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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
09/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	2029 On 06-February-25			Bond Future	135.0219	135.0311	135.0219	135.0311	8,604
09/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2621.8900	2631.1000	2.6219	2.6311	0
09/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2029 On 08-May-25			Bond Future	136.3617	136.3707	136.3617	136.3707	728
09/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1488.2800	1479.2600	1.4883	1.4793	0
09/12/2024	2029 On 07-August-25			Bond Future	139.0895	139.0981	139.0895	139.0981	0
09/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1679.5100	1688.1000	1.6795	1.6881	0
09/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2029 On 06-November-25			Bond Future	140.3870	140.3955	140.3870	140.3955	0
09/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	597.0200	605.4800	0.5970	0.6055	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2029 On 05-February-26			Bond Future	143.0954	143.1034	143.0954	143.1034	0
09/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2985.3600	2993.4300	2.9854	2.9934	0
09/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2030 On 06-February-25			Bond Future	8.9105	8.9474	96.6455	96.5032	162,968
09/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	488.1400	460.2900	0.4881	0.4603	800
09/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1382.5300	1497.0100	1.3825	1.4970	0
09/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1492.4400	1417.1400	1.4924	1.4171	800
09/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	459.4300	526.4600	0.4594	0.5265	0
09/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	3060.0900	2943.6600	3.0601	2.9437	0
09/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	109.3300	135.2300	0.1093	0.1352	800
09/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6543.4400	6402.9700	6.5434	6.4030	0
09/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3.9700	5.8300	0.0040	0.0058	0
09/12/2024	2030 On 08-May-25			Bond Future	8.9632	9.0026	98.5919	98.4464	0
09/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	866.3300	824.3100	0.8663	0.8243	800
09/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1920.1800	2023.6900	1.9202	2.0237	0
09/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1320.0200	1261.6900	1.3200	1.2617	1,320
09/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1368.6800	1455.8800	1.3687	1.4559	0
09/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1800.7400	1728.1100	1.8007	1.7281	800
09/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1003.1700	1076.0700	1.0032	1.0761	0
09/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2462.9600	2374.5100	2.4630	2.3745	680
09/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	683.5900	740.6700	0.6836	0.7407	0
09/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3827.6900	3716.5600	3.8277	3.7166	0
09/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	333.3500	367.7500	0.3334	0.3678	0
09/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	4009.6800	3896.2600	4.0097	3.8963	0
09/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	303.6700	335.7800	0.3037	0.3358	800
09/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	5009.9400	4886.4000	5.0099	4.8864	1,640
09/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	185.0100	207.0000	0.1850	0.2070	0
09/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6233.7800	6101.9000	6.2338	6.1019	2,280
09/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	101.6700	115.3200	0.1017	0.1153	0
09/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	10022.4400	9878.5400	10.0224	9.8785	0
09/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	7.7800	9.4100	0.0078	0.0094	1,640
09/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11360.2100	11215.2800	11.3602	11.2153	0
09/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2.4000	3.0000	0.0024	0.0030	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
09/12/2024	2030 On 07-August-25			Bond Future	9.0319	9.0741	96.5300	96.3812	0
09/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5331.0600	5212.0100	5.3311	5.2120	1,054
09/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	385.3200	415.0600	0.3853	0.4151	0
09/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7189.8900	7058.1100	7.1899	7.0581	0
09/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	190.4400	207.4500	0.1904	0.2075	0
09/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10210.8400	10066.5500	10.2108	10.0666	0
09/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	36.5600	41.0600	0.0366	0.0411	1,054
09/12/2024	2030 On 06-November-25			Bond Future	9.1082	9.1535	98.4051	98.2530	0
09/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2791.5300	2706.3100	2.7915	2.7063	0
09/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1353.5700	1420.4200	1.3536	1.4204	0
09/12/2024	2030 On 05-February-26			Bond Future	9.2085	9.2574	96.2704	96.1150	0
09/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2632.8100	2551.6700	2.6328	2.5517	0
09/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1741.2800	1815.5100	1.7413	1.8155	0
09/12/2024	2032 On 06-February-25			Bond Future	9.5619	9.5936	96.3461	96.1919	121,477
09/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	802.4700	768.0200	0.8025	0.7680	800
09/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1496.6900	1616.4500	1.4967	1.6165	0
09/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2276.0700	2193.7600	2.2761	2.1938	800
09/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	552.6000	624.5000	0.5526	0.6245	0
09/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	5048.0200	4918.8900	5.0480	4.9189	0
09/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	116.2400	141.3200	0.1162	0.1413	800
09/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9804.6100	9652.9100	9.8046	9.6529	0
09/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	6.3000	8.8100	0.0063	0.0088	0
09/12/2024	2032 On 08-May-25			Bond Future	9.6301	9.6634	94.1224	93.9648	37,405
09/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1285.0700	1236.9800	1.2851	1.2370	800
09/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2286.2300	2395.7500	2.2862	2.3958	0
09/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2561.7100	2481.1200	2.5617	2.4811	800
09/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1201.9200	1278.9400	1.2019	1.2789	0
09/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6106.5200	5977.5300	6.1065	5.9775	0
09/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	288.9000	317.5200	0.2889	0.3175	0
09/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6342.8700	6211.9800	6.3429	6.2120	0
09/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	264.0000	290.7200	0.2640	0.2907	800
09/12/2024	2032 On 07-August-25			Bond Future	9.7099	9.7450	95.9820	95.8208	0
09/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	10050.2100	9905.2300	10.0502	9.9052	0
09/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	199.5900	215.7400	0.1996	0.2157	0

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09/12/2024	2032 On 06-November-25			Bond Future	9.8044	9.8415	93.6851	93.5205	0
09/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4453.6300	4358.2900	4.4536	4.3583	0
09/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1764.4500	1833.7400	1.7645	1.8337	0
09/12/2024	2032 On 05-February-26			Bond Future	9.9172	9.9564	95.4671	95.2990	0
09/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3659.8800	3575.8500	3.6599	3.5759	0
09/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2623.1700	2707.2800	2.6232	2.7073	0
09/12/2024	2033 On 06-February-25			Bond Future	129.5466	129.3645	129.5466	129.3645	6,307
09/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4606.6000	4424.4800	4.6066	4.4245	0
09/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2033 On 08-May-25			Bond Future	130.6756	130.4894	130.6756	130.4894	5,288
09/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	55.6100	0.0000	0.0556	0.0000	0
09/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	130.5700	0.0000	0.1306	0
09/12/2024	2033 On 07-August-25			Bond Future	133.2898	133.0993	133.2898	133.0993	0
09/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4639.7900	4449.3400	4.6398	4.4493	0
09/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2033 On 06-November-25			Bond Future	134.3729	134.1784	134.3729	134.1784	0
09/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1232.8500	1038.4100	1.2329	1.0384	0
09/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2033 On 05-February-26			Bond Future	136.9654	136.7666	136.9654	136.7666	0
09/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	4085.3700	3886.6100	4.0854	3.8866	0
09/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2037 On 06-February-25			Bond Future	10.6142	10.6664	86.1098	85.7967	163,907
09/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11653.6300	11343.1400	11.6536	11.3431	0
09/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	4.5700	7.1500	0.0046	0.0072	0
09/12/2024	2037 On 08-May-25			Bond Future	10.7041	10.7584	87.8438	87.5242	3,975
09/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8815.8300	8540.3900	8.8158	8.5404	0
09/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	323.7800	368.0000	0.3238	0.3680	0
09/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	10217.5500	9929.9200	10.2176	9.9299	15,000
09/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	217.0100	249.0400	0.2170	0.2490	0
09/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13649.6300	13341.0600	13.6496	13.3411	7,500
09/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	58.4300	69.5200	0.0584	0.0695	0
09/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13874.5800	13565.1300	13.8746	13.5651	7,500
09/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	52.8200	63.0300	0.0528	0.0630	0

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09/12/2024	2037 On 07-August-25			Bond Future	10.8052	10.8616	85.3187	84.9923	15
09/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1784.4200	1682.8100	1.7844	1.6828	2,541
09/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4541.7300	4766.5100	4.5417	4.7665	0
09/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2310.4900	2188.2900	2.3105	2.1883	2,341
09/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3807.9600	4012.1500	3.8080	4.0122	0
09/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2560.6900	2429.5700	2.5607	2.4296	200
09/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3525.8900	3721.1600	3.5259	3.7212	0
09/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3928.3700	3755.8300	3.9284	3.7558	0
09/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2412.2500	2566.1000	2.4123	2.5661	2,541
09/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5218.8400	5016.0600	5.2188	5.0161	0
09/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1756.1500	1879.7600	1.7562	1.8798	2,541
09/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6823.4300	6591.3400	6.8234	6.5913	0
09/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1213.0800	1307.3800	1.2131	1.3074	2,541
09/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8299.1300	8046.1500	8.2991	8.0462	0
09/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	874.3600	947.7700	0.8744	0.9478	2,541
09/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11912.5000	11623.1800	11.9125	11.6232	0
09/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	366.3200	403.3900	0.3663	0.4034	0
09/12/2024	2037 On 06-November-25			Bond Future	10.9089	10.9676	86.9752	86.6422	0
09/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6192.5600	5984.8500	6.1926	5.9849	0
09/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2224.1100	2349.4000	2.2241	2.3494	0
09/12/2024	2037 On 05-February-26			Bond Future	11.0268	11.0879	84.3715	84.0317	0
09/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4814.1000	4640.8600	4.8141	4.6409	0
09/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3856.3300	4022.8800	3.8563	4.0229	0
09/12/2024	2038 On 06-February-25			Bond Future	140.2066	139.6823	140.2066	139.6823	2,650
09/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4976.5700	4452.3400	4.9766	4.4523	0
09/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2038 On 08-May-25			Bond Future	143.0649	142.5295	143.0649	142.5295	480
09/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3384.9200	2849.5200	3.3849	2.8495	0
09/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2038 On 07-August-25			Bond Future	143.7934	143.2469	143.7934	143.2469	0
09/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4233.3800	3686.9100	4.2334	3.6869	0
09/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2038 On 06-November-25			Bond Future	146.6229	146.0651	146.6229	146.0651	0
09/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2742.8800	2185.0500	2.7429	2.1851	0

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09/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2038 On 05-February-26			Bond Future	147.2786	146.7098	147.2786	146.7098	0
09/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	4078.6200	3509.8200	4.0786	3.5098	0
09/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2040 On 06-February-25			Bond Future	10.9116	10.9740	86.3191	85.9132	66,591
09/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1868.5300	1685.7600	1.8685	1.6858	780
09/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1294.2800	1517.4100	1.2943	1.5174	0
09/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	5175.0400	4844.2000	5.1750	4.8442	0
09/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	252.1100	327.1700	0.2521	0.3272	780
09/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7893.9900	7515.0500	7.8940	7.5151	0
09/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	66.8200	93.7800	0.0668	0.0938	780
09/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11901.8200	11500.6400	11.9018	11.5006	0
09/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	8.1400	12.8600	0.0081	0.0129	0
09/12/2024	2040 On 08-May-25			Bond Future	11.0042	11.0689	88.0573	87.6429	3,900
09/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9892.1500	9530.1200	9.8922	9.5301	0
09/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	334.3500	386.7100	0.3344	0.3867	0
09/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10484.6700	10116.4700	10.4847	10.1165	15,000
09/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	286.5900	332.7800	0.2866	0.3328	0
09/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13770.1300	13374.8700	13.7701	13.3749	7,500
09/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	96.1800	115.3100	0.0962	0.1153	0
09/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	14101.8900	13704.6800	14.1019	13.7047	7,500
09/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	84.3000	101.4800	0.0843	0.1015	0
09/12/2024	2040 On 07-August-25			Bond Future	11.1072	11.1745	85.2857	84.8628	16
09/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12691.3100	12317.1100	12.6913	12.3171	0
09/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	427.8400	476.5600	0.4278	0.4766	0
09/12/2024	2040 On 06-November-25			Bond Future	11.2121	11.2819	86.9412	86.5098	0
09/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6403.5400	6139.6300	6.4035	6.1396	0
09/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2635.8400	2803.3800	2.6358	2.8034	0
09/12/2024	2040 On 05-February-26			Bond Future	11.3301	11.4026	84.0860	83.6459	0
09/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	5162.8900	4935.8600	5.1629	4.9359	0
09/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4197.2500	4410.3100	4.1973	4.4103	0
09/12/2024	2044 On 06-February-25			Bond Future	11.0245	11.0817	82.3219	81.9376	71,323
09/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	606.2100	540.8800	0.6062	0.5409	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
09/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3195.5200	3514.5100	3.1955	3.5145	0
09/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	2106.3500	1927.6500	2.1064	1.9277	8,825
09/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1267.1000	1472.7200	1.2671	1.4727	0
09/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3697.0400	3440.1100	3.6970	3.4401	0
09/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	588.2100	715.6000	0.5882	0.7156	8,825
09/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6351.9400	6020.8700	6.3519	6.0209	422
09/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	174.3900	227.6400	0.1744	0.2276	0
09/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	9103.0200	8737.7600	9.1030	8.7378	422
09/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	47.0700	66.1300	0.0471	0.0661	0
09/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11874.3300	11495.9600	11.8743	11.4960	0
09/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	11.5000	17.4500	0.0115	0.0175	0
09/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15510.2700	15126.4600	15.5103	15.1265	0
09/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.6500	1.1600	0.0007	0.0012	422
09/12/2024	2044 On 08-May-25		Call	Bond Future	14.8400	13.1700	0.0148	0.0132	0
09/12/2024	2044 On 08-May-25			Bond Future	11.1132	11.1725	83.9797	83.5874	7,734
09/12/2024	2044 On 08-May-25		Put	Bond Future	16035.1400	16425.7600	16.0351	16.4258	0
09/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1973.9300	1832.6700	1.9739	1.8327	2,490
09/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3275.1700	3526.2000	3.2752	3.5262	0
09/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4799.7600	4550.9000	4.7998	4.5509	0
09/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1351.6600	1495.0900	1.3517	1.4951	2,490
09/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8405.4500	8083.4300	8.4055	8.0834	0
09/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	519.7700	590.0400	0.5198	0.5900	2,490
09/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9999.7900	9658.2100	9.9998	9.6582	0
09/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	344.9100	395.6200	0.3449	0.3956	0
09/12/2024	2044 On 07-August-25			Bond Future	11.2113	11.2727	81.2528	80.8524	0
09/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12703.6000	12353.5100	12.7036	12.3535	0
09/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	488.7700	539.1200	0.4888	0.5391	0
09/12/2024	2044 On 06-November-25			Bond Future	11.3106	11.3743	82.8300	82.4214	0
09/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6432.6700	6188.7800	6.4327	6.1888	0
09/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2891.4600	3056.1200	2.8915	3.0561	0
09/12/2024	2044 On 05-February-26			Bond Future	11.4217	11.4877	80.0217	79.6050	0
09/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5325.3100	5112.4500	5.3253	5.1125	0
09/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4456.3100	4660.1400	4.4563	4.6601	0
09/12/2024	2046 On 06-February-25			Bond Future	122.3649	122.5559	122.3649	122.5559	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
09/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8354.8700	8545.9300	8.3549	8.5459	0
09/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2046 On 08-May-25			Bond Future	122.6394	122.8339	122.6394	122.8339	0
09/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	669.4100	863.8700	0.6694	0.8639	0
09/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2046 On 07-August-25			Bond Future	125.0923	125.2901	125.0923	125.2901	0
09/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6402.3100	6600.1400	6.4023	6.6001	0
09/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2046 On 06-November-25			Bond Future	125.2904	125.4921	125.2904	125.4921	0
09/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	82.1100	0.0000	0.0821	0
09/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	119.5600	0.0000	0.1196	0.0000	0
09/12/2024	2046 On 05-February-26			Bond Future	127.7059	127.9111	127.7059	127.9111	0
09/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6055.9400	6261.0600	6.0559	6.2611	0
09/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2050 On 06-February-25			Bond Future	121.9940	122.2092	121.9940	122.2092	16,396
09/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6394.0200	6609.1900	6.3940	6.6092	0
09/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2050 On 08-May-25			Bond Future	124.4812	124.7004	124.4812	124.7004	0
09/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3321.2300	3540.3800	3.3212	3.5404	0
09/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2050 On 07-August-25			Bond Future	124.5947	124.8179	124.5947	124.8179	0
09/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4704.6800	4927.8900	4.7047	4.9279	0
09/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2050 On 06-November-25			Bond Future	127.0463	127.2737	127.0463	127.2737	0
09/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2626.3400	2853.6800	2.6263	2.8537	0
09/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	2050 On 05-February-26			Bond Future	127.0755	127.3071	127.0755	127.3071	0
09/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4255.5300	4487.1400	4.2555	4.4871	0
09/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	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
09/12/2024	AL37 On 06-February-25			Index Future	1081.0000	1079.3100	1081.0000	1,079.3100	0
09/12/2024	AL37 On 08-May-25			Index Future	1102.7840	1101.0500	1102.7840	1,101.0500	0
09/12/2024	AL37 On 07-August-25			Index Future	1124.6010	1122.8200	1124.6010	1,122.8200	0
09/12/2024	AL37 On 06-November-25			Index Future	1146.5050	1144.6770	1146.5050	1,144.6770	0
09/12/2024	AL37 On 05-February-26			Index Future	1168.4040	1166.5280	1168.4040	1,166.5280	0
09/12/2024	AL7T On 06-February-25			Index Future	1304.3770	1301.3040	1304.3770	1,301.3040	0
09/12/2024	AL7T On 08-May-25			Index Future	1330.6640	1327.5160	1330.6640	1,327.5160	0
09/12/2024	AL7T On 07-August-25			Index Future	1356.9880	1353.7630	1356.9880	1,353.7630	0
09/12/2024	AL7T On 06-November-25			Index Future	1383.4190	1380.1160	1383.4190	1,380.1160	0
09/12/2024	AL7T On 05-February-26			Index Future	1409.8430	1406.4620	1409.8430	1,406.4620	0
09/12/2024	ALBI On 06-February-25			Index Future	1121.9330	1118.7770	1121.9330	1,118.7770	98
09/12/2024	ALBI On 08-May-25			Index Future	1144.5430	1141.3120	1144.5430	1,141.3120	0
09/12/2024	ALBI On 07-August-25			Index Future	1167.1850	1163.8780	1167.1850	1,163.8780	0
09/12/2024	ALBI On 06-November-25			Index Future	1189.9190	1186.5340	1189.9190	1,186.5340	0
09/12/2024	ALBI On 05-February-26			Index Future	1212.6470	1209.1850	1212.6470	1,209.1850	0
09/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	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
09/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	ES33 On 06-February-25			Bond Future	10.8822	10.9246	84.5020	84.2986	0
09/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10770.4400	10567.0100	10.7704	10.5670	0
09/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES33 On 08-May-25			Bond Future	10.9924	11.0368	82.4249	82.2170	0
09/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7652.8600	7444.9800	7.6529	7.4450	0
09/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES33 On 07-August-25			Bond Future	11.1147	11.1611	84.0726	83.8603	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10268.0100	10055.6500	10.2680	10.0557	0
09/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES33 On 06-November-25			Bond Future	11.2558	11.3044	81.9284	81.7115	0
09/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3278.1300	3061.2800	3.2781	3.0613	0
09/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES33 On 05-February-26			Bond Future	11.4186	11.4697	83.5046	83.2832	0
09/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	309.0900	87.7000	0.3091	0.0877	0
09/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES42 On 06-February-25			Bond Future	11.3368	11.3839	81.2492	80.9563	0
09/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12855.7000	12562.7700	12.8557	12.5628	0
09/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES42 On 08-May-25			Bond Future	11.4349	11.4838	78.6384	78.3393	0
09/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10007.5000	9708.3700	10.0075	9.7084	0
09/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES42 On 07-August-25			Bond Future	11.5391	11.5898	80.2095	79.9041	0
09/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11937.3600	11631.8900	11.9374	11.6319	0
09/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES42 On 06-November-25			Bond Future	11.6541	11.7067	77.5204	77.2087	0
09/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4186.5400	3874.7800	4.1865	3.8748	0
09/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	ES42 On 05-February-26			Bond Future	11.7795	11.8342	79.0093	78.6912	0
09/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	409.5800	91.4800	0.4096	0.0915	0
09/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	GOVI On 06-February-25			GOVI	1104.5590	1101.5140	1104.5590	1,101.5140	636
09/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1325590.0000	1295140.0000	132.5590	129.5140	0
09/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	GOVI On 08-May-25			GOVI	1126.8190	1123.7020	1126.8190	1,123.7020	0
09/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1048190.0000	1017020.0000	104.8190	101.7020	0
09/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	GOVI On 07-August-25			GOVI	1149.1110	1145.9190	1149.1110	1,145.9190	0
09/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1381110.0000	1349190.0000	138.1110	134.9190	0
09/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	GOVI On 06-November-25			GOVI	1171.4920	1168.2260	1171.4920	1,168.2260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	594920.0000	562260.0000	59.4920	56.2260	0
09/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	GOVI On 05-February-26			GOVI	1193.8690	1190.5270	1193.8690	1,190.5270	0
09/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	438690.0000	405270.0000	43.8690	40.5270	0
09/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/12/2024	IGOV On 06-February-25			Index Future	376.8980	376.8730	376.8980	376.8730	874
09/12/2024	IGOV On 08-May-25			Index Future	384.5850	384.5560	384.5850	384.5560	8
09/12/2024	IGOV On 07-August-25			Index Future	392.2830	392.2490	392.2830	392.2490	0
09/12/2024	IGOV On 06-November-25			Index Future	400.0110	399.9730	400.0110	399.9730	0
09/12/2024	IGOV On 05-February-26			Index Future	407.7380	407.6940	407.7380	407.6940	0
09/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
09/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
09/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
09/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
09/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/12/2024	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
09/12/2024	R033 On 06-February-25			Bond Future	9.8020	9.8389	104.7505	104.5457	5,803
09/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3320.8900	3188.2800	3.3209	3.1883	0
09/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	440.9300	513.1600	0.4409	0.5132	0
09/12/2024	R033 On 08-May-25			Bond Future	9.8779	9.9166	101.8116	101.6023	0
09/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3552.1900	3430.1200	3.5522	3.4301	0
09/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1142.5100	1229.7500	1.1425	1.2298	0
09/12/2024	R033 On 07-August-25			Bond Future	9.9647	10.0054	103.8228	103.6089	0
09/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3772.4500	3656.9200	3.7725	3.6569	0
09/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1872.2700	1970.6100	1.8723	1.9706	0
09/12/2024	R033 On 06-November-25			Bond Future	10.0658	10.1086	100.7950	100.5766	0
09/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	4001.3000	3890.2700	4.0013	3.8903	0
09/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2661.7600	2769.1300	2.6618	2.7691	0
09/12/2024	R033 On 05-February-26			Bond Future	10.1841	10.2292	102.7114	102.4884	0
09/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4456.1900	4340.0900	4.4562	4.3401	0
09/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	2954.5400	3061.4700	2.9545	3.0615	0
09/12/2024	R035 On 06-February-25			Bond Future	10.2129	10.2549	95.7267	95.4817	87,182
09/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1058.1800	989.2700	1.0582	0.9893	15,000
09/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1721.0900	1897.2200	1.7211	1.8972	0
09/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1529.4900	1435.7300	1.5295	1.4357	100
09/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1255.0000	1406.2800	1.2550	1.4063	0
09/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1800.2200	1693.6200	1.8002	1.6936	1,000
09/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1061.8400	1200.2800	1.0618	1.2003	0
09/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	3033.3300	2879.4600	3.0333	2.8795	0
09/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	527.1200	618.2900	0.5271	0.6183	1,100
09/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5159.3900	4955.8200	5.1594	4.9558	0
09/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	168.8800	210.3500	0.1689	0.2104	7,500
09/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6162.5900	5945.1900	6.1626	5.9452	0
09/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	98.1400	125.7800	0.0981	0.1258	1,100
09/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11708.7400	11465.3900	11.7087	11.4654	0
09/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	3.1600	4.8500	0.0032	0.0049	0
09/12/2024	R035 On 08-May-25			Bond Future	10.2912	10.3350	93.1443	92.8940	1,002
09/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2745.2300	2627.2600	2.7452	2.6273	150
09/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1898.2300	2030.4900	1.8982	2.0305	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4674.1500	4511.1700	4.6742	4.5112	0
09/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1003.2800	1090.5300	1.0033	1.0905	150
09/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6889.0800	6692.4600	6.8891	6.6925	400
09/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	512.1700	565.7800	0.5122	0.5658	0
09/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7981.2500	7772.8800	7.9813	7.7729	0
09/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	370.0900	411.9500	0.3701	0.4120	150
09/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8349.0000	8137.2400	8.3490	8.1372	0
09/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	331.8500	370.3200	0.3319	0.3703	0
09/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12572.0300	12333.4500	12.5720	12.3335	0
09/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	73.7400	85.3900	0.0737	0.0854	400
09/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15484.7000	15238.1300	15.4847	15.2381	0
09/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	18.2100	21.8700	0.0182	0.0219	400
09/12/2024	R035 On 07-August-25			Bond Future	10.3800	10.4257	94.9849	94.7293	0
09/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11919.7100	11691.7800	11.9197	11.6918	0
09/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	306.6000	334.2500	0.3066	0.3343	0
09/12/2024	R035 On 06-November-25			Bond Future	10.4840	10.5317	92.3237	92.0627	0
09/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5927.4600	5767.4800	5.9275	5.7675	0
09/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2114.7700	2215.7300	2.1148	2.2157	0
09/12/2024	R035 On 05-February-26			Bond Future	10.6042	10.6541	94.0803	93.8140	0
09/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4518.2800	4384.5700	4.5183	4.3846	0
09/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3532.4700	3665.0700	3.5325	3.6651	0
09/12/2024	R038 On 06-February-25			Bond Future	10.7240	10.7814	105.0267	104.6249	7,347
09/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	4067.3400	3789.0100	4.0673	3.7890	0
09/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	540.1700	663.6500	0.5402	0.6637	0
09/12/2024	R038 On 08-May-25			Bond Future	10.8168	10.8765	101.6516	101.2414	2,395
09/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4441.3000	4196.2400	4.4413	4.1962	0
09/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1587.2400	1752.4100	1.5872	1.7524	0
09/12/2024	R038 On 07-August-25			Bond Future	10.9184	10.9806	103.6595	103.2407	0
09/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4757.1900	4526.8900	4.7572	4.5269	0
09/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2618.3700	2806.8200	2.6184	2.8068	0
09/12/2024	R038 On 06-November-25			Bond Future	11.0313	11.0961	100.1867	99.7594	0
09/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4217.6800	4022.9400	4.2177	4.0229	1,770
09/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4558.3500	4790.9100	4.5584	4.7909	0
09/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	5163.0600	4942.2400	5.1631	4.9422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3795.8200	4002.3000	3.7958	4.0023	0
09/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9818.0700	9507.7900	9.8181	9.5078	0
09/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1738.4000	1855.4200	1.7384	1.8554	1,770
09/12/2024	R038 On 05-February-26			Bond Future	11.1575	11.2250	102.0907	101.6549	0
09/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5951.8400	5718.8300	5.9518	5.7188	0
09/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4146.3900	4349.2200	4.1464	4.3492	0
09/12/2024	R053 On 06-February-25			Bond Future	10.9673	11.0245	109.9486	109.4302	2,011
09/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15586.1900	15076.8800	15.5862	15.0769	0
09/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	17.9300	27.0000	0.0179	0.0270	0
09/12/2024	R053 On 08-May-25			Bond Future	11.0485	11.1077	106.2952	105.7660	0
09/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	13248.4500	12792.8900	13.2485	12.7929	0
09/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	520.4700	594.0900	0.5205	0.5941	0
09/12/2024	R053 On 07-August-25			Bond Future	11.1362	11.1975	108.3948	107.8547	0
09/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	16310.1800	15845.3700	16.3102	15.8454	0
09/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	749.5100	824.7800	0.7495	0.8248	0
09/12/2024	R053 On 06-November-25			Bond Future	11.2322	11.2957	104.6354	104.0844	0
09/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	8097.4200	7767.9800	8.0974	7.7680	0
09/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3676.2800	3897.8500	3.6763	3.8979	0
09/12/2024	R053 On 05-February-26			Bond Future	11.3376	11.4036	106.6239	106.0618	0
09/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6855.3900	6565.2500	6.8554	6.5653	0
09/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5565.3000	5837.2000	5.5653	5.8372	0
09/12/2024	R186 On 06-February-25			Bond Future	8.1444	8.1554	105.4639	105.4449	175,983
09/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1539.8300	1523.7600	1.5398	1.5238	0
09/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	15.0600	18.0000	0.0151	0.0180	0
09/12/2024	R186 On 08-May-25			Bond Future	8.1453	8.1583	107.5885	107.5688	0
09/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	755.6300	746.9300	0.7556	0.7469	0
09/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	265.1600	276.1800	0.2652	0.2762	0
09/12/2024	R186 On 07-August-25			Bond Future	8.1730	8.1889	104.4050	104.3845	0
09/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1513.4000	1499.7300	1.5134	1.4997	1,983
09/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	175.6200	182.4800	0.1756	0.1825	0
09/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2027.8900	2012.2700	2.0279	2.0123	0
09/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	110.0400	114.9500	0.1100	0.1150	0
09/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2684.5200	2666.9000	2.6845	2.6669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	54.3200	57.2300	0.0543	0.0572	1,983
09/12/2024	R186 On 06-November-25			Bond Future	8.2404	8.2605	106.4338	106.4125	0
09/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	438.3900	430.7700	0.4384	0.4308	0
09/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	555.4600	569.1700	0.5555	0.5692	0
09/12/2024	R186 On 05-February-26			Bond Future	8.4065	8.4333	103.1518	103.1296	0
09/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	495.2500	485.7800	0.4953	0.4858	0
09/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	475.8500	488.5400	0.4759	0.4885	0
09/12/2024	R202 On 06-February-25			Bond Future	269.8467	270.0670	269.8467	270.0670	1,903
09/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3056.7000	3277.0100	3.0567	3.2770	0
09/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R202 On 08-May-25			Bond Future	275.3486	275.5723	275.3486	275.5723	269
09/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3038.5900	3262.3100	3.0386	3.2623	0
09/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R202 On 07-August-25			Bond Future	275.6029	275.8305	275.6029	275.8305	0
09/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4002.8900	4230.5400	4.0029	4.2305	0
09/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R202 On 06-November-25			Bond Future	281.0270	281.2579	281.0270	281.2579	0
09/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5386.9700	5617.9000	5.3870	5.6179	0
09/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R202 On 05-February-26			Bond Future	281.0921	281.3274	281.0921	281.3274	0
09/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3272.0900	3507.4300	3.2721	3.5074	0
09/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R209 On 06-February-25			Bond Future	10.3991	10.4511	75.2944	75.0205	11,145
09/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9791.6600	9520.5700	9.7917	9.5206	0
09/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	5.2200	8.0600	0.0052	0.0081	0
09/12/2024	R209 On 08-May-25			Bond Future	10.4765	10.5305	73.6562	73.3765	6,367
09/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7204.6800	6968.4800	7.2047	6.9685	0
09/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	328.2400	371.7800	0.3282	0.3718	0
09/12/2024	R209 On 07-August-25			Bond Future	10.5620	10.6180	75.1115	74.8259	0
09/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	10168.6100	9916.8600	10.1686	9.9169	0
09/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	335.4200	369.2400	0.3354	0.3692	0
09/12/2024	R209 On 06-November-25			Bond Future	10.6578	10.7160	73.4181	73.1267	0
09/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	5070.2200	4894.0800	5.0702	4.8941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2081.3700	2196.6100	2.0814	2.1966	0
09/12/2024	R209 On 05-February-26			Bond Future	10.7658	10.8263	74.8148	74.5175	0
09/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4175.6700	4024.5800	4.1757	4.0246	0
09/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3372.6900	3518.8800	3.3727	3.5189	0
09/12/2024	R210 On 06-February-25			Bond Future	244.9069	244.6971	244.9069	244.6971	991
09/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5296.8500	5087.0700	5.2969	5.0871	0
09/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R210 On 08-May-25			Bond Future	246.5342	246.3194	246.5342	246.3194	300
09/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1495.8400	1710.5800	1.4958	1.7106	0
09/12/2024	R210 On 07-August-25			Bond Future	251.4654	251.2454	251.4654	251.2454	0
09/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	3025.4400	2805.4300	3.0254	2.8054	0
09/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R210 On 06-November-25			Bond Future	252.9837	252.7589	252.9837	252.7589	0
09/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	843.7400	618.9200	0.8437	0.6189	0
09/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R210 On 05-February-26			Bond Future	257.8629	257.6327	257.8629	257.6327	0
09/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4762.9000	4532.7400	4.7629	4.5327	0
09/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2024	R213 On 06-February-25			Bond Future	9.3145	9.3514	92.6449	92.4883	97,758
09/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8156.1300	8002.6600	8.1561	8.0027	0
09/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	7.8700	11.0100	0.0079	0.0110	0
09/12/2024	R213 On 08-May-25			Bond Future	9.3735	9.4125	90.9534	90.7933	0
09/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4857.8200	4729.2700	4.8578	4.7293	0
09/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	294.1800	325.7400	0.2942	0.3257	0
09/12/2024	R213 On 07-August-25			Bond Future	9.4455	9.4867	92.7509	92.5873	0
09/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8474.1700	8327.5200	8.4742	8.3275	0
09/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	190.3000	207.2500	0.1903	0.2073	0
09/12/2024	R213 On 06-November-25			Bond Future	9.5385	9.5823	90.9992	90.8321	0
09/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3515.9800	3420.8400	3.5160	3.4208	0
09/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1586.3800	1658.4100	1.5864	1.6584	0
09/12/2024	R213 On 05-February-26			Bond Future	9.6537	9.7003	92.7319	92.5612	0
09/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	3031.4000	2944.5700	3.0314	2.9446	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2169.7300	2253.6200	2.1697	2.2536	0
09/12/2024	R214 On 06-February-25			Bond Future	10.7662	10.8233	70.6768	70.3532	18,396
09/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5400.9200	5119.0300	5.4009	5.1190	521
09/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	131.6600	173.3900	0.1317	0.1734	0
09/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7747.4500	7438.0500	7.7475	7.4381	521
09/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	33.6400	47.8600	0.0336	0.0479	0
09/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9845.4600	9526.7200	9.8455	9.5267	0
09/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	9.2700	14.1500	0.0093	0.0142	0
09/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13747.7200	13424.2800	13.7477	13.4243	0
09/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.2100	0.3900	0.0002	0.0004	521
09/12/2024	R214 On 08-May-25			Bond Future	10.8411	10.9001	68.7969	68.4666	3,232
09/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8261.2600	7972.8300	8.2613	7.9728	0
09/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	278.6600	320.5700	0.2787	0.3206	0
09/12/2024	R214 On 07-August-25			Bond Future	10.9236	10.9846	70.1564	69.8192	0
09/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10482.1300	10188.0200	10.4821	10.1880	0
09/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	412.7800	455.8100	0.4128	0.4558	0
09/12/2024	R214 On 06-November-25			Bond Future	11.0168	11.0799	68.2188	67.8748	0
09/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5548.8100	5338.0800	5.5488	5.3381	0
09/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2262.3400	2395.5800	2.2623	2.3956	0
09/12/2024	R214 On 05-February-26			Bond Future	11.1212	11.1866	69.5169	69.1660	0
09/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4414.1200	4234.8600	4.4141	4.2349	0
09/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3672.3500	3843.9500	3.6724	3.8440	0
09/12/2024	R248 On 06-February-25			Bond Future	10.9587	11.0158	85.5235	85.1226	272,318
09/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	210.6100	185.3800	0.2106	0.1854	660
09/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5079.9000	5455.6400	5.0799	5.4556	0
09/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1831.9600	1666.2600	1.8320	1.6663	660
09/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1541.7100	1776.9800	1.5417	1.7770	0
09/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	5262.9900	4945.8900	5.2630	4.9459	0
09/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	313.7900	397.6600	0.3138	0.3977	660
09/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10929.9300	10539.6200	10.9299	10.5396	0
09/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	22.7800	33.4400	0.0228	0.0334	0
09/12/2024	R248 On 08-May-25			Bond Future	11.0371	11.0962	82.7990	82.3898	30,311
09/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	10146.0600	9794.1400	10.1461	9.7941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	403.5600	460.8700	0.4036	0.4609	0
09/12/2024	R248 On 07-August-25			Bond Future	11.1230	11.1843	84.4351	84.0174	0
09/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12936.0100	12573.0500	12.9360	12.5731	0
09/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	534.8900	589.6500	0.5349	0.5897	0
09/12/2024	R248 On 06-November-25			Bond Future	11.2192	11.2826	81.6321	81.2059	0
09/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6346.4500	6093.5400	6.3465	6.0935	0
09/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	2956.6200	3129.8700	2.9566	3.1299	0
09/12/2024	R248 On 05-February-26			Bond Future	11.3266	11.3924	83.1847	82.7501	0
09/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5371.8300	5149.7100	5.3718	5.1497	0
09/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4494.7000	4707.1800	4.4947	4.7072	0
09/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0