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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For September 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	2025 On 07-November-24			Bond Future	185.3902	185.3806	185.3902	185.3806	9,240
05/09/2024	2029 On 07-November-24			Bond Future	134.0855	134.5865	134.0855	134.5865	10,084
05/09/2024	2029 On 06-February-25			Bond Future	136.9014	137.4123	136.9014	137.4123	0
05/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4501.4100	5012.2700	4.5014	5.0123	0
05/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2029 On 08-May-25			Bond Future	138.2430	138.7624	138.2430	138.7624	0
05/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	393.0100	912.3800	0.3930	0.9124	0
05/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2029 On 07-August-25			Bond Future	140.9689	141.4978	140.9689	141.4978	0
05/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3558.8500	4087.7600	3.5589	4.0878	0
05/09/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2029 On 06-November-25			Bond Future	142.2607	142.7970	142.2607	142.7970	0
05/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2470.6500	3007.0100	2.4707	3.0070	0
05/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2030 On 07-November-24			Bond Future	8.9895	9.0626	98.1892	97.8978	180,550
05/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4756.2500	4477.0100	4.7563	4.4770	600
05/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	32.4800	44.6900	0.0325	0.0447	0
05/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6582.2700	6293.7900	6.5823	6.2938	600
05/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	6.5600	9.5300	0.0066	0.0095	0
05/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6691.2900	6402.5700	6.6913	6.4026	0
05/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	5.9500	8.6800	0.0060	0.0087	0
05/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6727.6100	6438.8000	6.7276	6.4388	0
05/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	5.7600	8.4000	0.0058	0.0084	0
05/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6763.9000	6475.0200	6.7639	6.4750	0
05/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	5.5700	8.1400	0.0056	0.0081	0
05/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10833.7800	10542.3600	10.8338	10.5424	0
05/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	600
05/09/2024	2030 On 06-February-25			Bond Future	9.0218	9.0996	96.2174	95.9194	0
05/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	840.9600	742.3800	0.8410	0.7424	800
05/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2163.4700	2362.8600	2.1635	2.3629	0
05/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1744.9700	1583.2200	1.7450	1.5832	800
05/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1140.0800	1276.3000	1.1401	1.2763	0
05/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3066.7000	2848.4100	3.0667	2.8484	0
05/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	544.0600	623.7400	0.5441	0.6237	800
05/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6227.8200	5951.8500	6.2278	5.9519	0
05/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	116.4700	138.4700	0.1165	0.1385	0
05/09/2024	2030 On 08-May-25			Bond Future	9.0862	9.1692	98.1385	97.8340	0
05/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1069.8600	964.0200	1.0699	0.9640	800
05/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2577.1200	2775.7600	2.5771	2.7758	0
05/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1943.4900	1786.8500	1.9435	1.7869	800
05/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1599.3300	1747.1700	1.5993	1.7472	0
05/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3780.8200	3559.3800	3.7808	3.5594	0
05/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	739.8900	822.9300	0.7399	0.8229	0
05/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3947.6200	3722.0800	3.9476	3.7221	0
05/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	695.0200	773.9600	0.6950	0.7740	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4867.8400	4623.1200	4.8678	4.6231	1,640
05/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	496.3200	556.0800	0.4963	0.5561	0
05/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6010.1600	5748.0100	6.0102	5.7480	2,280
05/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	331.4600	373.7900	0.3315	0.3738	0
05/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9631.6700	9338.4500	9.6317	9.3385	0
05/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	70.4200	81.6800	0.0704	0.0817	1,640
05/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10938.4300	10639.9700	10.9384	10.6400	0
05/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	34.0300	40.0500	0.0340	0.0401	2,280
05/09/2024	2030 On 07-August-25			Bond Future	9.1716	9.2605	96.0387	95.7278	0
05/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5176.8800	4936.3600	5.1769	4.9364	1,054
05/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	722.4200	792.8400	0.7224	0.7928	0
05/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6943.4200	6677.9200	6.9434	6.6779	0
05/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	435.2500	480.6900	0.4353	0.4807	0
05/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9820.3600	9526.9700	9.8204	9.5270	0
05/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	137.3600	154.9100	0.1374	0.1549	1,054
05/09/2024	2030 On 06-November-25			Bond Future	9.2646	9.3598	97.8813	97.5639	0
05/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2707.9300	2531.0900	2.7079	2.5311	0
05/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1793.7700	1934.3400	1.7938	1.9343	0
05/09/2024	2032 On 07-November-24			Bond Future	9.7524	9.8460	93.1792	92.7205	103,006
05/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1160.0500	951.9900	1.1601	0.9520	50
05/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1172.0500	1422.7400	1.1721	1.4227	0
05/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1470.4400	1229.2700	1.4704	1.2293	0
05/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	943.4000	1160.9800	0.9434	1.1610	0
05/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1592.0400	1339.2200	1.5920	1.3392	100
05/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	869.9800	1075.9100	0.8700	1.0759	0
05/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4235.5500	3839.2700	4.2356	3.8393	0
05/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	184.7200	247.1900	0.1847	0.2472	200
05/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6432.6900	5995.7100	6.4327	5.9957	600
05/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	53.7000	75.4700	0.0537	0.0755	0
05/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	7997.0700	7548.2000	7.9971	7.5482	0
05/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	22.0300	31.9100	0.0220	0.0319	0
05/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8040.3200	7591.2300	8.0403	7.5912	0
05/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	21.4900	31.1500	0.0215	0.0312	0
05/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8083.5600	7634.2600	8.0836	7.6343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	20.9800	30.4300	0.0210	0.0304	0
05/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8600.9900	8149.4800	8.6010	8.1495	600
05/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	15.5900	22.8300	0.0156	0.0228	0
05/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8729.9300	8277.9400	8.7299	8.2779	1,615
05/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	14.4800	21.2400	0.0145	0.0212	0
05/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14148.2300	13689.5400	14.1482	13.6895	0
05/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0700	0.1300	0.0001	0.0001	600
05/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15753.7900	15295.0500	15.7538	15.2951	0
05/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,615
05/09/2024	2032 On 06-February-25			Bond Future	9.8172	9.9154	95.1132	94.6444	0
05/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	971.9000	826.2500	0.9719	0.8263	800
05/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2899.0500	3222.1500	2.8991	3.2222	0
05/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2093.3500	1850.0100	2.0934	1.8500	800
05/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1602.8100	1828.2200	1.6028	1.8282	0
05/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4339.3600	3984.4500	4.3394	3.9845	0
05/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	640.5100	754.3500	0.6405	0.7544	800
05/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8696.3900	8257.1700	8.6964	8.2572	0
05/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	131.0100	160.5400	0.1310	0.1605	0
05/09/2024	2032 On 08-May-25			Bond Future	9.9014	10.0046	92.8493	92.3706	0
05/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1273.6000	1116.3000	1.2736	1.1163	800
05/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3547.8900	3869.2500	3.5479	3.8693	0
05/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2330.9900	2095.4800	2.3310	2.0955	800
05/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2244.3300	2487.4800	2.2443	2.4875	0
05/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5384.3500	5021.3800	5.3844	5.0214	0
05/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	839.8600	955.5500	0.8399	0.9556	0
05/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5595.7700	5227.1200	5.5958	5.2271	0
05/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	790.0300	900.0400	0.7900	0.9000	800
05/09/2024	2032 On 07-August-25			Bond Future	10.0012	10.1098	94.6555	94.1670	0
05/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9154.4300	8739.7800	9.1544	8.7398	0
05/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	630.2400	704.1300	0.6302	0.7041	0
05/09/2024	2032 On 06-November-25			Bond Future	10.1161	10.2306	92.3111	91.8128	0
05/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3870.0900	3589.4500	3.8701	3.5895	0
05/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2554.8500	2772.5800	2.5549	2.7726	0
05/09/2024	2033 On 07-November-24			Bond Future	127.8020	127.7626	127.8020	127.7626	6,936

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05/09/2024	2033 On 06-February-25			Bond Future	130.4860	130.4452	130.4860	130.4452	0
05/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5545.9500	5505.1600	5.5460	5.5052	0
05/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2033 On 08-May-25			Bond Future	131.5984	131.5550	131.5984	131.5550	0
05/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	978.3600	934.9700	0.9784	0.9350	0
05/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2033 On 07-August-25			Bond Future	134.1934	134.1485	134.1934	134.1485	0
05/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5543.3700	5498.4600	5.5434	5.4985	0
05/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2033 On 06-November-25			Bond Future	135.2507	135.2021	135.2507	135.2021	0
05/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2110.6700	2062.1400	2.1107	2.0621	0
05/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2037 On 07-November-24			Bond Future	10.8624	10.9914	86.5993	85.8399	203,385
05/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9327.5100	8582.6500	9.3275	8.5827	0
05/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	21.5500	36.0400	0.0216	0.0360	0
05/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9376.9700	8631.7600	9.3770	8.6318	0
05/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	20.9600	35.1000	0.0210	0.0351	0
05/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9426.4200	8680.8700	9.4264	8.6809	0
05/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	20.4000	34.2000	0.0204	0.0342	0
05/09/2024	2037 On 06-February-25			Bond Future	10.9477	11.0818	84.1361	83.3606	0
05/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	9904.8700	9193.1800	9.9049	9.1932	0
05/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	229.4300	293.2300	0.2294	0.2932	0
05/09/2024	2037 On 08-May-25			Bond Future	11.0532	11.1926	85.8154	85.0238	3,975
05/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7422.6400	6802.7700	7.4226	6.8028	0
05/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	959.0600	1130.7100	0.9591	1.1307	0
05/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8693.8500	8037.3200	8.6939	8.0373	15,000
05/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	721.7800	856.7700	0.7218	0.8568	0
05/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	11914.9900	11195.6900	11.9150	11.1957	7,500
05/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	352.2600	424.4800	0.3523	0.4245	0
05/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12123.5500	11400.5700	12.1236	11.4006	7,500
05/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	330.2600	398.8000	0.3303	0.3988	0
05/09/2024	2037 On 07-August-25			Bond Future	11.1728	11.3180	83.2244	82.4170	0
05/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2130.8800	1852.6300	2.1309	1.8526	2,341
05/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5722.7100	6251.8400	5.7227	6.2518	0

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05/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2327.3600	2031.3500	2.3274	2.0314	200
05/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5386.9200	5898.2900	5.3869	5.8983	0
05/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4499.0400	4049.8000	4.4990	4.0498	0
05/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3130.7100	3488.8500	3.1307	3.4889	2,541
05/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7160.1600	6589.8700	7.1602	6.5899	0
05/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1829.7500	2066.8400	1.8298	2.0668	2,541
05/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10451.9900	9787.8200	10.4520	9.7878	0
05/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	1000.1700	1143.3800	1.0002	1.1434	0
05/09/2024	2037 On 06-November-25			Bond Future	11.2946	11.4457	84.8194	83.9960	0
05/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5183.5000	4712.8200	5.1835	4.7128	0
05/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3370.8500	3723.5100	3.3709	3.7235	0
05/09/2024	2038 On 07-November-24			Bond Future	139.5555	140.9516	139.5555	140.9516	3,218
05/09/2024	2038 On 06-February-25			Bond Future	140.3737	141.7978	140.3737	141.7978	0
05/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5143.7200	6567.7900	5.1437	6.5678	0
05/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2038 On 08-May-25			Bond Future	143.2123	144.6642	143.2123	144.6642	0
05/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	3532.3300	4984.1700	3.5323	4.9842	0
05/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2038 On 07-August-25			Bond Future	143.8806	145.3577	143.8806	145.3577	0
05/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	4320.6400	5797.7100	4.3206	5.7977	0
05/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2038 On 06-November-25			Bond Future	146.6800	148.1853	146.6800	148.1853	0
05/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	2799.9800	4305.2700	2.8000	4.3053	0
05/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2040 On 07-November-24			Bond Future	11.0629	11.2021	87.4888	86.5980	113,311
05/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6449.1100	5638.6200	6.4491	5.6386	640
05/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	138.5600	218.8300	0.1386	0.2188	0
05/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9137.2600	8272.3700	9.1373	8.2724	0
05/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	37.0900	62.9600	0.0371	0.0630	640
05/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10404.6300	9528.4600	10.4046	9.5285	0
05/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	19.4400	34.0300	0.0194	0.0340	0
05/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10456.9300	9580.4100	10.4569	9.5804	0
05/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	18.9300	33.1700	0.0189	0.0332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10509.1700	9632.3100	10.5092	9.6323	0
05/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	18.4200	32.3200	0.0184	0.0323	0
05/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12003.9500	11120.0700	12.0040	11.1201	0
05/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	8.4500	15.3300	0.0085	0.0153	640
05/09/2024	2040 On 06-February-25			Bond Future	11.1485	11.2928	84.7935	83.8839	14
05/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2016.6900	1638.7200	2.0167	1.6387	780
05/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2967.9600	3499.5800	2.9680	3.4996	0
05/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4665.5500	4048.4600	4.6656	4.0485	0
05/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1268.1400	1560.6400	1.2681	1.5606	780
05/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6971.0300	6236.7600	6.9710	6.2368	0
05/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	669.3800	844.7000	0.6694	0.8447	780
05/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10620.9500	9787.4300	10.6210	9.7874	0
05/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	252.7900	328.8600	0.2528	0.3289	0
05/09/2024	2040 On 08-May-25			Bond Future	11.2523	11.4021	86.4857	85.5574	3,900
05/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8919.7800	8170.4300	8.9198	8.1704	0
05/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	933.6500	1112.5800	0.9337	1.1126	0
05/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9463.3800	8698.1300	9.4634	8.6981	15,000
05/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	836.9700	1000.0000	0.8370	1.0000	0
05/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12530.4600	11694.5600	12.5305	11.6946	7,500
05/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	428.1800	520.5600	0.4282	0.5206	0
05/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12838.2600	11996.0700	12.8383	11.9961	7,500
05/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	392.3400	478.4300	0.3923	0.4784	0
05/09/2024	2040 On 07-August-25			Bond Future	11.3690	11.5247	83.6569	82.7100	0
05/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11664.6700	10877.3200	11.6647	10.8773	0
05/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1030.0200	1189.5500	1.0300	1.1896	0
05/09/2024	2040 On 06-November-25			Bond Future	11.4871	11.6488	85.2596	84.2942	0
05/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5806.5700	5250.3100	5.8066	5.2503	0
05/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3720.4600	4129.6800	3.7205	4.1297	0
05/09/2024	2044 On 07-November-24			Bond Future	11.1099	11.2643	83.8615	82.8397	94,256
05/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5829.5700	4935.5900	5.8296	4.9356	0
05/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	210.7000	338.6000	0.2107	0.3386	13,875
05/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7195.9200	6249.6800	7.1959	6.2497	0
05/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	112.0500	187.6900	0.1121	0.1877	9,540
05/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8561.2800	7582.8000	8.5613	7.5828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	58.5300	101.9300	0.0585	0.1019	11,405
05/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10701.9100	9697.2700	10.7019	9.6973	0
05/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	20.5300	37.7700	0.0205	0.0378	0
05/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10754.4500	9749.4100	10.7545	9.7494	0
05/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	20.0000	36.8400	0.0200	0.0368	0
05/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10806.9300	9801.5100	10.8069	9.8015	0
05/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	19.4800	35.9400	0.0195	0.0359	0
05/09/2024	2044 On 06-February-25			Bond Future	11.1903	11.3500	81.2163	80.1729	0
05/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6020.7600	5237.8200	6.0208	5.2378	449
05/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	948.9000	1209.3500	0.9489	1.2094	0
05/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8450.7500	7560.8100	8.4508	7.5608	449
05/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	500.4900	653.9400	0.5005	0.6539	0
05/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	11015.5500	10058.5900	11.0156	10.0586	0
05/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	258.4100	344.8400	0.2584	0.3448	0
05/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14483.2300	13471.5400	14.4832	13.4715	0
05/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	79.3000	111.0000	0.0793	0.1110	449
05/09/2024	2044 On 08-May-25			Bond Future	11.2870	11.4526	82.8370	81.7723	0
05/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2156.5100	1763.7300	2.1565	1.7637	2,490
05/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4600.4500	5272.4000	4.6005	5.2724	0
05/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4656.4300	4020.9900	4.6564	4.0210	0
05/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2351.0300	2780.3200	2.3510	2.7803	2,490
05/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7906.2200	7087.8300	7.9062	7.0878	0
05/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1163.2400	1409.5800	1.1632	1.4096	2,490
05/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9376.1700	8503.1900	9.3762	8.5032	0
05/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	863.9900	1055.7400	0.8640	1.0557	0
05/09/2024	2044 On 07-August-25			Bond Future	11.3953	11.5671	80.0625	78.9765	0
05/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12081.2800	11176.3700	12.0813	11.1764	0
05/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1056.8100	1237.8400	1.0568	1.2378	0
05/09/2024	2044 On 06-November-25			Bond Future	11.5044	11.6824	81.5962	80.4890	0
05/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6008.6300	5363.5100	6.0086	5.3635	0
05/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3701.1400	4163.2800	3.7011	4.1633	0
05/09/2024	2046 On 07-November-24			Bond Future	120.4318	122.1059	120.4318	122.1059	18,098
05/09/2024	2046 On 06-February-25			Bond Future	122.9608	124.6695	122.9608	124.6695	0
05/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	8950.8100	10659.5400	8.9508	10.6595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2046 On 08-May-25			Bond Future	123.2042	124.9452	123.2042	124.9452	0
05/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	1234.2200	2975.2000	1.2342	2.9752	0
05/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2046 On 07-August-25			Bond Future	125.6324	127.4071	125.6324	127.4071	0
05/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	6942.3500	8717.0700	6.9424	8.7171	0
05/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2046 On 06-November-25			Bond Future	125.7936	127.5988	125.7936	127.5988	0
05/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	383.6100	2188.8300	0.3836	2.1888	0
05/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2050 On 07-November-24			Bond Future	122.1996	123.6662	122.1996	123.6662	15,391
05/09/2024	2050 On 06-February-25			Bond Future	122.4119	123.9080	122.4119	123.9080	582
05/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	6811.9100	8308.0400	6.8119	8.3080	0
05/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2050 On 08-May-25			Bond Future	124.8874	126.4129	124.8874	126.4129	0
05/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	3727.4000	5252.8700	3.7274	5.2529	0
05/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2050 On 07-August-25			Bond Future	124.9471	126.4994	124.9471	126.4994	0
05/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5057.1000	6609.3900	5.0571	6.6094	0
05/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	2050 On 06-November-25			Bond Future	127.3777	128.9598	127.3777	128.9598	0
05/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	2957.6900	4539.8400	2.9577	4.5398	0
05/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	AL37 On 07-November-24			Index Future	1053.1460	1049.5690	1053.1460	1,049.5690	0
05/09/2024	AL37 On 06-February-25			Index Future	1075.0080	1071.3520	1075.0080	1,071.3520	0
05/09/2024	AL37 On 08-May-25			Index Future	1096.5100	1092.7750	1096.5100	1,092.7750	0
05/09/2024	AL37 On 07-August-25			Index Future	1117.9000	1114.0860	1117.9000	1,114.0860	0
05/09/2024	AL37 On 06-November-25			Index Future	1139.4460	1135.5540	1139.4460	1,135.5540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	AL7T On 07-November-24			Index Future	1255.8540	1247.9070	1255.8540	1,247.9070	0
05/09/2024	AL7T On 06-February-25			Index Future	1281.9240	1273.8070	1281.9240	1,273.8070	0
05/09/2024	AL7T On 08-May-25			Index Future	1307.5650	1299.2780	1307.5650	1,299.2780	0
05/09/2024	AL7T On 07-August-25			Index Future	1333.0710	1324.6160	1333.0710	1,324.6160	0
05/09/2024	AL7T On 06-November-25			Index Future	1358.7650	1350.1420	1358.7650	1,350.1420	0
05/09/2024	ALBI On 07-November-24			Index Future	1086.7120	1079.1570	1086.7120	1,079.1570	121
05/09/2024	ALBI On 06-February-25			Index Future	1109.2710	1101.5550	1109.2710	1,101.5550	0
05/09/2024	ALBI On 08-May-25			Index Future	1131.4590	1123.5810	1131.4590	1,123.5810	0
05/09/2024	ALBI On 07-August-25			Index Future	1153.5300	1145.4930	1153.5300	1,145.4930	0
05/09/2024	ALBI On 06-November-25			Index Future	1175.7630	1167.5670	1175.7630	1,167.5670	0
05/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	ES33 On 07-November-24			Bond Future	11.1295	11.2490	81.0872	80.5186	0
05/09/2024	ES33 On 06-February-25			Bond Future	11.2435	11.3684	82.7901	82.2092	0
05/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9058.4800	8477.5800	9.0585	8.4776	0
05/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	ES33 On 08-May-25			Bond Future	11.3729	11.5035	80.6638	80.0707	0
05/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5891.7800	5298.7100	5.8918	5.2987	0
05/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	ES33 On 07-August-25			Bond Future	11.5180	11.6547	82.2514	81.6462	0
05/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8446.8400	7841.5800	8.4468	7.8416	0
05/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	ES33 On 06-November-25			Bond Future	11.6826	11.8259	80.0517	79.4343	0
05/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1401.4600	784.0500	1.4015	0.7841	0
05/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	ES42 On 07-November-24			Bond Future	11.4440	11.5987	78.3739	77.4286	0
05/09/2024	ES42 On 06-February-25			Bond Future	11.5365	11.6968	80.0190	79.0534	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11625.5200	10659.9500	11.6255	10.6600	0
05/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	ES42 On 08-May-25			Bond Future	11.6443	11.8107	77.3692	76.3836	0
05/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8738.3000	7752.6700	8.7383	7.7527	0
05/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	ES42 On 07-August-25			Bond Future	11.7604	11.9330	78.8893	77.8838	0
05/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10617.1600	9611.6400	10.6172	9.6116	0
05/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	ES42 On 06-November-25			Bond Future	11.8872	12.0665	76.1546	75.1292	0
05/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2820.7300	1795.2900	2.8207	1.7953	0
05/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	GOVI On 07-November-24			GOVI	1069.9000	1062.6110	1069.9000	1,062.6110	684
05/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1211200.0000	1138310.0000	121.1200	113.8310	0
05/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1211100.0000	1138210.0000	121.1100	113.8210	0
05/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1211000.0000	1138110.0000	121.1000	113.8110	0
05/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	GOVI On 06-February-25			GOVI	1092.1100	1084.6660	1092.1100	1,084.6660	0
05/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1201100.0000	1126660.0000	120.1100	112.6660	0
05/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	GOVI On 08-May-25			GOVI	1113.9540	1106.3540	1113.9540	1,106.3540	0
05/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	919540.0000	843540.0000	91.9540	84.3540	0
05/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	GOVI On 07-August-25			GOVI	1135.6830	1127.9300	1135.6830	1,127.9300	0
05/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1246830.0000	1169300.0000	124.6830	116.9300	0
05/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	GOVI On 06-November-25			GOVI	1157.5730	1149.6650	1157.5730	1,149.6650	0
05/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	455730.0000	376650.0000	45.5730	37.6650	0
05/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/09/2024	IGOV On 07-November-24			Index Future	371.3610	374.1140	371.3610	374.1140	779
05/09/2024	IGOV On 06-February-25			Index Future	379.1600	381.9690	379.1600	381.9690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	IGOV On 08-May-25			Index Future	386.8320	389.6960	386.8320	389.6960	0
05/09/2024	IGOV On 07-August-25			Index Future	394.4640	397.3830	394.4640	397.3830	0
05/09/2024	IGOV On 06-November-25			Index Future	402.1520	405.1250	402.1520	405.1250	0
05/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
05/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
05/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
05/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
05/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
05/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
05/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
05/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/09/2024	R035 On 07-November-24			Bond Future	10.4867	10.6058	91.7576	91.0728	141,537
05/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3822.7600	3283.5700	3.8228	3.2836	0
05/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	370.4700	516.0500	0.3705	0.5161	11,000
05/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9076.4100	8405.3100	9.0764	8.4053	0
05/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	22.3800	36.0500	0.0224	0.0361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9125.7600	8454.3300	9.1258	8.4543	0
05/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	21.7700	35.1100	0.0218	0.0351	0
05/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9175.0800	8503.3200	9.1751	8.5033	0
05/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	21.1700	34.1800	0.0212	0.0342	0
05/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9224.3700	8552.2900	9.2244	8.5523	1,000
05/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	20.5900	33.2800	0.0206	0.0333	0
05/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14120.3900	13436.0300	14.1204	13.4360	0
05/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.4200	0.8300	0.0004	0.0008	1,000
05/09/2024	R035 On 06-February-25			Bond Future	10.5717	10.6959	93.6624	92.9630	0
05/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1543.8600	1278.8000	1.5439	1.2788	1,000
05/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2869.8200	3304.1400	2.8698	3.3041	0
05/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2430.6300	2075.1600	2.4306	2.0752	0
05/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1988.7600	2332.6700	1.9888	2.3327	1,000
05/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4869.1900	4355.8500	4.8692	4.3559	0
05/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	869.0800	1055.1200	0.8691	1.0551	1,000
05/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9835.2100	9188.1300	9.8352	9.1881	0
05/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	193.9700	246.2700	0.1940	0.2463	0
05/09/2024	R035 On 08-May-25			Bond Future	10.6675	10.7968	91.0228	90.3089	0
05/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2208.3300	1911.9200	2.2083	1.9119	150
05/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3482.8100	3900.2700	3.4828	3.9003	0
05/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3747.1600	3338.3300	3.7472	3.3383	0
05/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2197.7700	2502.8100	2.1978	2.5028	150
05/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5619.1200	5116.8800	5.6191	5.1169	400
05/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1363.6900	1575.3200	1.3637	1.5753	0
05/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6575.0600	6037.1600	6.5751	6.0372	0
05/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1085.3800	1261.3500	1.0854	1.2614	150
05/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6901.1100	6352.4700	6.9011	6.3525	0
05/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1005.4400	1170.6700	1.0054	1.1707	0
05/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10791.9300	10155.4600	10.7919	10.1555	0
05/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	415.1200	492.5200	0.4151	0.4925	400
05/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13519.6000	12843.6200	13.5196	12.8436	0
05/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	174.5900	212.4800	0.1746	0.2125	400
05/09/2024	R035 On 07-August-25			Bond Future	10.7772	10.9122	92.7943	92.0659	0
05/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10350.2300	9747.9100	10.3502	9.7479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	927.7200	1053.7300	0.9277	1.0537	0
05/09/2024	R035 On 06-November-25			Bond Future	10.9025	11.0435	90.0687	89.3259	0
05/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4846.1400	4428.0400	4.8461	4.4280	0
05/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3288.4200	3613.0800	3.2884	3.6131	0
05/09/2024	R053 On 07-November-24			Bond Future	11.0487	11.1979	106.3150	104.9857	3,664
05/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13850.9800	12550.6500	13.8510	12.5507	0
05/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	38.2000	67.1500	0.0382	0.0672	0
05/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13919.6900	12618.7200	13.9197	12.6187	0
05/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	37.2600	65.5700	0.0373	0.0656	0
05/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	13988.3400	12686.7600	13.9883	12.6868	0
05/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	36.3500	64.0500	0.0364	0.0641	0
05/09/2024	R053 On 06-February-25			Bond Future	11.1259	11.2804	108.5216	107.1642	0
05/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14497.7700	13256.1300	14.4978	13.2561	0
05/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	356.5000	472.2700	0.3565	0.4723	0
05/09/2024	R053 On 08-May-25			Bond Future	11.2147	11.3748	104.8215	103.4363	0
05/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12485.5000	11356.8400	12.4855	11.3568	0
05/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1231.2100	1487.8000	1.2312	1.4878	0
05/09/2024	R053 On 07-August-25			Bond Future	11.3120	11.4780	106.8592	105.4464	0
05/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15387.3700	14213.1100	15.3874	14.2131	0
05/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1362.2400	1600.8000	1.3622	1.6008	0
05/09/2024	R053 On 06-November-25			Bond Future	11.4174	11.5896	103.0446	101.6041	0
05/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7627.4400	6792.4900	7.6274	6.7925	0
05/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4797.0900	5402.6900	4.7971	5.4027	0
05/09/2024	R186 On 07-November-24			Bond Future	7.9316	7.9855	109.0081	108.9021	158,903
05/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2340.0400	2238.6400	2.3400	2.2386	0
05/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	15.9600	20.5300	0.0160	0.0205	0
05/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2358.6900	2257.1800	2.3587	2.2572	0
05/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	15.5000	19.9600	0.0155	0.0200	0
05/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2377.3500	2275.7200	2.3774	2.2757	0
05/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	15.0600	19.4000	0.0151	0.0194	0
05/09/2024	R186 On 06-February-25			Bond Future	7.8612	7.9234	105.9578	105.8492	0
05/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2150.3200	2058.7100	2.1503	2.0587	0
05/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	131.5800	148.6000	0.1316	0.1486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	R186 On 08-May-25			Bond Future	7.8259	7.8991	108.0740	107.9625	0
05/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1349.1700	1273.9200	1.3492	1.2739	0
05/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	373.2400	409.4600	0.3732	0.4095	0
05/09/2024	R186 On 07-August-25			Bond Future	7.8161	7.9041	104.8667	104.7525	0
05/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1965.6500	1871.9200	1.9657	1.8719	1,983
05/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	166.1200	186.5900	0.1661	0.1866	0
05/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2468.0700	2366.3000	2.4681	2.3663	0
05/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	88.4700	100.9000	0.0885	0.1009	0
05/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3128.5800	3020.3700	3.1286	3.0204	0
05/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	36.6300	42.6200	0.0366	0.0426	1,983
05/09/2024	R186 On 06-November-25			Bond Future	7.8220	7.9317	106.8787	106.7618	0
05/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	813.1800	747.2900	0.8132	0.7473	0
05/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	485.4100	536.4200	0.4854	0.5364	0
05/09/2024	R202 On 07-November-24			Bond Future	270.7161	271.5644	270.7161	271.5644	1,076
05/09/2024	R202 On 06-February-25			Bond Future	271.1952	272.0594	271.1952	272.0594	0
05/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	4405.2200	5269.4100	4.4052	5.2694	0
05/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	R202 On 08-May-25			Bond Future	276.6799	277.5597	276.6799	277.5597	0
05/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4369.8600	5249.7300	4.3699	5.2497	0
05/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	R202 On 07-August-25			Bond Future	276.8230	277.7134	276.8230	277.7134	0
05/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5223.0300	6113.4200	5.2230	6.1134	0
05/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	R202 On 06-November-25			Bond Future	282.2092	283.1159	282.2092	283.1159	0
05/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	6569.1600	7475.8500	6.5692	7.4759	0
05/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	R209 On 07-November-24			Bond Future	10.5967	10.7153	72.3691	71.7537	17,037
05/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7813.4700	7211.0800	7.8135	7.2111	0
05/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	20.9700	33.9900	0.0210	0.0340	0
05/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7857.5100	7254.7900	7.8575	7.2548	0
05/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	20.3800	33.0700	0.0204	0.0331	0
05/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7901.5100	7298.4800	7.9015	7.2985	0
05/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	19.8000	32.1800	0.0198	0.0322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	R209 On 06-February-25			Bond Future	10.6724	10.7953	73.8711	73.2427	0
05/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8559.3400	7982.1600	8.5593	7.9822	0
05/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	196.1500	247.4400	0.1962	0.2474	0
05/09/2024	R209 On 08-May-25			Bond Future	10.7621	10.8897	72.1924	71.5509	0
05/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6317.7000	5822.0600	6.3177	5.8221	0
05/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	905.0900	1050.9200	0.9051	1.0509	0
05/09/2024	R209 On 07-August-25			Bond Future	10.8626	10.9951	73.5969	72.9425	0
05/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9153.1000	8611.8100	9.1531	8.6118	0
05/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	834.4800	947.5800	0.8345	0.9476	0
05/09/2024	R209 On 06-November-25			Bond Future	10.9733	11.1110	71.8572	71.1899	0
05/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4462.9700	4085.0600	4.4630	4.0851	0
05/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3034.9600	3324.4200	3.0350	3.3244	0
05/09/2024	R210 On 07-November-24			Bond Future	241.7919	243.2336	241.7919	243.2336	1,557
05/09/2024	R210 On 06-February-25			Bond Future	246.8696	248.3404	246.8696	248.3404	0
05/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7259.5800	8730.3600	7.2596	8.7304	0
05/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	R210 On 08-May-25			Bond Future	248.4621	249.9589	248.4621	249.9589	0
05/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	432.0900	1928.9200	0.4321	1.9289	0
05/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	R210 On 07-August-25			Bond Future	253.3602	254.8852	253.3602	254.8852	0
05/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	4920.2000	6445.2000	4.9202	6.4452	0
05/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	R210 On 06-November-25			Bond Future	254.8309	256.3791	254.8309	256.3791	0
05/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2690.8500	4239.0600	2.6909	4.2391	0
05/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/09/2024	R213 On 07-November-24			Bond Future	9.4373	9.5258	90.0148	89.6320	77,426
05/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7303.0100	6927.0100	7.3030	6.9270	0
05/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	15.4600	22.2700	0.0155	0.0223	0
05/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7341.5800	6965.4300	7.3416	6.9654	0
05/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	15.0700	21.7300	0.0151	0.0217	0
05/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7380.1400	7003.8400	7.3801	7.0038	0
05/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	14.7000	21.2100	0.0147	0.0212	0
05/09/2024	R213 On 06-February-25			Bond Future	9.4949	9.5882	91.8834	91.4923	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7492.6200	7125.2600	7.4926	7.1253	0
05/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	105.8500	129.6200	0.1059	0.1296	0
05/09/2024	R213 On 08-May-25			Bond Future	9.5672	9.6657	90.1617	89.7622	0
05/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4533.4900	4234.6000	4.5335	4.2346	0
05/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	761.6100	862.2100	0.7616	0.8622	0
05/09/2024	R213 On 07-August-25			Bond Future	9.6568	9.7610	91.9171	91.5094	0
05/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7969.9400	7622.5000	7.9699	7.6225	0
05/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	519.8700	580.1500	0.5199	0.5802	0
05/09/2024	R213 On 06-November-25			Bond Future	9.7676	9.8781	90.1284	89.7124	0
05/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3215.2700	2983.0600	3.2153	2.9831	0
05/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2156.5000	2340.3000	2.1565	2.3403	0
05/09/2024	R214 On 07-November-24			Bond Future	10.8825	11.0367	68.1791	67.3208	19,548
05/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8715.5600	7872.9800	8.7156	7.8730	0
05/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	18.5700	34.2600	0.0186	0.0343	0
05/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8760.5300	7917.5700	8.7605	7.9176	0
05/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	18.0700	33.3800	0.0181	0.0334	0
05/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8805.4800	7962.1600	8.8055	7.9622	0
05/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	17.5900	32.5400	0.0176	0.0325	0
05/09/2024	R214 On 06-February-25			Bond Future	10.9587	11.1181	69.5945	68.7181	0
05/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4984.4400	4328.9600	4.9844	4.3290	554
05/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	797.5300	1018.4300	0.7975	1.0184	0
05/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7046.1000	6298.5100	7.0461	6.2985	554
05/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	414.6400	543.4300	0.4146	0.5434	0
05/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8980.5900	8180.6600	8.9806	8.1807	0
05/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	226.7500	303.2000	0.2268	0.3032	0
05/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12713.1900	11857.2000	12.7132	11.8572	0
05/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	48.0300	68.4200	0.0480	0.0684	554
05/09/2024	R214 On 08-May-25			Bond Future	11.0420	11.2067	67.6812	66.7869	0
05/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7611.0700	6883.1300	7.6111	6.8831	0
05/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	744.2400	910.6000	0.7442	0.9106	0
05/09/2024	R214 On 07-August-25			Bond Future	11.1350	11.3054	68.9984	68.0863	0
05/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9823.7300	9069.7900	9.8237	9.0698	0
05/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	912.4000	1070.5300	0.9124	1.0705	0
05/09/2024	R214 On 06-November-25			Bond Future	11.2384	11.4147	67.0222	66.0922	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5098.6900	4550.4000	5.0987	4.5504	0
05/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3008.8400	3390.5200	3.0088	3.3905	0
05/09/2024	R248 On 07-November-24			Bond Future	11.0190	11.1682	82.8363	81.8049	251,160
05/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10899.6300	9885.4600	10.8996	9.8855	0
05/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	20.7600	38.0000	0.0208	0.0380	0
05/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	10953.5200	9938.9500	10.9535	9.9390	0
05/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	20.2200	37.0600	0.0202	0.0371	0
05/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	11007.3500	9992.3900	11.0074	9.9924	0
05/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	19.7000	36.1500	0.0197	0.0362	0
05/09/2024	R248 On 06-February-25			Bond Future	11.0975	11.2518	84.5559	83.5027	10,000
05/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	602.3700	433.5100	0.6024	0.4335	660
05/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6439.3300	7323.5900	6.4393	7.3236	0
05/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2299.0100	1841.2200	2.2990	1.8412	660
05/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2976.4300	3571.7600	2.9764	3.5718	0
05/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5221.1600	4487.5200	5.2212	4.4875	0
05/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1239.6300	1559.1100	1.2396	1.5591	660
05/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10277.4800	9332.8100	10.2775	9.3328	0
05/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	338.0000	446.4500	0.3380	0.4465	0
05/09/2024	R248 On 08-May-25			Bond Future	11.1826	11.3423	81.7977	80.7230	0
05/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9674.4500	8796.7600	9.6745	8.7968	0
05/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	933.2800	1130.3100	0.9333	1.1303	0
05/09/2024	R248 On 07-August-25			Bond Future	11.2773	11.4427	83.3892	82.2932	0
05/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12343.4000	11422.1200	12.3434	11.4221	0
05/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	988.1600	1162.9700	0.9882	1.1630	0
05/09/2024	R248 On 06-November-25			Bond Future	11.3819	11.5534	80.5460	79.4284	0
05/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6094.4200	5443.7700	6.0944	5.4438	0
05/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3790.6200	4257.5900	3.7906	4.2576	0
05/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0