.7700	1.8155	1.8328	0
06/12/2024	2032 On 06-February-25			Bond Future	9.5936	9.5997	96.1919	96.1622	121,477
06/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	768.0200	709.1500	0.7680	0.7092	800
06/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1616.4500	1587.3200	1.6165	1.5873	0
06/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2193.7600	2113.1600	2.1938	2.1132	800
06/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	624.5000	573.6400	0.6245	0.5736	0
06/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4918.8900	4861.8500	4.9189	4.8619	0
06/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	141.3200	114.0200	0.1413	0.1140	800
06/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9652.9100	9621.4700	9.6529	9.6215	0
06/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	8.8100	7.1100	0.0088	0.0071	0
06/12/2024	2032 On 08-May-25			Bond Future	9.6634	9.6690	93.9648	93.9384	37,405
06/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1236.9800	1235.8500	1.2370	1.2359	800
06/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2395.7500	2421.0200	2.3958	2.4210	0
06/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2481.1200	2475.3600	2.4811	2.4754	800
06/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1278.9400	1299.5800	1.2789	1.2996	0
06/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5977.5300	5960.2900	5.9775	5.9603	0
06/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	317.5200	326.6800	0.3175	0.3267	0
06/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6211.9800	6194.2100	6.2120	6.1942	0
06/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	290.7200	299.3500	0.2907	0.2994	800
06/12/2024	2032 On 07-August-25			Bond Future	9.7450	9.7504	95.8208	95.7958	0
06/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9905.2300	9884.8000	9.9052	9.8848	0
06/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	215.7400	220.3800	0.2157	0.2204	0

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06/12/2024	2032 On 06-November-25			Bond Future	9.8415	9.8490	93.5205	93.4869	0
06/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4358.2900	4298.3800	4.3583	4.2984	0
06/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1833.7400	1807.3900	1.8337	1.8074	0
06/12/2024	2032 On 05-February-26			Bond Future	9.9564	9.9664	95.2990	95.2559	0
06/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3575.8500	3555.4000	3.5759	3.5554	0
06/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2707.2800	2729.8900	2.7073	2.7299	0
06/12/2024	2033 On 06-February-25			Bond Future	129.3645	129.4662	129.3645	129.4662	6,307
06/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4424.4800	4526.1800	4.4245	4.5262	0
06/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2033 On 08-May-25			Bond Future	130.4894	130.5985	130.4894	130.5985	5,288
06/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	130.5700	21.4800	0.1306	0.0215	0
06/12/2024	2033 On 07-August-25			Bond Future	133.0993	133.2132	133.0993	133.2132	0
06/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4449.3400	4563.1800	4.4493	4.5632	0
06/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2033 On 06-November-25			Bond Future	134.1784	134.2835	134.1784	134.2835	0
06/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1038.4100	1143.4500	1.0384	1.1435	0
06/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2033 On 05-February-26			Bond Future	136.7666	136.8614	136.7666	136.8614	0
06/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3886.6100	3981.3800	3.8866	3.9814	0
06/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2037 On 06-February-25			Bond Future	10.6664	10.6777	85.7967	85.7288	163,907
06/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11343.1400	11275.5700	11.3431	11.2756	0
06/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	7.1500	7.5100	0.0072	0.0075	0
06/12/2024	2037 On 08-May-25			Bond Future	10.7584	10.7696	87.5242	87.4585	3,975
06/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8540.3900	8472.8800	8.5404	8.4729	0
06/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	368.0000	366.1800	0.3680	0.3662	0
06/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9929.9200	9862.2300	9.9299	9.8622	15,000
06/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	249.0400	247.0400	0.2490	0.2470	0
06/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13341.0600	13274.1400	13.3411	13.2741	7,500
06/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	69.5200	68.2900	0.0695	0.0683	0
06/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13565.1300	13498.2800	13.5651	13.4983	7,500
06/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	63.0300	61.8700	0.0630	0.0619	0

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06/12/2024	2037 On 07-August-25			Bond Future	10.8616	10.8730	84.9923	84.9272	15
06/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1682.8100	1639.4900	1.6828	1.6395	2,541
06/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4766.5100	4788.3700	4.7665	4.7884	0
06/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2188.2900	2139.7100	2.1883	2.1397	2,341
06/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4012.1500	4028.7500	4.0122	4.0288	0
06/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2429.5700	2378.9400	2.4296	2.3789	200
06/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3721.1600	3735.7100	3.7212	3.7357	0
06/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3755.8300	3696.7500	3.7558	3.6968	0
06/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2566.1000	2572.2000	2.5661	2.5722	2,541
06/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5016.0600	4950.8000	5.0161	4.9508	0
06/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1879.7600	1879.6800	1.8798	1.8797	2,541
06/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6591.3400	6523.1400	6.5913	6.5231	0
06/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1307.3800	1304.3600	1.3074	1.3044	2,541
06/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8046.1500	7975.7600	8.0462	7.9758	0
06/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	947.7700	942.5600	0.9478	0.9426	2,541
06/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11623.1800	11552.3000	11.6232	11.5523	0
06/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	403.3900	397.6900	0.4034	0.3977	0
06/12/2024	2037 On 06-November-25			Bond Future	10.9676	10.9807	86.6422	86.5682	0
06/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5984.8500	5943.2700	5.9849	5.9433	0
06/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2349.4000	2381.7400	2.3494	2.3817	0
06/12/2024	2037 On 05-February-26			Bond Future	11.0879	11.1030	84.0317	83.9483	0
06/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4640.8600	4564.3200	4.6409	4.5643	0
06/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4022.8800	4029.7300	4.0229	4.0297	0
06/12/2024	2038 On 06-February-25			Bond Future	139.6823	139.6137	139.6823	139.6137	2,650
06/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4452.3400	4383.7200	4.4523	4.3837	0
06/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2038 On 08-May-25			Bond Future	142.5295	142.4651	142.5295	142.4651	480
06/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2849.5200	2785.0600	2.8495	2.7851	0
06/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2038 On 07-August-25			Bond Future	143.2469	143.1842	143.2469	143.1842	0
06/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3686.9100	3624.1500	3.6869	3.6242	0
06/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2038 On 06-November-25			Bond Future	146.0651	145.9890	146.0651	145.9890	0
06/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2185.0500	2109.0100	2.1851	2.1090	0

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06/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2038 On 05-February-26			Bond Future	146.7098	146.6191	146.7098	146.6191	0
06/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3509.8200	3419.0900	3.5098	3.4191	0
06/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2040 On 06-February-25			Bond Future	10.9740	10.9802	85.9132	85.8727	66,591
06/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1685.7600	1664.6000	1.6858	1.6646	780
06/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1517.4100	1536.7300	1.5174	1.5367	0
06/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4844.2000	4809.4600	4.8442	4.8095	0
06/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	327.1700	332.9100	0.3272	0.3329	780
06/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7515.0500	7476.6400	7.5151	7.4766	0
06/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	93.7800	95.8500	0.0938	0.0959	780
06/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11500.6400	11460.5100	11.5006	11.4605	0
06/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	12.8600	13.2100	0.0129	0.0132	0
06/12/2024	2040 On 08-May-25			Bond Future	11.0689	11.0748	87.6429	87.6053	3,900
06/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9530.1200	9487.5500	9.5301	9.4876	0
06/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	386.7100	381.7600	0.3867	0.3818	0
06/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10116.4700	10074.0300	10.1165	10.0740	15,000
06/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	332.7800	327.9600	0.3328	0.3280	0
06/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13374.8700	13334.4900	13.3749	13.3345	7,500
06/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	115.3100	112.5500	0.1153	0.1126	0
06/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13704.6800	13664.5200	13.7047	13.6645	7,500
06/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	101.4800	98.9400	0.1015	0.0989	0
06/12/2024	2040 On 07-August-25			Bond Future	11.1745	11.1803	84.8628	84.8261	16
06/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12317.1100	12271.0100	12.3171	12.2710	0
06/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	476.5600	467.1700	0.4766	0.4672	0
06/12/2024	2040 On 06-November-25			Bond Future	11.2819	11.2892	86.5098	86.4650	0
06/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6139.6300	6119.8500	6.1396	6.1199	0
06/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2803.3800	2828.4300	2.8034	2.8284	0
06/12/2024	2040 On 05-February-26			Bond Future	11.4026	11.4115	83.6459	83.5922	0
06/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4935.8600	4965.4400	4.9359	4.9654	0
06/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4410.3100	4493.6600	4.4103	4.4937	0
06/12/2024	2044 On 06-February-25			Bond Future	11.0817	11.0828	81.9376	81.9305	71,323
06/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	540.8800	536.4000	0.5409	0.5364	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
06/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3514.5100	3517.1900	3.5145	3.5172	0
06/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1927.6500	1920.5000	1.9277	1.9205	8,825
06/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1472.7200	1472.7300	1.4727	1.4727	0
06/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3440.1100	3432.0800	3.4401	3.4321	0
06/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	715.6000	714.7300	0.7156	0.7147	8,825
06/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6020.8700	6013.3800	6.0209	6.0134	422
06/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	227.6400	227.3100	0.2276	0.2273	0
06/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8737.7600	8730.4500	8.7378	8.7305	422
06/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	66.1300	65.9800	0.0661	0.0660	0
06/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11495.9600	11488.7500	11.4960	11.4888	0
06/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	17.4500	17.4000	0.0175	0.0174	0
06/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15126.4600	15119.3000	15.1265	15.1193	0
06/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1.1600	1.1600	0.0012	0.0012	422
06/12/2024	2044 On 08-May-25		Call	Bond Future	13.1700	12.3900	0.0132	0.0124	0
06/12/2024	2044 On 08-May-25			Bond Future	11.1725	11.1730	83.5874	83.5835	7,734
06/12/2024	2044 On 08-May-25		Put	Bond Future	16425.7600	16428.8700	16.4258	16.4289	0
06/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1832.6700	1888.5100	1.8327	1.8885	2,490
06/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3526.2000	3585.9300	3.5262	3.5859	0
06/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4550.9000	4607.5900	4.5509	4.6076	0
06/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1495.0900	1555.6700	1.4951	1.5557	2,490
06/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8083.4300	8115.0100	8.0834	8.1150	0
06/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	590.0400	625.5100	0.5900	0.6255	2,490
06/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9658.2100	9681.4900	9.6582	9.6815	0
06/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	395.6200	422.7900	0.3956	0.4228	0
06/12/2024	2044 On 07-August-25			Bond Future	11.2727	11.2731	80.8524	80.8500	0
06/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12353.5100	12335.3700	12.3535	12.3354	0
06/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	539.1200	523.3200	0.5391	0.5233	0
06/12/2024	2044 On 06-November-25			Bond Future	11.3743	11.3757	82.4214	82.4120	0
06/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6188.7800	6188.2800	6.1888	6.1883	0
06/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3056.1200	3065.0200	3.0561	3.0650	0
06/12/2024	2044 On 05-February-26			Bond Future	11.4877	11.4905	79.6050	79.5876	0
06/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5112.4500	5064.3400	5.1125	5.0643	0
06/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4660.1400	4629.3800	4.6601	4.6294	0
06/12/2024	2046 On 06-February-25			Bond Future	122.5559	122.1955	122.5559	122.1955	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
06/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8545.9300	8185.4700	8.5459	8.1855	0
06/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2046 On 08-May-25			Bond Future	122.8339	122.4711	122.8339	122.4711	0
06/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	863.8700	501.1100	0.8639	0.5011	0
06/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2046 On 07-August-25			Bond Future	125.2901	124.9224	125.2901	124.9224	0
06/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6600.1400	6232.4100	6.6001	6.2324	0
06/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2046 On 06-November-25			Bond Future	125.4921	125.1069	125.4921	125.1069	0
06/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	82.1100	0.0000	0.0821	0.0000	0
06/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	303.1000	0.0000	0.3031	0
06/12/2024	2046 On 05-February-26			Bond Future	127.9111	127.5068	127.9111	127.5068	0
06/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6261.0600	5856.8400	6.2611	5.8568	0
06/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2050 On 06-February-25			Bond Future	122.2092	122.2158	122.2092	122.2158	16,396
06/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6609.1900	6615.8400	6.6092	6.6158	0
06/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2050 On 08-May-25			Bond Future	124.7004	124.7120	124.7004	124.7120	0
06/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3540.3800	3552.0400	3.5404	3.5520	0
06/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2050 On 07-August-25			Bond Future	124.8179	124.8324	124.8179	124.8324	0
06/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4927.8900	4942.3600	4.9279	4.9424	0
06/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2050 On 06-November-25			Bond Future	127.2737	127.2779	127.2737	127.2779	0
06/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2853.6800	2857.9000	2.8537	2.8579	0
06/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	2050 On 05-February-26			Bond Future	127.3071	127.2998	127.3071	127.2998	0
06/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4487.1400	4479.8000	4.4871	4.4798	0
06/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	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
06/12/2024	AL37 On 06-February-25			Index Future	1079.3100	1078.6730	1079.3100	1,078.6730	0
06/12/2024	AL37 On 08-May-25			Index Future	1101.0500	1100.4450	1101.0500	1,100.4450	0
06/12/2024	AL37 On 07-August-25			Index Future	1122.8200	1122.2240	1122.8200	1,122.2240	0
06/12/2024	AL37 On 06-November-25			Index Future	1144.6770	1143.9770	1144.6770	1,143.9770	0
06/12/2024	AL37 On 05-February-26			Index Future	1166.5280	1165.7110	1166.5280	1,165.7110	0
06/12/2024	AL7T On 06-February-25			Index Future	1301.3040	1300.1020	1301.3040	1,300.1020	0
06/12/2024	AL7T On 08-May-25			Index Future	1327.5160	1326.3430	1327.5160	1,326.3430	0
06/12/2024	AL7T On 07-August-25			Index Future	1353.7630	1352.5930	1353.7630	1,352.5930	0
06/12/2024	AL7T On 06-November-25			Index Future	1380.1160	1378.8120	1380.1160	1,378.8120	0
06/12/2024	AL7T On 05-February-26			Index Future	1406.4620	1405.0070	1406.4620	1,405.0070	0
06/12/2024	ALBI On 06-February-25			Index Future	1118.7770	1118.2160	1118.7770	1,118.2160	98
06/12/2024	ALBI On 08-May-25			Index Future	1141.3120	1140.7860	1141.3120	1,140.7860	0
06/12/2024	ALBI On 07-August-25			Index Future	1163.8780	1163.3640	1163.8780	1,163.3640	0
06/12/2024	ALBI On 06-November-25			Index Future	1186.5340	1185.9150	1186.5340	1,185.9150	0
06/12/2024	ALBI On 05-February-26			Index Future	1209.1850	1208.4450	1209.1850	1,208.4450	0
06/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	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
06/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	ES33 On 06-February-25			Bond Future	10.9246	10.9518	84.2986	84.1685	0
06/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10567.0100	10436.9400	10.5670	10.4369	0
06/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	ES33 On 08-May-25			Bond Future	11.0368	11.0644	82.2170	82.0877	0
06/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7444.9800	7315.6800	7.4450	7.3157	0
06/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	ES33 On 07-August-25			Bond Future	11.1611	11.1896	83.8603	83.7300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10055.6500	9925.3800	10.0557	9.9254	0
06/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	ES33 On 06-November-25			Bond Future	11.3044	11.3359	81.7115	81.5716	0
06/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3061.2800	2921.4100	3.0613	2.9214	0
06/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	ES33 On 05-February-26			Bond Future	11.4697	11.5045	83.2832	83.1329	0
06/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	87.7000	0.0000	0.0877	0.0000	0
06/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	62.5600	0.0000	0.0626	0
06/12/2024	ES42 On 06-February-25			Bond Future	11.3839	11.3954	80.9563	80.8854	0
06/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12562.7700	12491.9000	12.5628	12.4919	0
06/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	ES42 On 08-May-25			Bond Future	11.4838	11.4951	78.3393	78.2702	0
06/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9708.3700	9639.3400	9.7084	9.6393	0
06/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	ES42 On 07-August-25			Bond Future	11.5898	11.6012	79.9041	79.8352	0
06/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11631.8900	11563.0300	11.6319	11.5630	0
06/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	ES42 On 06-November-25			Bond Future	11.7067	11.7198	77.2087	77.1317	0
06/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3874.7800	3797.7900	3.8748	3.7978	0
06/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	ES42 On 05-February-26			Bond Future	11.8342	11.8490	78.6912	78.6053	0
06/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	91.4800	5.6200	0.0915	0.0056	0
06/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	GOVI On 06-February-25			GOVI	1101.5140	1100.9620	1101.5140	1,100.9620	636
06/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1295140.0000	1289620.0000	129.5140	128.9620	0
06/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	GOVI On 08-May-25			GOVI	1123.7020	1123.1840	1123.7020	1,123.1840	0
06/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1017020.0000	1011840.0000	101.7020	101.1840	0
06/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	GOVI On 07-August-25			GOVI	1145.9190	1145.4130	1145.9190	1,145.4130	0
06/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1349190.0000	1344130.0000	134.9190	134.4130	0
06/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	GOVI On 06-November-25			GOVI	1168.2260	1167.6160	1168.2260	1,167.6160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	562260.0000	556160.0000	56.2260	55.6160	0
06/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	GOVI On 05-February-26			GOVI	1190.5270	1189.7990	1190.5270	1,189.7990	0
06/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	405270.0000	397990.0000	40.5270	39.7990	0
06/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/12/2024	IGOV On 06-February-25			Index Future	376.8730	376.7890	376.8730	376.7890	874
06/12/2024	IGOV On 08-May-25			Index Future	384.5560	384.4860	384.5560	384.4860	8
06/12/2024	IGOV On 07-August-25			Index Future	392.2490	392.1850	392.2490	392.1850	0
06/12/2024	IGOV On 06-November-25			Index Future	399.9730	399.8750	399.9730	399.8750	0
06/12/2024	IGOV On 05-February-26			Index Future	407.6940	407.5580	407.6940	407.5580	0
06/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
06/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
06/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
06/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
06/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/12/2024	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
06/12/2024	R033 On 06-February-25			Bond Future	9.8389	9.8502	104.5457	104.4828	5,803
06/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3188.2800	3079.6600	3.1883	3.0797	0
06/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	513.1600	467.4400	0.5132	0.4674	0
06/12/2024	R033 On 08-May-25			Bond Future	9.9166	9.9277	101.6023	101.5424	0
06/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3430.1200	3394.3400	3.4301	3.3943	0
06/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1229.7500	1253.8300	1.2298	1.2538	0
06/12/2024	R033 On 07-August-25			Bond Future	10.0054	10.0166	103.6089	103.5499	0
06/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3656.9200	3622.2000	3.6569	3.6222	0
06/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1970.6100	1994.9100	1.9706	1.9949	0
06/12/2024	R033 On 06-November-25			Bond Future	10.1086	10.1221	100.5766	100.5077	0
06/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3890.2700	3805.5100	3.8903	3.8055	0
06/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2769.1300	2753.3000	2.7691	2.7533	0
06/12/2024	R033 On 05-February-26			Bond Future	10.2292	10.2453	102.4884	102.4086	0
06/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4340.0900	4298.7800	4.3401	4.2988	0
06/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3061.4700	3099.9100	3.0615	3.0999	0
06/12/2024	R035 On 06-February-25			Bond Future	10.2549	10.2766	95.4817	95.3557	87,182
06/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	989.2700	936.2100	0.9893	0.9362	15,000
06/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1897.2200	1970.1300	1.8972	1.9701	0
06/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1435.7300	1369.4600	1.4357	1.3695	100
06/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1406.2800	1465.9800	1.4063	1.4660	0
06/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1693.6200	1621.6500	1.6936	1.6217	1,000
06/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1200.2800	1254.2800	1.2003	1.2543	0
06/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2879.4600	2786.2600	2.8795	2.7863	0
06/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	618.2900	651.0600	0.6183	0.6511	1,100
06/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4955.8200	4843.0900	4.9558	4.8431	0
06/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	210.3500	223.5900	0.2104	0.2236	7,500
06/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5945.1900	5827.7200	5.9452	5.8277	0
06/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	125.7800	134.2800	0.1258	0.1343	1,100
06/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11465.3900	11339.8800	11.4654	11.3399	0
06/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	4.8500	5.3100	0.0049	0.0053	0
06/12/2024	R035 On 08-May-25			Bond Future	10.3350	10.3568	92.8940	92.7693	1,002
06/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2627.2600	2540.0400	2.6273	2.5400	150
06/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2030.4900	2067.9600	2.0305	2.0680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4511.1700	4404.9100	4.5112	4.4049	0
06/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1090.5300	1108.9600	1.0905	1.1090	150
06/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6692.4600	6575.0400	6.6925	6.5750	400
06/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	565.7800	573.0500	0.5658	0.5731	0
06/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7772.8800	7652.5500	7.7729	7.6526	0
06/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	411.9500	416.3100	0.4120	0.4163	150
06/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8137.2400	8016.2800	8.1372	8.0163	0
06/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	370.3200	374.0500	0.3703	0.3741	0
06/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12333.4500	12208.7600	12.3335	12.2088	0
06/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	85.3900	85.3900	0.0854	0.0854	400
06/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15238.1300	15113.2200	15.2381	15.1132	0
06/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	21.8700	21.6500	0.0219	0.0217	400
06/12/2024	R035 On 07-August-25			Bond Future	10.4257	10.4481	94.7293	94.6040	0
06/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11691.7800	11563.1000	11.6918	11.5631	0
06/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	334.2500	330.8300	0.3343	0.3308	0
06/12/2024	R035 On 06-November-25			Bond Future	10.5317	10.5566	92.0627	91.9271	0
06/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5767.4800	5679.3100	5.7675	5.6793	0
06/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2215.7300	2263.1900	2.2157	2.2632	0
06/12/2024	R035 On 05-February-26			Bond Future	10.6541	10.6818	93.8140	93.6671	0
06/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4384.5700	4268.7400	4.3846	4.2687	0
06/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3665.0700	3696.1400	3.6651	3.6961	0
06/12/2024	R038 On 06-February-25			Bond Future	10.7814	10.7980	104.6249	104.5094	7,347
06/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3789.0100	3705.0100	3.7890	3.7050	0
06/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	663.6500	695.2000	0.6637	0.6952	0
06/12/2024	R038 On 08-May-25			Bond Future	10.8765	10.8932	101.2414	101.1277	2,395
06/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4196.2400	4114.3500	4.1962	4.1144	0
06/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1752.4100	1784.1500	1.7524	1.7842	0
06/12/2024	R038 On 07-August-25			Bond Future	10.9806	10.9975	103.2407	103.1269	0
06/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4526.8900	4447.2100	4.5269	4.4472	0
06/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2806.8200	2840.9900	2.8068	2.8410	0
06/12/2024	R038 On 06-November-25			Bond Future	11.0961	11.1151	99.7594	99.6346	0
06/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4022.9400	3990.9500	4.0229	3.9910	1,770
06/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4790.9100	4883.7100	4.7909	4.8837	0
06/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4942.2400	4899.0600	4.9422	4.8991	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4002.3000	4083.9100	4.0023	4.0839	0
06/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9507.7900	9430.8500	9.5078	9.4309	0
06/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1855.4200	1903.2700	1.8554	1.9033	1,770
06/12/2024	R038 On 05-February-26			Bond Future	11.2250	11.2462	101.6549	101.5182	0
06/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5718.8300	5621.3700	5.7188	5.6214	0
06/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4349.2200	4388.4300	4.3492	4.3884	0
06/12/2024	R053 On 06-February-25			Bond Future	11.0245	11.0255	109.4302	109.4209	2,011
06/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15076.8800	15067.7800	15.0769	15.0678	0
06/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	27.0000	27.2000	0.0270	0.0272	0
06/12/2024	R053 On 08-May-25			Bond Future	11.1077	11.1083	105.7660	105.7610	0
06/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12792.8900	12775.2300	12.7929	12.7752	0
06/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	594.0900	581.4100	0.5941	0.5814	0
06/12/2024	R053 On 07-August-25			Bond Future	11.1975	11.1979	107.8547	107.8516	0
06/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15845.3700	15823.0100	15.8454	15.8230	0
06/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	824.7800	805.4900	0.8248	0.8055	0
06/12/2024	R053 On 06-November-25			Bond Future	11.2957	11.2971	104.0844	104.0722	0
06/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7767.9800	7757.0000	7.7680	7.7570	0
06/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3897.8500	3899.1200	3.8979	3.8991	0
06/12/2024	R053 On 05-February-26			Bond Future	11.4036	11.4062	106.0618	106.0395	0
06/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6565.2500	6673.4100	6.5653	6.6734	0
06/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5837.2000	5967.6500	5.8372	5.9677	0
06/12/2024	R186 On 06-February-25			Bond Future	8.1554	8.1670	105.4449	105.4247	175,433
06/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1523.7600	1504.8800	1.5238	1.5049	0
06/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	18.0000	19.2900	0.0180	0.0193	0
06/12/2024	R186 On 08-May-25			Bond Future	8.1583	8.1691	107.5688	107.5524	0
06/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	746.9300	732.7500	0.7469	0.7328	0
06/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	276.1800	278.3900	0.2762	0.2784	0
06/12/2024	R186 On 07-August-25			Bond Future	8.1889	8.2005	104.3845	104.3696	0
06/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1499.7300	1476.7800	1.4997	1.4768	1,983
06/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	182.4800	174.3900	0.1825	0.1744	0
06/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2012.2700	1991.0400	2.0123	1.9910	0
06/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	114.9500	108.5800	0.1150	0.1086	0
06/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2666.9000	2647.8700	2.6669	2.6479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	57.2300	53.0600	0.0572	0.0531	1,983
06/12/2024	R186 On 06-November-25			Bond Future	8.2605	8.2835	106.4125	106.3882	0
06/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	430.7700	432.5700	0.4308	0.4326	0
06/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	569.1700	595.3100	0.5692	0.5953	0
06/12/2024	R186 On 05-February-26			Bond Future	8.4333	8.4755	103.1296	103.0948	0
06/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	485.7800	455.7400	0.4858	0.4557	0
06/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	488.5400	493.3300	0.4885	0.4933	0
06/12/2024	R202 On 06-February-25			Bond Future	270.0670	270.4885	270.0670	270.4885	1,903
06/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3277.0100	3698.4800	3.2770	3.6985	0
06/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R202 On 08-May-25			Bond Future	275.5723	276.0135	275.5723	276.0135	269
06/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3262.3100	3703.4900	3.2623	3.7035	0
06/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R202 On 07-August-25			Bond Future	275.8305	276.2860	275.8305	276.2860	0
06/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4230.5400	4686.0200	4.2305	4.6860	0
06/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R202 On 06-November-25			Bond Future	281.2579	281.6994	281.2579	281.6994	0
06/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5617.9000	6059.4100	5.6179	6.0594	0
06/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R202 On 05-February-26			Bond Future	281.3274	281.7518	281.3274	281.7518	0
06/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3507.4300	3931.8300	3.5074	3.9318	0
06/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R209 On 06-February-25			Bond Future	10.4511	10.4675	75.0205	74.9345	11,145
06/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9520.5700	9435.0800	9.5206	9.4351	0
06/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	8.0600	8.5100	0.0081	0.0085	0
06/12/2024	R209 On 08-May-25			Bond Future	10.5305	10.5468	73.3765	73.2919	6,367
06/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6968.4800	6883.9200	6.9685	6.8839	0
06/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	371.7800	371.8100	0.3718	0.3718	0
06/12/2024	R209 On 07-August-25			Bond Future	10.6180	10.6347	74.8259	74.7411	0
06/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9916.8600	9835.9100	9.9169	9.8359	0
06/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	369.2400	373.1000	0.3692	0.3731	0
06/12/2024	R209 On 06-November-25			Bond Future	10.7160	10.7346	73.1267	73.0340	0
06/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4894.0800	4833.8200	4.8941	4.8338	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2196.6100	2229.0800	2.1966	2.2291	0
06/12/2024	R209 On 05-February-26			Bond Future	10.8263	10.8470	74.5175	74.4161	0
06/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4024.5800	3933.2200	4.0246	3.9332	0
06/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3518.8800	3528.9200	3.5189	3.5289	0
06/12/2024	R210 On 06-February-25			Bond Future	244.6971	244.7117	244.6971	244.7117	991
06/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5087.0700	5101.7100	5.0871	5.1017	0
06/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R210 On 08-May-25			Bond Future	246.3194	246.3444	246.3194	246.3444	300
06/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1710.5800	1685.5700	1.7106	1.6856	0
06/12/2024	R210 On 07-August-25			Bond Future	251.2454	251.2758	251.2454	251.2758	0
06/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2805.4300	2835.8100	2.8054	2.8358	0
06/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R210 On 06-November-25			Bond Future	252.7589	252.7691	252.7589	252.7691	0
06/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	618.9200	629.0500	0.6189	0.6291	0
06/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R210 On 05-February-26			Bond Future	257.6327	257.6199	257.6327	257.6199	0
06/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4532.7400	4519.8800	4.5327	4.5199	0
06/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2024	R213 On 06-February-25			Bond Future	9.3514	9.3628	92.4883	92.4404	97,808
06/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8002.6600	7951.6300	8.0027	7.9516	0
06/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	11.0100	7.8700	0.0110	0.0079	0
06/12/2024	R213 On 08-May-25			Bond Future	9.4125	9.4235	90.7933	90.7482	0
06/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4729.2700	4695.3300	4.7293	4.6953	0
06/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	325.7400	336.8600	0.3257	0.3369	0
06/12/2024	R213 On 07-August-25			Bond Future	9.4867	9.4979	92.5873	92.5432	0
06/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8327.5200	8286.2700	8.3275	8.2863	0
06/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	207.2500	210.1800	0.2073	0.2102	0
06/12/2024	R213 On 06-November-25			Bond Future	9.5823	9.5961	90.8321	90.7793	0
06/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3420.8400	3334.5200	3.4208	3.3345	0
06/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1658.4100	1624.8500	1.6584	1.6249	0
06/12/2024	R213 On 05-February-26			Bond Future	9.7003	9.7173	92.5612	92.4989	0
06/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2944.5700	2897.2400	2.9446	2.8972	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2253.6200	2268.5600	2.2536	2.2686	0
06/12/2024	R214 On 06-February-25			Bond Future	10.8233	10.8243	70.3532	70.3475	18,396
06/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5119.0300	5114.2600	5.1190	5.1143	521
06/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	173.3900	174.3200	0.1734	0.1743	0
06/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7438.0500	7432.7100	7.4381	7.4327	521
06/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	47.8600	48.2200	0.0479	0.0482	0
06/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9526.7200	9521.1600	9.5267	9.5212	0
06/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	14.1500	14.2900	0.0142	0.0143	0
06/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13424.2800	13418.5900	13.4243	13.4186	0
06/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.3900	0.4000	0.0004	0.0004	521
06/12/2024	R214 On 08-May-25			Bond Future	10.9001	10.9006	68.4666	68.4636	3,232
06/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7972.8300	7993.5600	7.9728	7.9936	0
06/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	320.5700	344.3100	0.3206	0.3443	0
06/12/2024	R214 On 07-August-25			Bond Future	10.9846	10.9849	69.8192	69.8175	0
06/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10188.0200	10175.4400	10.1880	10.1754	0
06/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	455.8100	444.9400	0.4558	0.4449	0
06/12/2024	R214 On 06-November-25			Bond Future	11.0799	11.0813	67.8748	67.8672	0
06/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5338.0800	5340.7500	5.3381	5.3408	0
06/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2395.5800	2405.8500	2.3956	2.4059	0
06/12/2024	R214 On 05-February-26			Bond Future	11.1866	11.1892	69.1660	69.1519	0
06/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4234.8600	4199.2700	4.2349	4.1993	0
06/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3843.9500	3822.4800	3.8440	3.8225	0
06/12/2024	R248 On 06-February-25			Bond Future	11.0158	11.0169	85.1226	85.1152	272,318
06/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	185.3800	182.7300	0.1854	0.1827	660
06/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5455.6400	5460.3200	5.4556	5.4603	0
06/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1666.2600	1659.4800	1.6663	1.6595	660
06/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1776.9800	1777.5300	1.7770	1.7775	0
06/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4945.8900	4937.8400	4.9459	4.9378	0
06/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	397.6600	396.9400	0.3977	0.3969	660
06/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10539.6200	10532.3000	10.5396	10.5323	0
06/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	33.4400	33.4500	0.0334	0.0335	0
06/12/2024	R248 On 08-May-25			Bond Future	11.0962	11.0968	82.3898	82.3857	30,311
06/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9794.1400	9778.0900	9.7941	9.7781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	460.8700	448.8900	0.4609	0.4489	0
06/12/2024	R248 On 07-August-25			Bond Future	11.1843	11.1846	84.0174	84.0149	0
06/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12573.0500	12560.9400	12.5731	12.5609	0
06/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	589.6500	580.0500	0.5897	0.5801	0
06/12/2024	R248 On 06-November-25			Bond Future	11.2826	11.2841	81.2059	81.1963	0
06/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6093.5400	6088.2900	6.0935	6.0883	0
06/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3129.8700	3134.2500	3.1299	3.1343	0
06/12/2024	R248 On 05-February-26			Bond Future	11.3924	11.3951	82.7501	82.7326	0
06/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5149.7100	5208.0600	5.1497	5.2081	0
06/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4707.1800	4783.0200	4.7072	4.7830	0
06/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0