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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
10/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	2029 On 06-February-25			Bond Future	135.0671	135.0219	135.0671	135.0219	8,604
10/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2667.0800	2621.8900	2.6671	2.6219	0
10/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2029 On 08-May-25			Bond Future	136.4082	136.3617	136.4082	136.3617	728
10/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1441.8300	1488.2800	1.4418	1.4883	0
10/12/2024	2029 On 07-August-25			Bond Future	139.1374	139.0895	139.1374	139.0895	0
10/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1727.4200	1679.5100	1.7274	1.6795	0
10/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2029 On 06-November-25			Bond Future	140.4364	140.3870	140.4364	140.3870	0
10/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	646.4200	597.0200	0.6464	0.5970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2029 On 05-February-26			Bond Future	143.1463	143.0954	143.1463	143.0954	0
10/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	3036.2800	2985.3600	3.0363	2.9854	0
10/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2030 On 06-February-25			Bond Future	8.9829	8.9105	96.3666	96.6455	163,131
10/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	392.5000	488.1400	0.3925	0.4881	800
10/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1565.8200	1382.5300	1.5658	1.3825	0
10/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1300.9300	1492.4400	1.3009	1.4924	800
10/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	546.8500	459.4300	0.5469	0.4594	0
10/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2807.5900	3060.0900	2.8076	3.0601	0
10/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	135.7600	109.3300	0.1358	0.1093	800
10/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6265.6700	6543.4400	6.2657	6.5434	0
10/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	5.1300	3.9700	0.0051	0.0040	0
10/12/2024	2030 On 08-May-25			Bond Future	9.0402	8.9632	98.3077	98.5919	0
10/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	758.2600	866.3300	0.7583	0.8663	800
10/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2096.3400	1920.1800	2.0963	1.9202	0
10/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1177.9200	1320.0200	1.1779	1.3200	1,320
10/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1510.8100	1368.6800	1.5108	1.3687	0
10/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1630.5900	1800.7400	1.6306	1.8007	800
10/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1117.2500	1003.1700	1.1173	1.0032	0
10/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2263.6100	2462.9600	2.2636	2.4630	680
10/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	768.4700	683.5900	0.7685	0.6836	0
10/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3589.9300	3827.6900	3.5899	3.8277	0
10/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	379.8200	333.3500	0.3798	0.3334	0
10/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3768.3000	4009.6800	3.7683	4.0097	0
10/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	346.5200	303.6700	0.3465	0.3037	800
10/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4753.1900	5009.9400	4.7532	5.0099	1,640
10/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	212.4900	185.0100	0.2125	0.1850	0
10/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5965.3500	6233.7800	5.9654	6.2338	2,280
10/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	117.4700	101.6700	0.1175	0.1017	0
10/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9739.7300	10022.4400	9.7397	10.0224	0
10/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	9.3000	7.7800	0.0093	0.0078	1,640
10/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11076.4900	11360.2100	11.0765	11.3602	0
10/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2.9100	2.4000	0.0029	0.0024	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
10/12/2024	2030 On 07-August-25			Bond Future	9.1141	9.0319	96.2406	96.5300	0
10/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5083.6700	5331.0600	5.0837	5.3311	1,054
10/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	427.3900	385.3200	0.4274	0.3853	0
10/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6922.7000	7189.8900	6.9227	7.1899	0
10/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	212.7100	190.4400	0.2127	0.1904	0
10/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9926.6500	10210.8400	9.9267	10.2108	0
10/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	41.8300	36.5600	0.0418	0.0366	1,054
10/12/2024	2030 On 06-November-25			Bond Future	9.1960	9.1082	98.1104	98.4051	0
10/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2608.2700	2791.5300	2.6083	2.7915	0
10/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1465.0100	1353.5700	1.4650	1.3536	0
10/12/2024	2030 On 05-February-26			Bond Future	9.3029	9.2085	95.9705	96.2704	0
10/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2460.6200	2632.8100	2.4606	2.6328	0
10/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1869.0100	1741.2800	1.8690	1.7413	0
10/12/2024	2032 On 06-February-25			Bond Future	9.6179	9.5619	96.0738	96.3461	118,981
10/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	687.6800	802.4700	0.6877	0.8025	800
10/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1654.2500	1496.6900	1.6543	1.4967	0
10/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2075.3400	2276.0700	2.0753	2.2761	800
10/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	624.2200	552.6000	0.6242	0.5526	0
10/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4792.4600	5048.0200	4.7925	5.0480	0
10/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	133.0300	116.2400	0.1330	0.1162	800
10/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9533.1700	9804.6100	9.5332	9.8046	0
10/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7.2100	6.3000	0.0072	0.0063	0
10/12/2024	2032 On 08-May-25			Bond Future	9.6888	9.6301	93.8449	94.1224	37,405
10/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1166.9000	1285.0700	1.1669	1.2851	800
10/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2445.6000	2286.2300	2.4456	2.2862	0
10/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2384.9300	2561.7100	2.3849	2.5617	800
10/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1302.6800	1201.9200	1.3027	1.2019	0
10/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5858.6100	6106.5200	5.8586	6.1065	0
10/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	318.5300	288.9000	0.3185	0.2889	0
10/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6092.6000	6342.8700	6.0926	6.3429	0
10/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	291.2700	264.0000	0.2913	0.2640	800
10/12/2024	2032 On 07-August-25			Bond Future	9.7715	9.7099	95.6993	95.9820	0
10/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9784.4000	10050.2100	9.7844	10.0502	0
10/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	216.4300	199.5900	0.2164	0.1996	0

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10/12/2024	2032 On 06-November-25			Bond Future	9.8692	9.8044	93.3973	93.6851	0
10/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4262.1100	4453.6300	4.2621	4.4536	0
10/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1860.7100	1764.4500	1.8607	1.7645	0
10/12/2024	2032 On 05-February-26			Bond Future	9.9855	9.9172	95.1743	95.4671	0
10/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3491.7100	3659.8800	3.4917	3.6599	0
10/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2747.8900	2623.1700	2.7479	2.6232	0
10/12/2024	2033 On 06-February-25			Bond Future	129.6336	129.5466	129.6336	129.5466	6,319
10/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4693.5800	4606.6000	4.6936	4.6066	0
10/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2033 On 08-May-25			Bond Future	130.7648	130.6756	130.7648	130.6756	5,288
10/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	144.7700	55.6100	0.1448	0.0556	0
10/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2033 On 07-August-25			Bond Future	133.3813	133.2898	133.3813	133.2898	0
10/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4731.2500	4639.7900	4.7313	4.6398	0
10/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2033 On 06-November-25			Bond Future	134.4665	134.3729	134.4665	134.3729	0
10/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1326.5100	1232.8500	1.3265	1.2329	0
10/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2033 On 05-February-26			Bond Future	137.0613	136.9654	137.0613	136.9654	0
10/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	4181.3300	4085.3700	4.1813	4.0854	0
10/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2037 On 06-February-25			Bond Future	10.6594	10.6142	85.8385	86.1098	163,902
10/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11382.8500	11653.6300	11.3829	11.6536	0
10/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	5.0800	4.5700	0.0051	0.0046	0
10/12/2024	2037 On 08-May-25			Bond Future	10.7510	10.7041	87.5673	87.8438	3,975
10/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8562.4000	8815.8300	8.5624	8.8158	0
10/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	346.8400	323.7800	0.3468	0.3238	0
10/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9956.7600	10217.5500	9.9568	10.2176	15,000
10/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	232.7100	217.0100	0.2327	0.2170	0
10/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13377.8400	13649.6300	13.3778	13.6496	7,500
10/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	63.1300	58.4300	0.0631	0.0584	0
10/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13602.3700	13874.5800	13.6024	13.8746	7,500
10/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	57.1000	52.8200	0.0571	0.0528	0

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10/12/2024	2037 On 07-August-25			Bond Future	10.8539	10.8052	85.0371	85.3187	15
10/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1676.2800	1784.4200	1.6763	1.7844	2,541
10/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4715.2200	4541.7300	4.7152	4.5417	0
10/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2183.1100	2310.4900	2.1831	2.3105	2,341
10/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3962.2100	3807.9600	3.9622	3.8080	0
10/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2425.1600	2560.6900	2.4252	2.5607	200
10/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3671.9900	3525.8900	3.6720	3.5259	0
10/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3756.3900	3928.3700	3.7564	3.9284	0
10/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2521.9000	2412.2500	2.5219	2.4123	2,541
10/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5021.6900	5218.8400	5.0217	5.2188	0
10/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1840.6300	1756.1500	1.8406	1.7562	2,541
10/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6603.1600	6823.4300	6.6032	6.8234	0
10/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1274.4400	1213.0800	1.2744	1.2131	2,541
10/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8063.2300	8299.1300	8.0632	8.2991	0
10/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	920.0900	874.3600	0.9201	0.8744	2,541
10/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11651.7300	11912.5000	11.6517	11.9125	0
10/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	387.1800	366.3200	0.3872	0.3663	0
10/12/2024	2037 On 06-November-25			Bond Future	10.9594	10.9089	86.6885	86.9752	0
10/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5994.0000	6192.5600	5.9940	6.1926	0
10/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2312.2500	2224.1100	2.3123	2.2241	0
10/12/2024	2037 On 05-February-26			Bond Future	11.0793	11.0268	84.0796	84.3715	0
10/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4646.9100	4814.1000	4.6469	4.8141	0
10/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3980.9800	3856.3300	3.9810	3.8563	0
10/12/2024	2038 On 06-February-25			Bond Future	140.3504	140.2066	140.3504	140.2066	2,650
10/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	5120.3900	4976.5700	5.1204	4.9766	0
10/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2038 On 08-May-25			Bond Future	143.2120	143.0649	143.2120	143.0649	480
10/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3531.9600	3384.9200	3.5320	3.3849	0
10/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2038 On 07-August-25			Bond Future	143.9437	143.7934	143.9437	143.7934	0
10/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4383.6900	4233.3800	4.3837	4.2334	0
10/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2038 On 06-November-25			Bond Future	146.7766	146.6229	146.7766	146.6229	0
10/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2896.6100	2742.8800	2.8966	2.7429	0

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10/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2038 On 05-February-26			Bond Future	147.4363	147.2786	147.4363	147.2786	0
10/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	4236.3100	4078.6200	4.2363	4.0786	0
10/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2040 On 06-February-25			Bond Future	10.9720	10.9116	85.9257	86.3191	66,591
10/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1639.9700	1868.5300	1.6400	1.8685	780
10/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1459.0400	1294.2800	1.4590	1.2943	0
10/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4823.1600	5175.0400	4.8232	5.1750	0
10/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	293.5500	252.1100	0.2936	0.2521	780
10/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7512.5800	7893.9900	7.5126	7.8940	0
10/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	78.7300	66.8200	0.0787	0.0668	780
10/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11509.9900	11901.8200	11.5100	11.9018	0
10/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	9.6300	8.1400	0.0096	0.0081	0
10/12/2024	2040 On 08-May-25			Bond Future	11.0668	11.0042	87.6563	88.0573	3,900
10/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9524.2600	9892.1500	9.5243	9.8922	0
10/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	367.4600	334.3500	0.3675	0.3344	0
10/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10112.3000	10484.6700	10.1123	10.4847	15,000
10/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	315.2200	286.5900	0.3152	0.2866	0
10/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13379.7800	13770.1300	13.3798	13.7701	7,500
10/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	106.8300	96.1800	0.1068	0.0962	0
10/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13710.3500	14101.8900	13.7104	14.1019	7,500
10/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	93.7600	84.3000	0.0938	0.0843	0
10/12/2024	2040 On 07-August-25			Bond Future	11.1722	11.1072	84.8771	85.2857	16
10/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12316.0500	12691.3100	12.3161	12.6913	0
10/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	461.1500	427.8400	0.4612	0.4278	0
10/12/2024	2040 On 06-November-25			Bond Future	11.2794	11.2121	86.5251	86.9412	0
10/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6125.2700	6403.5400	6.1253	6.4035	0
10/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2773.6800	2635.8400	2.7737	2.6358	0
10/12/2024	2040 On 05-February-26			Bond Future	11.3999	11.3301	83.6623	84.0860	0
10/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4922.8900	5162.8900	4.9229	5.1629	0
10/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4380.9600	4197.2500	4.3810	4.1973	0
10/12/2024	2044 On 06-February-25			Bond Future	11.0901	11.0245	81.8817	82.3219	71,323
10/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	488.3000	606.2100	0.4883	0.6062	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
10/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3517.8500	3195.5200	3.5179	3.1955	0
10/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1841.7200	2106.3500	1.8417	2.1064	8,825
10/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1442.7100	1267.1000	1.4427	1.2671	0
10/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3351.3600	3697.0400	3.3514	3.6970	0
10/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	682.7700	588.2100	0.6828	0.5882	8,825
10/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5943.6700	6351.9400	5.9437	6.3519	422
10/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	206.3600	174.3900	0.2064	0.1744	0
10/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8672.0000	9103.0200	8.6720	9.1030	422
10/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	56.2900	47.0700	0.0563	0.0471	0
10/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11436.3900	11874.3300	11.4364	11.8743	0
10/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	13.8000	11.5000	0.0138	0.0115	0
10/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15070.1700	15510.2700	15.0702	15.5103	0
10/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.7900	0.6500	0.0008	0.0007	422
10/12/2024	2044 On 08-May-25		Call	Bond Future	11.3700	14.8400	0.0114	0.0148	0
10/12/2024	2044 On 08-May-25			Bond Future	11.1810	11.1132	83.5308	83.9797	7,734
10/12/2024	2044 On 08-May-25		Put	Bond Future	16480.5400	16035.1400	16.4805	16.0351	0
10/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1776.6100	1973.9300	1.7766	1.9739	2,490
10/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3526.7200	3275.1700	3.5267	3.2752	0
10/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4479.2200	4799.7600	4.4792	4.7998	0
10/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1479.9900	1351.6600	1.4800	1.3517	2,490
10/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8012.0700	8405.4500	8.0121	8.4055	0
10/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	575.2600	519.7700	0.5753	0.5198	2,490
10/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9588.8900	9999.7900	9.5889	9.9998	0
10/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	382.8800	344.9100	0.3829	0.3449	0
10/12/2024	2044 On 07-August-25			Bond Future	11.2815	11.2113	80.7954	81.2528	0
10/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12286.8900	12703.6000	12.2869	12.7036	0
10/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	529.4900	488.7700	0.5295	0.4888	0
10/12/2024	2044 On 06-November-25			Bond Future	11.3832	11.3106	82.3640	82.8300	0
10/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6126.7100	6432.6700	6.1267	6.4327	0
10/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3051.4400	2891.4600	3.0514	2.8915	0
10/12/2024	2044 On 05-February-26			Bond Future	11.4969	11.4217	79.5471	80.0217	0
10/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5058.0300	5325.3100	5.0580	5.3253	0
10/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4663.5700	4456.3100	4.6636	4.4563	0
10/12/2024	2046 On 06-February-25			Bond Future	123.0931	122.3649	123.0931	122.3649	18,486

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	9083.1400	8354.8700	9.0831	8.3549	0
10/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2046 On 08-May-25			Bond Future	123.3825	122.6394	123.3825	122.6394	0
10/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	1412.5300	669.4100	1.4125	0.6694	0
10/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2046 On 07-August-25			Bond Future	125.8508	125.0923	125.8508	125.0923	0
10/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	7160.8300	6402.3100	7.1608	6.4023	0
10/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2046 On 06-November-25			Bond Future	126.0644	125.2904	126.0644	125.2904	0
10/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	654.3500	0.0000	0.6544	0.0000	0
10/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	119.5600	0.0000	0.1196	0
10/12/2024	2046 On 05-February-26			Bond Future	128.4954	127.7059	128.4954	127.7059	0
10/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6845.4400	6055.9400	6.8454	6.0559	0
10/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2050 On 06-February-25			Bond Future	121.3670	121.9940	121.3670	121.9940	16,408
10/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5767.0400	6394.0200	5.7670	6.3940	0
10/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2050 On 08-May-25			Bond Future	123.8419	124.4812	123.8419	124.4812	0
10/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2681.8700	3321.2300	2.6819	3.3212	0
10/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2050 On 07-August-25			Bond Future	123.9427	124.5947	123.9427	124.5947	0
10/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4052.6900	4704.6800	4.0527	4.7047	0
10/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2050 On 06-November-25			Bond Future	126.3820	127.0463	126.3820	127.0463	0
10/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1962.0000	2626.3400	1.9620	2.6263	0
10/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	2050 On 05-February-26			Bond Future	126.3992	127.0755	126.3992	127.0755	0
10/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3579.1700	4255.5300	3.5792	4.2555	0
10/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	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
10/12/2024	AL37 On 06-February-25			Index Future	1078.0760	1081.0000	1078.0760	1,081.0000	0
10/12/2024	AL37 On 08-May-25			Index Future	1099.8060	1102.7840	1099.8060	1,102.7840	0
10/12/2024	AL37 On 07-August-25			Index Future	1121.5670	1124.6010	1121.5670	1,124.6010	0
10/12/2024	AL37 On 06-November-25			Index Future	1143.4170	1146.5050	1143.4170	1,146.5050	0
10/12/2024	AL37 On 05-February-26			Index Future	1165.2610	1168.4040	1165.2610	1,168.4040	0
10/12/2024	AL7T On 06-February-25			Index Future	1300.9750	1304.3770	1300.9750	1,304.3770	0
10/12/2024	AL7T On 08-May-25			Index Future	1327.1970	1330.6640	1327.1970	1,330.6640	0
10/12/2024	AL7T On 07-August-25			Index Future	1353.4580	1356.9880	1353.4580	1,356.9880	0
10/12/2024	AL7T On 06-November-25			Index Future	1379.8250	1383.4190	1379.8250	1,383.4190	0
10/12/2024	AL7T On 05-February-26			Index Future	1406.1860	1409.8430	1406.1860	1,409.8430	0
10/12/2024	ALBI On 06-February-25			Index Future	1118.2560	1121.9330	1118.2560	1,121.9330	98
10/12/2024	ALBI On 08-May-25			Index Future	1140.7950	1144.5430	1140.7950	1,144.5430	0
10/12/2024	ALBI On 07-August-25			Index Future	1163.3680	1167.1850	1163.3680	1,167.1850	0
10/12/2024	ALBI On 06-November-25			Index Future	1186.0320	1189.9190	1186.0320	1,189.9190	0
10/12/2024	ALBI On 05-February-26			Index Future	1208.6900	1212.6470	1208.6900	1,212.6470	0
10/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	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
10/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	ES33 On 06-February-25			Bond Future	10.9324	10.8822	84.2611	84.5020	0
10/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10529.5300	10770.4400	10.5295	10.7704	0
10/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES33 On 08-May-25			Bond Future	11.0448	10.9924	82.1793	82.4249	0
10/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7407.3300	7652.8600	7.4073	7.6529	0
10/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES33 On 07-August-25			Bond Future	11.1694	11.1147	83.8225	84.0726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10017.9000	10268.0100	10.0179	10.2680	0
10/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES33 On 06-November-25			Bond Future	11.3129	11.2558	81.6737	81.9284	0
10/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3023.4400	3278.1300	3.0234	3.2781	0
10/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES33 On 05-February-26			Bond Future	11.4785	11.4186	83.2453	83.5046	0
10/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	49.8000	309.0900	0.0498	0.3091	0
10/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES42 On 06-February-25			Bond Future	11.3972	11.3368	80.8742	81.2492	0
10/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12480.7000	12855.7000	12.4807	12.8557	0
10/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES42 On 08-May-25			Bond Future	11.4975	11.4349	78.2561	78.6384	0
10/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9625.2000	10007.5000	9.6252	10.0075	0
10/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES42 On 07-August-25			Bond Future	11.6038	11.5391	79.8199	80.2095	0
10/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11547.6800	11937.3600	11.5477	11.9374	0
10/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES42 On 06-November-25			Bond Future	11.7212	11.6541	77.1234	77.5204	0
10/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3789.5400	4186.5400	3.7895	4.1865	0
10/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	ES42 On 05-February-26			Bond Future	11.8491	11.7795	78.6050	79.0093	0
10/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	5.2700	409.5800	0.0053	0.4096	0
10/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	GOVI On 06-February-25			GOVI	1100.9910	1104.5590	1100.9910	1,104.5590	636
10/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1289910.0000	1325590.0000	128.9910	132.5590	0
10/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	GOVI On 08-May-25			GOVI	1123.1830	1126.8190	1123.1830	1,126.8190	0
10/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1011830.0000	1048190.0000	101.1830	104.8190	0
10/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	GOVI On 07-August-25			GOVI	1145.4070	1149.1110	1145.4070	1,149.1110	0
10/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1344070.0000	1381110.0000	134.4070	138.1110	0
10/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	GOVI On 06-November-25			GOVI	1167.7210	1171.4920	1167.7210	1,171.4920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	557210.0000	594920.0000	55.7210	59.4920	0
10/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	GOVI On 05-February-26			GOVI	1190.0300	1193.8690	1190.0300	1,193.8690	0
10/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	400300.0000	438690.0000	40.0300	43.8690	0
10/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/12/2024	IGOV On 06-February-25			Index Future	377.0610	376.8980	377.0610	376.8980	874
10/12/2024	IGOV On 08-May-25			Index Future	384.7530	384.5850	384.7530	384.5850	8
10/12/2024	IGOV On 07-August-25			Index Future	392.4560	392.2830	392.4560	392.2830	0
10/12/2024	IGOV On 06-November-25			Index Future	400.1890	400.0110	400.1890	400.0110	0
10/12/2024	IGOV On 05-February-26			Index Future	407.9210	407.7380	407.9210	407.7380	0
10/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
10/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
10/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
10/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/12/2024	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
10/12/2024	R033 On 06-February-25			Bond Future	9.8579	9.8020	104.4405	104.7505	5,803
10/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3069.8600	3320.8900	3.0699	3.3209	0
10/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	499.8900	440.9300	0.4999	0.4409	0
10/12/2024	R033 On 08-May-25			Bond Future	9.9363	9.8779	101.4957	101.8116	0
10/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3333.0700	3552.1900	3.3331	3.5522	0
10/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1239.2700	1142.5100	1.2393	1.1425	0
10/12/2024	R033 On 07-August-25			Bond Future	10.0259	9.9647	103.5011	103.8228	0
10/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3569.5600	3772.4500	3.5696	3.7725	0
10/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1991.1200	1872.2700	1.9911	1.8723	0
10/12/2024	R033 On 06-November-25			Bond Future	10.1300	10.0658	100.4674	100.7950	0
10/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3808.7100	4001.3000	3.8087	4.0013	0
10/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2796.7500	2661.7600	2.7968	2.6618	0
10/12/2024	R033 On 05-February-26			Bond Future	10.2515	10.1841	102.3780	102.7114	0
10/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4259.9800	4456.1900	4.2600	4.4562	0
10/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3091.7700	2954.5400	3.0918	2.9545	0
10/12/2024	R035 On 06-February-25			Bond Future	10.2480	10.2129	95.5222	95.7267	87,182
10/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	961.3900	1058.1800	0.9614	1.0582	15,000
10/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1828.8200	1721.0900	1.8288	1.7211	0
10/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1409.9200	1529.4900	1.4099	1.5295	100
10/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1339.9500	1255.0000	1.3400	1.2550	0
10/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1670.0000	1800.2200	1.6700	1.8002	1,000
10/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1136.1400	1061.8400	1.1361	1.0618	0
10/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2869.4300	3033.3300	2.8694	3.0333	0
10/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	567.7400	527.1200	0.5677	0.5271	1,100
10/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4968.6600	5159.3900	4.9687	5.1594	0
10/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	182.6700	168.8800	0.1827	0.1689	7,500
10/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5966.1000	6162.5900	5.9661	6.1626	0
10/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	106.1700	98.1400	0.1062	0.0981	1,100
10/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11504.4300	11708.7400	11.5044	11.7087	0
10/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	3.3700	3.1600	0.0034	0.0032	0
10/12/2024	R035 On 08-May-25			Bond Future	10.3276	10.2912	92.9360	93.1443	1,002
10/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2620.2400	2745.2300	2.6202	2.7452	150
10/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1981.5100	1898.2300	1.9815	1.8982	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4514.5100	4674.1500	4.5145	4.6742	0
10/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1051.9100	1003.2800	1.0519	1.0033	150
10/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6707.1200	6889.0800	6.7071	6.8891	400
10/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	538.4800	512.1700	0.5385	0.5122	0
10/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7792.3200	7981.2500	7.7923	7.9813	0
10/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	389.4300	370.0900	0.3894	0.3701	150
10/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8158.1500	8349.0000	8.1582	8.3490	0
10/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	349.2700	331.8500	0.3493	0.3319	0
10/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12367.9700	12572.0300	12.3680	12.5720	0
10/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	77.9500	73.7400	0.0780	0.0737	400
10/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15277.5600	15484.7000	15.2776	15.4847	0
10/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	19.3400	18.2100	0.0193	0.0182	400
10/12/2024	R035 On 07-August-25			Bond Future	10.4179	10.3800	94.7728	94.9849	0
10/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11721.1200	11919.7100	11.7211	11.9197	0
10/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	320.0800	306.6000	0.3201	0.3066	0
10/12/2024	R035 On 06-November-25			Bond Future	10.5235	10.4840	92.1078	92.3237	0
10/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5776.9100	5927.4600	5.7769	5.9275	0
10/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2180.0600	2114.7700	2.1801	2.1148	0
10/12/2024	R035 On 05-February-26			Bond Future	10.6454	10.6042	93.8608	94.0803	0
10/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4391.5000	4518.2800	4.3915	4.5183	0
10/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3625.2400	3532.4700	3.6252	3.5325	0
10/12/2024	R038 On 06-February-25			Bond Future	10.7692	10.7240	104.7106	105.0267	7,347
10/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3808.4800	4067.3400	3.8085	4.0673	0
10/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	597.4200	540.1700	0.5974	0.5402	0
10/12/2024	R038 On 08-May-25			Bond Future	10.8637	10.8168	101.3295	101.6516	2,395
10/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4219.0300	4441.3000	4.2190	4.4413	0
10/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1687.1000	1587.2400	1.6871	1.5872	0
10/12/2024	R038 On 07-August-25			Bond Future	10.9671	10.9184	103.3314	103.6595	0
10/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4551.7600	4757.1900	4.5518	4.7572	0
10/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2741.0400	2618.3700	2.7410	2.6184	0
10/12/2024	R038 On 06-November-25			Bond Future	11.0819	11.0313	99.8526	100.1867	0
10/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4042.8900	4217.6800	4.0429	4.2177	1,770
10/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4717.6600	4558.3500	4.7177	4.5584	0
10/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4967.6400	5163.0600	4.9676	5.1631	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3934.5000	3795.8200	3.9345	3.7958	0
10/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9555.9200	9818.0700	9.5559	9.8181	0
10/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1810.3500	1738.4000	1.8104	1.7384	1,770
10/12/2024	R038 On 05-February-26			Bond Future	11.2101	11.1575	101.7507	102.0907	0
10/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5750.0300	5951.8400	5.7500	5.9518	0
10/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4284.5900	4146.3900	4.2846	4.1464	0
10/12/2024	R053 On 06-February-25			Bond Future	11.0380	10.9673	109.3080	109.9486	2,011
10/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	14949.7100	15586.1900	14.9497	15.5862	0
10/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	21.9600	17.9300	0.0220	0.0179	0
10/12/2024	R053 On 08-May-25			Bond Future	11.1217	11.0485	105.6422	106.2952	0
10/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12655.7300	13248.4500	12.6557	13.2485	0
10/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	580.7900	520.4700	0.5808	0.5205	0
10/12/2024	R053 On 07-August-25			Bond Future	11.2118	11.1362	107.7292	108.3948	0
10/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15711.7200	16310.1800	15.7117	16.3102	0
10/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	816.6500	749.5100	0.8167	0.7495	0
10/12/2024	R053 On 06-November-25			Bond Future	11.3105	11.2322	103.9573	104.6354	0
10/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7655.1400	8097.4200	7.6551	8.0974	0
10/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3912.1100	3676.2800	3.9121	3.6763	0
10/12/2024	R053 On 05-February-26			Bond Future	11.4188	11.3376	105.9332	106.6239	0
10/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6465.9400	6855.3900	6.4659	6.8554	0
10/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5866.5000	5565.3000	5.8665	5.5653	0
10/12/2024	R186 On 06-February-25			Bond Future	8.1829	8.1444	105.3971	105.4639	175,983
10/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1475.3000	1539.8300	1.4753	1.5398	0
10/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	17.3200	15.0600	0.0173	0.0151	0
10/12/2024	R186 On 08-May-25			Bond Future	8.1900	8.1453	107.5207	107.5885	0
10/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	709.8900	755.6300	0.7099	0.7556	0
10/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	287.2300	265.1600	0.2872	0.2652	0
10/12/2024	R186 On 07-August-25			Bond Future	8.2264	8.1730	104.3363	104.4050	0
10/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1457.6600	1513.4000	1.4577	1.5134	1,983
10/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	188.6200	175.6200	0.1886	0.1756	0
10/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1967.4400	2027.8900	1.9674	2.0279	0
10/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	118.3300	110.0400	0.1183	0.1100	0
10/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2620.1200	2684.5200	2.6201	2.6845	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	58.6600	54.3200	0.0587	0.0543	1,983
10/12/2024	R186 On 06-November-25			Bond Future	8.3061	8.2404	106.3642	106.4338	0
10/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	406.0600	438.3900	0.4061	0.4384	0
10/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	592.7900	555.4600	0.5928	0.5555	0
10/12/2024	R186 On 05-February-26			Bond Future	8.4919	8.4065	103.0812	103.1518	0
10/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	459.6000	495.2500	0.4596	0.4953	0
10/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	510.7600	475.8500	0.5108	0.4759	0
10/12/2024	R202 On 06-February-25			Bond Future	270.0333	269.8467	270.0333	269.8467	1,932
10/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3243.3200	3056.7000	3.2433	3.0567	0
10/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R202 On 08-May-25			Bond Future	275.5398	275.3486	275.5398	275.3486	269
10/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3229.7800	3038.5900	3.2298	3.0386	0
10/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R202 On 07-August-25			Bond Future	275.7982	275.6029	275.7982	275.6029	0
10/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4198.2300	4002.8900	4.1982	4.0029	0
10/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R202 On 06-November-25			Bond Future	281.2273	281.0270	281.2273	281.0270	0
10/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5587.2800	5386.9700	5.5873	5.3870	0
10/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R202 On 05-February-26			Bond Future	281.2981	281.0921	281.2981	281.0921	0
10/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3478.0600	3272.0900	3.4781	3.2721	0
10/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R209 On 06-February-25			Bond Future	10.4495	10.3991	75.0293	75.2944	12,993
10/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9527.3300	9791.6600	9.5273	9.7917	0
10/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	5.9500	5.2200	0.0060	0.0052	0
10/12/2024	R209 On 08-May-25			Bond Future	10.5286	10.4765	73.3861	73.6562	6,367
10/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6961.0600	7204.6800	6.9611	7.2047	0
10/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	354.8000	328.2400	0.3548	0.3282	0
10/12/2024	R209 On 07-August-25			Bond Future	10.6160	10.5620	74.8362	75.1115	0
10/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9915.2000	10168.6100	9.9152	10.1686	0
10/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	357.2600	335.4200	0.3573	0.3354	0
10/12/2024	R209 On 06-November-25			Bond Future	10.7138	10.6578	73.1378	73.4181	0
10/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4882.0800	5070.2200	4.8821	5.0702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2173.5200	2081.3700	2.1735	2.0814	0
10/12/2024	R209 On 05-February-26			Bond Future	10.8239	10.7658	74.5294	74.8148	0
10/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4013.4100	4175.6700	4.0134	4.1757	0
10/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3495.8100	3372.6900	3.4958	3.3727	0
10/12/2024	R210 On 06-February-25			Bond Future	244.8893	244.9069	244.8893	244.9069	991
10/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5279.2600	5296.8500	5.2793	5.2969	0
10/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R210 On 08-May-25			Bond Future	246.5167	246.5342	246.5167	246.5342	300
10/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1513.2600	1495.8400	1.5133	1.4958	0
10/12/2024	R210 On 07-August-25			Bond Future	251.4487	251.4654	251.4487	251.4654	0
10/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	3008.6600	3025.4400	3.0087	3.0254	0
10/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R210 On 06-November-25			Bond Future	252.9676	252.9837	252.9676	252.9837	0
10/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	827.6000	843.7400	0.8276	0.8437	0
10/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R210 On 05-February-26			Bond Future	257.8475	257.8629	257.8475	257.8629	0
10/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4747.4500	4762.9000	4.7475	4.7629	0
10/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2024	R213 On 06-February-25			Bond Future	9.3707	9.3145	92.4066	92.6449	97,907
10/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7918.9600	8156.1300	7.9190	8.1561	0
10/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	9.0100	7.8700	0.0090	0.0079	0
10/12/2024	R213 On 08-May-25			Bond Future	9.4327	9.3735	90.7106	90.9534	0
10/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4645.5000	4857.8200	4.6455	4.8578	0
10/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	324.7200	294.1800	0.3247	0.2942	0
10/12/2024	R213 On 07-August-25			Bond Future	9.5079	9.4455	92.5037	92.7509	0
10/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8243.1000	8474.1700	8.2431	8.4742	0
10/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	206.5000	190.3000	0.2065	0.1903	0
10/12/2024	R213 On 06-November-25			Bond Future	9.6044	9.5385	90.7475	90.9992	0
10/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3354.0300	3515.9800	3.3540	3.5160	0
10/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1676.1800	1586.3800	1.6762	1.5864	0
10/12/2024	R213 On 05-February-26			Bond Future	9.7237	9.6537	92.4757	92.7319	0
10/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2885.1300	3031.4000	2.8851	3.0314	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2279.6700	2169.7300	2.2797	2.1697	0
10/12/2024	R214 On 06-February-25			Bond Future	10.8266	10.7662	70.3343	70.6768	18,356
10/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5080.9400	5400.9200	5.0809	5.4009	521
10/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	154.2200	131.6600	0.1542	0.1317	0
10/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7411.0300	7747.4500	7.4110	7.7475	521
10/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	39.7600	33.6400	0.0398	0.0336	0
10/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9504.6200	9845.4600	9.5046	9.8455	0
10/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	10.9700	9.2700	0.0110	0.0093	0
10/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13405.2200	13747.7200	13.4052	13.7477	0
10/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.2500	0.2100	0.0003	0.0002	521
10/12/2024	R214 On 08-May-25			Bond Future	10.9035	10.8411	68.4477	68.7969	3,232
10/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7940.8400	8261.2600	7.9408	8.2613	0
10/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	307.4900	278.6600	0.3075	0.2787	0
10/12/2024	R214 On 07-August-25			Bond Future	10.9880	10.9236	69.8005	70.1564	0
10/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10158.3200	10482.1300	10.1583	10.4821	0
10/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	444.8300	412.7800	0.4448	0.4128	0
10/12/2024	R214 On 06-November-25			Bond Future	11.0833	11.0168	67.8563	68.2188	0
10/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5305.1100	5548.8100	5.3051	5.5488	0
10/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2381.1200	2262.3400	2.3811	2.2623	0
10/12/2024	R214 On 05-February-26			Bond Future	11.1900	11.1212	69.1478	69.5169	0
10/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4205.9700	4414.1200	4.2060	4.4141	0
10/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3833.3400	3672.3500	3.8333	3.6724	0
10/12/2024	R248 On 06-February-25			Bond Future	11.0345	10.9587	84.9928	85.5235	272,105
10/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	151.4100	210.6100	0.1514	0.2106	660
10/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5551.4300	5079.9000	5.5514	5.0799	0
10/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1545.8700	1831.9600	1.5459	1.8320	660
10/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1786.3500	1541.7100	1.7864	1.5417	0
10/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4799.1000	5262.9900	4.7991	5.2630	0
10/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	380.6300	313.7900	0.3806	0.3138	660
10/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10404.8900	10929.9300	10.4049	10.9299	0
10/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	28.4700	22.7800	0.0285	0.0228	0
10/12/2024	R248 On 08-May-25			Bond Future	11.1153	11.0371	82.2580	82.7990	30,311
10/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9656.0800	10146.0600	9.6561	10.1461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	454.6300	403.5600	0.4546	0.4036	0
10/12/2024	R248 On 07-August-25			Bond Future	11.2040	11.1230	83.8836	84.4351	0
10/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12436.9700	12936.0100	12.4370	12.9360	0
10/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	587.3700	534.8900	0.5874	0.5349	0
10/12/2024	R248 On 06-November-25			Bond Future	11.3030	11.2192	81.0701	81.6321	0
10/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5982.3700	6346.4500	5.9824	6.3465	0
10/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3154.4700	2956.6200	3.1545	2.9566	0
10/12/2024	R248 On 05-February-26			Bond Future	11.4134	11.3266	82.6124	83.1847	0
10/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5052.0100	5371.8300	5.0520	5.3718	0
10/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4747.1400	4494.7000	4.7471	4.4947	0
10/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0