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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
09/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	2025 On 07-November-24			Bond Future	185.2983	185.3661	185.2983	185.3661	9,240
09/09/2024	2029 On 07-November-24			Bond Future	134.6297	134.6988	134.6297	134.6988	9,984
09/09/2024	2029 On 06-February-25			Bond Future	137.4454	137.5154	137.4454	137.5154	0
09/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5045.3900	5115.3600	5.0454	5.1154	0
09/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2029 On 08-May-25			Bond Future	138.7835	138.8542	138.7835	138.8542	0
09/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	933.5300	1004.2300	0.9335	1.0042	0
09/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2029 On 07-August-25			Bond Future	141.5012	141.5726	141.5012	141.5726	0
09/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4091.2100	4162.5700	4.0912	4.1626	0
09/09/2024	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
09/09/2024	2029 On 06-November-25			Bond Future	142.7845	142.8569	142.7845	142.8569	0
09/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2994.5000	3066.9400	2.9945	3.0669	0
09/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2030 On 07-November-24			Bond Future	9.0217	8.9908	98.0606	98.1838	181,300
09/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4632.1200	4756.0800	4.6321	4.7561	600
09/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	36.9600	37.7400	0.0370	0.0377	0
09/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6454.6300	6578.3700	6.4546	6.5784	600
09/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	7.5300	8.0900	0.0075	0.0081	0
09/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6563.5500	6687.2700	6.5636	6.6873	0
09/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	6.8200	7.3600	0.0068	0.0074	0
09/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6599.8500	6723.5500	6.5999	6.7236	0
09/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	6.6100	7.1300	0.0066	0.0071	0
09/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6636.1100	6759.8100	6.6361	6.7598	0
09/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	6.3900	6.9100	0.0064	0.0069	0
09/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10705.1600	10828.3400	10.7052	10.8283	0
09/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	600
09/09/2024	2030 On 06-February-25			Bond Future	9.0582	9.0255	96.0777	96.2030	0
09/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	758.7900	815.0300	0.7588	0.8150	800
09/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2221.0000	2151.9600	2.2210	2.1520	0
09/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1647.8400	1732.6300	1.6478	1.7326	800
09/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1182.6500	1142.1600	1.1827	1.1422	0
09/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2954.7800	3060.7300	2.9548	3.0607	0
09/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	571.8400	552.5100	0.5718	0.5525	800
09/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6094.5200	6216.8900	6.0945	6.2169	0
09/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	122.8700	119.9600	0.1229	0.1200	0
09/09/2024	2030 On 08-May-25			Bond Future	9.1275	9.0929	97.9866	98.1139	0
09/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1008.8300	1065.0100	1.0088	1.0650	800
09/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2667.9300	2596.9000	2.6679	2.5969	0
09/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1869.6500	1948.2900	1.8697	1.9483	800
09/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1677.3300	1628.7600	1.6773	1.6288	0
09/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3681.6800	3785.5400	3.6817	3.7855	0
09/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	792.5900	769.2400	0.7926	0.7692	0
09/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3845.5400	3950.8600	3.8455	3.9509	0
09/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	744.7800	722.8900	0.7448	0.7229	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4753.5600	4865.4800	4.7536	4.8655	1,640
09/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	533.8800	518.5900	0.5339	0.5186	0
09/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5884.5100	6001.9800	5.8845	6.0020	2,280
09/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	357.6500	347.9100	0.3577	0.3479	0
09/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9476.8800	9602.4900	9.4769	9.6025	0
09/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	67.4700	65.8700	0.0675	0.0659	1,640
09/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10784.6100	10911.1200	10.7846	10.9111	0
09/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	32.0500	31.3500	0.0321	0.0314	2,280
09/09/2024	2030 On 07-August-25			Bond Future	9.2196	9.1827	95.8707	95.9998	0
09/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5028.3300	5137.5000	5.0283	5.1375	1,054
09/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	741.9500	721.9800	0.7420	0.7220	0
09/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6784.2200	6901.9200	6.7842	6.9019	0
09/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	444.1300	432.6900	0.4441	0.4327	0
09/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9654.0100	9779.5400	9.6540	9.7795	0
09/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	139.0900	135.4800	0.1391	0.1355	1,054
09/09/2024	2030 On 06-November-25			Bond Future	9.3192	9.2799	97.6989	97.8301	0
09/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2655.8200	2738.1700	2.6558	2.7382	0
09/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1923.9900	1875.1700	1.9240	1.8752	0
09/09/2024	2032 On 07-November-24			Bond Future	9.7628	9.7376	93.1285	93.2521	102,913
09/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1105.9800	1197.1100	1.1060	1.1971	50
09/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1168.7100	1136.1900	1.1687	1.1362	0
09/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1415.0000	1515.2200	1.4150	1.5152	0
09/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	938.6900	915.2600	0.9387	0.9153	0
09/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1536.2700	1639.4100	1.5363	1.6394	100
09/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	864.9400	844.4300	0.8649	0.8444	0
09/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4182.4300	4308.4700	4.1824	4.3085	0
09/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	182.3300	184.7200	0.1823	0.1847	200
09/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6381.3100	6507.8200	6.3813	6.5078	600
09/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	53.0500	55.9100	0.0531	0.0559	0
09/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	7946.1800	8071.7600	7.9462	8.0718	0
09/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	21.8700	23.8000	0.0219	0.0238	0
09/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	7989.4400	8114.9900	7.9894	8.1150	0
09/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	21.3400	23.2400	0.0213	0.0232	0
09/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8032.6900	8158.2100	8.0327	8.1582	0

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09/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	20.8400	22.7100	0.0208	0.0227	0
09/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8550.2000	8675.4400	8.5502	8.6754	600
09/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	15.5300	17.1200	0.0155	0.0171	0
09/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8679.1500	8804.3200	8.6792	8.8043	1,615
09/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	14.4300	15.9500	0.0144	0.0160	0
09/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14097.5000	14221.1700	14.0975	14.2212	0
09/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0700	0.0900	0.0001	0.0001	600
09/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15703.0600	15826.7100	15.7031	15.8267	0
09/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,615
09/09/2024	2032 On 06-February-25			Bond Future	9.8297	9.8034	95.0534	95.1792	0
09/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	944.0900	1002.9300	0.9441	1.0029	800
09/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2931.0200	2864.0700	2.9310	2.8641	0
09/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2050.3600	2137.9100	2.0504	2.1379	800
09/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1619.6000	1581.3600	1.6196	1.5814	0
09/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4282.3300	4395.3500	4.2823	4.3954	0
09/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	643.2600	630.4900	0.6433	0.6305	800
09/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8634.4000	8759.5700	8.6344	8.7596	0
09/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	128.8000	128.1800	0.1288	0.1282	0
09/09/2024	2032 On 08-May-25			Bond Future	9.9164	9.8890	92.7793	92.9071	0
09/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1273.9100	1332.1600	1.2739	1.3322	800
09/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3618.1800	3548.6900	3.6182	3.5487	0
09/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2338.3700	2419.0000	2.3384	2.4190	800
09/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2321.6900	2274.5800	2.3217	2.2746	0
09/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5367.7000	5478.6100	5.3677	5.4786	0
09/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	893.1900	876.3600	0.8932	0.8764	0
09/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5577.1400	5689.2000	5.5771	5.6892	0
09/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	841.3800	825.7000	0.8414	0.8257	800
09/09/2024	2032 On 07-August-25			Bond Future	10.0198	9.9911	94.5715	94.7012	0
09/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9064.7600	9185.0200	9.0648	9.1850	0
09/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	624.5800	615.1600	0.6246	0.6152	0
09/09/2024	2032 On 06-November-25			Bond Future	10.1381	10.1080	92.2149	92.3466	0
09/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3883.4600	3971.1900	3.8835	3.9712	0
09/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2664.4600	2620.4800	2.6645	2.6205	0
09/09/2024	2033 On 07-November-24			Bond Future	128.1640	127.7845	128.1640	127.7845	6,936

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09/09/2024	2033 On 06-February-25			Bond Future	130.8446	130.4565	130.8446	130.4565	0
09/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5904.6300	5516.5200	5.9046	5.5165	0
09/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2033 On 08-May-25			Bond Future	131.9506	131.5540	131.9506	131.5540	0
09/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1330.6200	934.0000	1.3306	0.9340	0
09/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2033 On 07-August-25			Bond Future	134.5347	134.1296	134.5347	134.1296	0
09/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5884.6800	5479.5600	5.8847	5.4796	0
09/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2033 On 06-November-25			Bond Future	135.5807	135.1675	135.5807	135.1675	0
09/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2440.6500	2027.4800	2.4407	2.0275	0
09/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2037 On 07-November-24			Bond Future	10.8616	10.8266	86.6037	86.8113	203,135
09/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9331.5900	9540.2700	9.3316	9.5403	0
09/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	21.1900	22.2900	0.0212	0.0223	0
09/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9381.0700	9589.7300	9.3811	9.5897	0
09/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	20.6200	21.7000	0.0206	0.0217	0
09/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9430.5100	9639.1700	9.4305	9.6392	0
09/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	20.0500	21.1300	0.0201	0.0211	0
09/09/2024	2037 On 06-February-25			Bond Future	10.9482	10.9120	84.1333	84.3448	0
09/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	9891.0700	10097.5800	9.8911	10.0976	0
09/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	218.4800	213.5000	0.2185	0.2135	0
09/09/2024	2037 On 08-May-25			Bond Future	11.0551	11.0175	85.8043	86.0195	3,975
09/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7455.9400	7643.2300	7.4559	7.6432	0
09/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1003.4500	975.5100	1.0035	0.9755	0
09/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8720.0900	8914.8800	8.7201	8.9149	15,000
09/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	759.1100	738.6700	0.7591	0.7387	0
09/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	11894.5900	12101.3000	11.8946	12.1013	7,500
09/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	342.9500	334.4300	0.3430	0.3344	0
09/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12103.5200	12310.7800	12.1035	12.3108	7,500
09/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	321.3200	313.3500	0.3213	0.3134	0
09/09/2024	2037 On 07-August-25			Bond Future	11.1769	11.1378	83.2015	83.4203	0
09/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2102.3600	2198.6200	2.1024	2.1986	2,341
09/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5717.0900	5594.4900	5.7171	5.5945	0

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09/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2297.8500	2399.3900	2.2979	2.3994	200
09/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5380.3100	5262.9900	5.3803	5.2630	0
09/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4464.4100	4608.8600	4.4644	4.6089	0
09/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3118.9800	3044.5700	3.1190	3.0446	2,541
09/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7125.9100	7300.7200	7.1259	7.3007	0
09/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1818.4000	1774.3500	1.8184	1.7744	2,541
09/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10421.6400	10617.3700	10.4216	10.6174	0
09/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	992.7200	969.5900	0.9927	0.9696	0
09/09/2024	2037 On 06-November-25			Bond Future	11.3006	11.2601	84.7864	85.0092	0
09/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5259.7600	5407.1800	5.2598	5.4072	0
09/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3480.0400	3404.7300	3.4800	3.4047	0
09/09/2024	2038 On 07-November-24			Bond Future	140.7571	140.4582	140.7571	140.4582	3,218
09/09/2024	2038 On 06-February-25			Bond Future	141.5875	141.2820	141.5875	141.2820	0
09/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6357.4500	6051.9700	6.3575	6.0520	0
09/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2038 On 08-May-25			Bond Future	144.4368	144.1242	144.4368	144.1242	0
09/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4756.7900	4444.1700	4.7568	4.4442	0
09/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2038 On 07-August-25			Bond Future	145.1064	144.7874	145.1064	144.7874	0
09/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5546.3800	5227.4400	5.5464	5.2274	0
09/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2038 On 06-November-25			Bond Future	147.9131	147.5872	147.9131	147.5872	0
09/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4033.0500	3707.2100	4.0331	3.7072	0
09/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2040 On 07-November-24			Bond Future	11.0621	11.0476	87.4941	87.5877	113,311
09/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6455.1500	6557.2900	6.4552	6.5573	640
09/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	139.2400	147.8400	0.1392	0.1478	0
09/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9142.1000	9239.7400	9.1421	9.2397	0
09/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	36.5700	40.6700	0.0366	0.0407	640
09/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10409.5300	10505.7300	10.4095	10.5057	0
09/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	18.9800	21.6400	0.0190	0.0216	0
09/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10461.8300	10557.9800	10.4618	10.5580	0
09/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	18.4700	21.0800	0.0185	0.0211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10514.0800	10610.1800	10.5141	10.6102	0
09/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	17.9700	20.5300	0.0180	0.0205	0
09/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12007.8600	12102.6800	12.0079	12.1027	0
09/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	7.0000	8.2800	0.0070	0.0083	640
09/09/2024	2040 On 06-February-25			Bond Future	11.1488	11.1339	84.7916	84.8866	14
09/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1984.0000	2051.1800	1.9840	2.0512	780
09/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2937.2400	2909.4300	2.9372	2.9094	0
09/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4634.5600	4724.8500	4.6346	4.7249	0
09/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1239.1200	1234.4200	1.2391	1.2344	780
09/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6947.2000	7043.9400	6.9472	7.0439	0
09/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	647.5200	649.2700	0.6475	0.6493	780
09/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10606.2600	10704.8300	10.6063	10.7048	0
09/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	240.0700	243.6500	0.2401	0.2437	0
09/09/2024	2040 On 08-May-25			Bond Future	11.2539	11.2385	86.4754	86.5718	3,900
09/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8890.3200	8985.0400	8.8903	8.9850	0
09/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	914.4400	912.7400	0.9144	0.9127	0
09/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9434.9800	9530.4900	9.4350	9.5305	15,000
09/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	818.8200	817.9100	0.8188	0.8179	0
09/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12508.0300	12605.8800	12.5080	12.6059	7,500
09/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	416.0000	417.4300	0.4160	0.4174	0
09/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12816.4600	12914.3800	12.8165	12.9144	7,500
09/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	380.7900	382.2900	0.3808	0.3823	0
09/09/2024	2040 On 07-August-25			Bond Future	11.3726	11.3566	83.6347	83.7325	0
09/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11677.1800	11772.8100	11.6772	11.7728	0
09/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1064.7300	1062.5500	1.0647	1.0626	0
09/09/2024	2040 On 06-November-25			Bond Future	11.4924	11.4760	85.2275	85.3268	0
09/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5794.1500	5869.8800	5.7942	5.8699	0
09/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3740.2000	3716.6100	3.7402	3.7166	0
09/09/2024	2044 On 07-November-24			Bond Future	11.1142	11.0793	83.8327	84.0670	91,626
09/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5806.1000	6037.3800	5.8061	6.0374	0
09/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	216.0400	213.1000	0.2160	0.2131	13,875
09/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7168.9700	7403.4900	7.1690	7.4035	0
09/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	113.9100	114.2100	0.1139	0.1142	9,540
09/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8533.0700	8768.5600	8.5331	8.7686	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	59.1300	60.4000	0.0591	0.0604	11,405
09/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10673.0000	10908.3700	10.6730	10.9084	0
09/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	20.4300	21.5800	0.0204	0.0216	0
09/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10725.5300	10960.9000	10.7255	10.9609	0
09/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	19.8900	21.0400	0.0199	0.0210	0
09/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10778.0200	11013.3700	10.7780	11.0134	0
09/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	19.3800	20.5100	0.0194	0.0205	0
09/09/2024	2044 On 06-February-25			Bond Future	11.1958	11.1597	81.1797	81.4185	0
09/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	5965.9600	6174.0400	5.9660	6.1740	449
09/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	930.6500	899.9800	0.9307	0.9000	0
09/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8399.2700	8623.9900	8.3993	8.6240	449
09/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	485.5600	471.5300	0.4856	0.4715	0
09/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	10968.2300	11201.3000	10.9682	11.2013	0
09/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	247.6400	241.9600	0.2476	0.2420	0
09/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14441.7500	14679.4200	14.4418	14.6794	0
09/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	74.3700	73.2900	0.0744	0.0733	449
09/09/2024	2044 On 08-May-25			Bond Future	11.2940	11.2567	82.7918	83.0348	0
09/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2182.3100	2300.4700	2.1823	2.3005	2,490
09/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4671.4200	4546.5800	4.6714	4.5466	0
09/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4690.0100	4863.3000	4.6900	4.8633	0
09/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2429.7800	2360.0700	2.4298	2.3601	2,490
09/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7918.7600	8127.5800	7.9188	8.1276	0
09/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1220.9500	1186.7700	1.2210	1.1868	2,490
09/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9378.3300	9596.6400	9.3783	9.5966	0
09/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	911.3200	886.6300	0.9113	0.8866	0
09/09/2024	2044 On 07-August-25			Bond Future	11.4043	11.3657	80.0052	80.2524	0
09/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12015.2300	12238.4400	12.0152	12.2384	0
09/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1048.0100	1024.0100	1.0480	1.0240	0
09/09/2024	2044 On 06-November-25			Bond Future	11.5151	11.4752	81.5287	81.7803	0
09/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6071.4200	6240.8400	6.0714	6.2408	0
09/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3831.5000	3749.2800	3.8315	3.7493	0
09/09/2024	2046 On 07-November-24			Bond Future	122.0711	122.3603	122.0711	122.3603	17,306
09/09/2024	2046 On 06-February-25			Bond Future	124.6242	124.9187	124.6242	124.9187	0
09/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10614.2000	10908.7200	10.6142	10.9087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2046 On 08-May-25			Bond Future	124.8873	125.1874	124.8873	125.1874	0
09/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2917.2900	3217.3600	2.9173	3.2174	0
09/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2046 On 07-August-25			Bond Future	127.3317	127.6369	127.3317	127.6369	0
09/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8641.7300	8946.9400	8.6417	8.9469	0
09/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2046 On 06-November-25			Bond Future	127.5074	127.8185	127.5074	127.8185	0
09/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2097.3600	2408.5000	2.0974	2.4085	0
09/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2050 On 07-November-24			Bond Future	124.5801	124.4831	124.5801	124.4831	15,391
09/09/2024	2050 On 06-February-25			Bond Future	124.8310	124.7316	124.8310	124.7316	582
09/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	9231.0200	9131.5600	9.2310	9.1316	0
09/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2050 On 08-May-25			Bond Future	127.3433	127.2409	127.3433	127.2409	0
09/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	6183.2600	6080.9400	6.1833	6.0809	0
09/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2050 On 07-August-25			Bond Future	127.4312	127.3266	127.4312	127.3266	0
09/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7541.1800	7436.6100	7.5412	7.4366	0
09/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	2050 On 06-November-25			Bond Future	129.8955	129.7886	129.8955	129.7886	0
09/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5475.4900	5368.5700	5.4755	5.3686	0
09/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	AL37 On 07-November-24			Index Future	1051.8270	1053.1880	1051.8270	1,053.1880	0
09/09/2024	AL37 On 06-February-25			Index Future	1073.5800	1074.9560	1073.5800	1,074.9560	0
09/09/2024	AL37 On 08-May-25			Index Future	1094.9610	1096.3460	1094.9610	1,096.3460	0
09/09/2024	AL37 On 07-August-25			Index Future	1116.1830	1117.5770	1116.1830	1,117.5770	0
09/09/2024	AL37 On 06-November-25			Index Future	1137.5770	1138.9840	1137.5770	1,138.9840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	AL7T On 07-November-24			Index Future	1255.0350	1256.9710	1255.0350	1,256.9710	0
09/09/2024	AL7T On 06-February-25			Index Future	1280.9910	1282.9500	1280.9910	1,282.9500	0
09/09/2024	AL7T On 08-May-25			Index Future	1306.5030	1308.4790	1306.5030	1,308.4790	0
09/09/2024	AL7T On 07-August-25			Index Future	1331.8250	1333.8180	1331.8250	1,333.8180	0
09/09/2024	AL7T On 06-November-25			Index Future	1357.3520	1359.3670	1357.3520	1,359.3670	0
09/09/2024	ALBI On 07-November-24			Index Future	1086.0470	1087.8320	1086.0470	1,087.8320	121
09/09/2024	ALBI On 06-February-25			Index Future	1108.5080	1110.3160	1108.5080	1,110.3160	0
09/09/2024	ALBI On 08-May-25			Index Future	1130.5850	1132.4090	1130.5850	1,132.4090	0
09/09/2024	ALBI On 07-August-25			Index Future	1152.4970	1154.3390	1152.4970	1,154.3390	0
09/09/2024	ALBI On 06-November-25			Index Future	1174.5870	1176.4500	1174.5870	1,176.4500	0
09/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	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
09/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	ES33 On 07-November-24			Bond Future	11.1439	11.1141	81.0182	81.1606	0
09/09/2024	ES33 On 06-February-25			Bond Future	11.2600	11.2290	82.7127	82.8578	0
09/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8981.1400	9126.1900	8.9811	9.1262	0
09/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	ES33 On 08-May-25			Bond Future	11.3919	11.3596	80.5771	80.7245	0
09/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5805.0900	5952.5500	5.8051	5.9526	0
09/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	ES33 On 07-August-25			Bond Future	11.5404	11.5067	82.1521	82.3020	0
09/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8347.4900	8497.3600	8.3475	8.4974	0
09/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	ES33 On 06-November-25			Bond Future	11.7081	11.6729	79.9413	80.0937	0
09/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1291.0500	1443.4300	1.2911	1.4434	0
09/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	ES42 On 07-November-24			Bond Future	11.4532	11.4235	78.3175	78.5010	0
09/09/2024	ES42 On 06-February-25			Bond Future	11.5471	11.5164	79.9546	80.1417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11561.1400	11748.2500	11.5611	11.7483	0
09/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	ES42 On 08-May-25			Bond Future	11.6566	11.6248	77.2959	77.4862	0
09/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8664.9800	8855.3100	8.6650	8.8553	0
09/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	ES42 On 07-August-25			Bond Future	11.7749	11.7420	78.8040	78.9976	0
09/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10531.8400	10725.4600	10.5318	10.7255	0
09/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	ES42 On 06-November-25			Bond Future	11.9038	11.8697	76.0588	76.2557	0
09/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2724.9000	2921.8400	2.7249	2.9218	0
09/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	GOVI On 07-November-24			GOVI	1069.2310	1070.9750	1069.2310	1,070.9750	679
09/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1204510.0000	1221950.0000	120.4510	122.1950	0
09/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1204410.0000	1221850.0000	120.4410	122.1850	0
09/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1204310.0000	1221750.0000	120.4310	122.1750	0
09/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	GOVI On 06-February-25			GOVI	1091.3440	1093.1100	1091.3440	1,093.1100	0
09/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1193440.0000	1211100.0000	119.3440	121.1100	0
09/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	GOVI On 08-May-25			GOVI	1113.0790	1114.8610	1113.0790	1,114.8610	0
09/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	910790.0000	928610.0000	91.0790	92.8610	0
09/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	GOVI On 07-August-25			GOVI	1134.6520	1136.4510	1134.6520	1,136.4510	0
09/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1236520.0000	1254510.0000	123.6520	125.4510	0
09/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	GOVI On 06-November-25			GOVI	1156.4000	1158.2190	1156.4000	1,158.2190	0
09/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	444000.0000	462190.0000	44.4000	46.2190	0
09/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/09/2024	IGOV On 07-November-24			Index Future	374.7210	374.3470	374.7210	374.3470	795
09/09/2024	IGOV On 06-February-25			Index Future	382.5610	382.1750	382.5610	382.1750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	IGOV On 08-May-25			Index Future	390.2690	389.8690	390.2690	389.8690	0
09/09/2024	IGOV On 07-August-25			Index Future	397.9210	397.5060	397.9210	397.5060	0
09/09/2024	IGOV On 06-November-25			Index Future	405.6330	405.2060	405.6330	405.2060	0
09/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
09/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
09/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
09/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
09/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
09/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
09/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
09/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/09/2024	R035 On 07-November-24			Bond Future	10.5015	10.4715	91.6724	91.8455	141,437
09/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3724.2900	3891.6300	3.7243	3.8916	0
09/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	357.1500	351.4100	0.3572	0.3514	11,000
09/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	8987.9400	9162.3500	8.9879	9.1624	0
09/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	19.0600	20.3900	0.0191	0.0204	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9037.3500	9211.7500	9.0374	9.2118	0
09/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	18.5100	19.8300	0.0185	0.0198	0
09/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9086.7400	9261.1100	9.0867	9.2611	0
09/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	17.9800	19.2700	0.0180	0.0193	0
09/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9136.0900	9310.4500	9.1361	9.3105	1,000
09/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	17.4600	18.7400	0.0175	0.0187	0
09/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14035.1200	14208.2600	14.0351	14.2083	0
09/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.3000	0.3600	0.0003	0.0004	1,000
09/09/2024	R035 On 06-February-25			Bond Future	10.5885	10.5574	93.5675	93.7438	0
09/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1352.4500	1440.2000	1.3525	1.4402	100
09/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	3237.1200	3148.5900	3.2371	3.1486	0
09/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1544.7800	1639.1200	1.5448	1.6391	1,000
09/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2965.5600	2883.6200	2.9656	2.8836	0
09/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2425.0400	2542.9900	2.4250	2.5430	0
09/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2077.9900	2019.6600	2.0780	2.0197	1,100
09/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4835.8800	4988.3500	4.8359	4.9884	0
09/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	930.5900	906.7800	0.9306	0.9068	1,100
09/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9760.3200	9933.7300	9.7603	9.9337	0
09/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	213.9000	211.0300	0.2139	0.2110	0
09/09/2024	R035 On 08-May-25			Bond Future	10.6865	10.6542	90.9173	91.0965	0
09/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2142.3300	2238.4700	2.1423	2.2385	150
09/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3522.3300	3439.2100	3.5223	3.4392	0
09/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3663.6800	3788.6100	3.6637	3.7886	0
09/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2219.8100	2165.4800	2.2198	2.1655	150
09/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5523.8200	5670.0400	5.5238	5.6700	400
09/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1373.9100	1340.8700	1.3739	1.3409	0
09/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6476.0200	6629.6400	6.4760	6.6296	0
09/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1091.8600	1066.2200	1.0919	1.0662	150
09/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6801.0300	6956.7900	6.8010	6.9568	0
09/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1010.8800	987.3800	1.0109	0.9874	0
09/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10686.8200	10858.0800	10.6868	10.8581	0
09/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	415.5300	407.5300	0.4155	0.4075	400
09/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13413.3800	13589.6600	13.4134	13.5897	0
09/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	173.8900	170.9100	0.1739	0.1709	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	R035 On 07-August-25			Bond Future	10.7994	10.7658	92.6742	92.8565	0
09/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10238.1900	10402.9300	10.2382	10.4029	0
09/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	935.6900	918.1600	0.9357	0.9182	0
09/09/2024	R035 On 06-November-25			Bond Future	10.9275	10.8925	89.9362	90.1215	0
09/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4780.7900	4902.7200	4.7808	4.9027	0
09/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3355.6100	3292.2000	3.3556	3.2922	0
09/09/2024	R053 On 07-November-24			Bond Future	11.0529	11.0231	106.2766	106.5459	3,664
09/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13806.0800	14077.6600	13.8061	14.0777	0
09/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	31.7500	33.9700	0.0318	0.0340	0
09/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13874.9100	14146.4600	13.8749	14.1465	0
09/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	30.9300	33.1200	0.0309	0.0331	0
09/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	13943.6800	14215.2000	13.9437	14.2152	0
09/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	30.1400	32.3000	0.0301	0.0323	0
09/09/2024	R053 On 06-February-25			Bond Future	11.1313	11.1005	108.4731	108.7476	0
09/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14478.6300	14747.9400	14.4786	14.7479	0
09/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	385.7900	380.5900	0.3858	0.3806	0
09/09/2024	R053 On 08-May-25			Bond Future	11.2215	11.1897	104.7619	105.0411	0
09/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12416.7900	12670.2500	12.4168	12.6703	0
09/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1222.1200	1196.3300	1.2221	1.1963	0
09/09/2024	R053 On 07-August-25			Bond Future	11.3207	11.2878	106.7842	107.0683	0
09/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15339.9400	15597.3900	15.3399	15.5974	0
09/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1389.8300	1363.1400	1.3898	1.3631	0
09/09/2024	R053 On 06-November-25			Bond Future	11.4278	11.3937	102.9562	103.2452	0
09/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7721.6400	7917.6600	7.7216	7.9177	0
09/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4979.7500	4886.7000	4.9798	4.8867	0
09/09/2024	R186 On 07-November-24			Bond Future	7.9803	7.9306	108.9123	109.0100	158,913
09/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2243.7800	2340.6300	2.2438	2.3406	0
09/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	15.4500	14.5700	0.0155	0.0146	0
09/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2262.4300	2359.3100	2.2624	2.3593	0
09/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	14.9900	14.1400	0.0150	0.0141	0
09/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2281.0700	2377.9900	2.2811	2.3780	0
09/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	14.5300	13.7200	0.0145	0.0137	0
09/09/2024	R186 On 06-February-25			Bond Future	7.9223	7.8655	105.8510	105.9503	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2048.5000	2137.9800	2.0485	2.1380	0
09/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	136.5700	126.7900	0.1366	0.1268	0
09/09/2024	R186 On 08-May-25			Bond Future	7.9042	7.8382	107.9547	108.0553	0
09/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1256.2400	1329.5400	1.2562	1.3295	0
09/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	399.5600	372.2800	0.3996	0.3723	0
09/09/2024	R186 On 07-August-25			Bond Future	7.9209	7.8422	104.7309	104.8328	0
09/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1847.8300	1934.1500	1.8478	1.9342	1,983
09/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	184.1900	168.5700	0.1842	0.1686	0
09/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2342.4900	2435.2600	2.3425	2.4353	0
09/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	98.7800	89.6100	0.0988	0.0896	0
09/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2997.2400	3094.9600	2.9972	3.0950	0
09/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	41.1800	36.9600	0.0412	0.0370	1,983
09/09/2024	R186 On 06-November-25			Bond Future	7.9633	7.8662	106.7282	106.8316	0
09/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	734.6000	794.7000	0.7346	0.7947	0
09/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	557.3500	514.0400	0.5574	0.5140	0
09/09/2024	R202 On 07-November-24			Bond Future	271.9036	270.6790	271.9036	270.6790	1,076
09/09/2024	R202 On 06-February-25			Bond Future	272.3838	271.1323	272.3838	271.1323	0
09/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5593.8200	4342.2800	5.5938	4.3423	0
09/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	R202 On 08-May-25			Bond Future	277.8660	276.5878	277.8660	276.5878	0
09/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5556.0300	4277.8200	5.5560	4.2778	0
09/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	R202 On 07-August-25			Bond Future	277.9888	276.6848	277.9888	276.6848	0
09/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6388.8300	5084.7800	6.3888	5.0848	0
09/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	R202 On 06-November-25			Bond Future	283.3658	282.0355	283.3658	282.0355	0
09/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7725.8400	6395.4900	7.7258	6.3955	0
09/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	R209 On 07-November-24			Bond Future	10.6114	10.5815	72.2923	72.4485	16,897
09/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7737.4000	7894.9300	7.7374	7.8949	0
09/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	21.7500	23.1100	0.0218	0.0231	0
09/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7781.4200	7938.9200	7.7814	7.9389	0
09/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	21.1400	22.4700	0.0211	0.0225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7825.4000	7982.8900	7.8254	7.9829	0
09/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	20.5400	21.8600	0.0205	0.0219	0
09/09/2024	R209 On 06-February-25			Bond Future	10.6888	10.6579	73.7865	73.9456	0
09/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8492.3700	8648.4700	8.4924	8.6485	0
09/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	213.7800	210.8000	0.2138	0.2108	0
09/09/2024	R209 On 08-May-25			Bond Future	10.7805	10.7485	72.0991	72.2609	0
09/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6226.5400	6367.7800	6.2265	6.3678	0
09/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	907.2400	886.7100	0.9072	0.8867	0
09/09/2024	R209 On 07-August-25			Bond Future	10.8837	10.8506	73.4920	73.6565	0
09/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9099.9600	9248.2800	9.1000	9.2483	0
09/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	886.2800	870.1000	0.8863	0.8701	0
09/09/2024	R209 On 06-November-25			Bond Future	10.9969	10.9626	71.7420	71.9093	0
09/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4396.8600	4507.7300	4.3969	4.5077	0
09/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3084.0800	3027.6500	3.0841	3.0277	0
09/09/2024	R210 On 07-November-24			Bond Future	243.4378	243.1744	243.4378	243.1744	1,557
09/09/2024	R210 On 06-February-25			Bond Future	248.5292	248.2591	248.5292	248.2591	0
09/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8919.1800	8649.0900	8.9192	8.6491	0
09/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	R210 On 08-May-25			Bond Future	250.1285	249.8519	250.1285	249.8519	0
09/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	2098.5000	1821.9200	2.0985	1.8219	0
09/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	R210 On 07-August-25			Bond Future	255.0256	254.7422	255.0256	254.7422	0
09/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6585.5600	6302.1700	6.5856	6.3022	0
09/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	R210 On 06-November-25			Bond Future	256.4931	256.2039	256.4931	256.2039	0
09/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4353.1100	4063.9400	4.3531	4.0639	0
09/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2024	R213 On 07-November-24			Bond Future	9.4634	9.4329	89.9017	90.0335	77,426
09/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7190.2900	7323.3300	7.1903	7.3233	0
09/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	15.8500	17.0200	0.0159	0.0170	0
09/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7228.8500	7361.8700	7.2289	7.3619	0
09/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	15.4500	16.6000	0.0155	0.0166	0
09/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7267.4000	7400.4100	7.2674	7.4004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	15.0700	16.2100	0.0151	0.0162	0
09/09/2024	R213 On 06-February-25			Bond Future	9.5242	9.4922	91.7602	91.8944	0
09/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7376.0200	7508.2400	7.3760	7.5082	0
09/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	112.4600	110.4700	0.1125	0.1105	0
09/09/2024	R213 On 08-May-25			Bond Future	9.6002	9.5667	90.0273	90.1637	0
09/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4448.6900	4563.2000	4.4487	4.5632	0
09/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	811.1200	789.2900	0.8111	0.7893	0
09/09/2024	R213 On 07-August-25			Bond Future	9.6948	9.6595	91.7680	91.9065	0
09/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7821.9800	7948.7900	7.8220	7.9488	0
09/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	521.0900	509.3900	0.5211	0.5094	0
09/09/2024	R213 On 06-November-25			Bond Future	9.8107	9.7733	89.9661	90.1069	0
09/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3170.8700	3260.7700	3.1709	3.2608	0
09/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2274.3800	2223.5300	2.2744	2.2235	0
09/09/2024	R214 On 07-November-24			Bond Future	10.8920	10.8621	68.1260	68.2939	19,548
09/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8659.0300	8828.1200	8.6590	8.8281	0
09/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	15.1900	16.3100	0.0152	0.0163	0
09/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8704.0700	8873.1400	8.7041	8.8731	0
09/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	14.7600	15.8600	0.0148	0.0159	0
09/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8749.0800	8918.1300	8.7491	8.9181	0
09/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	14.3400	15.4200	0.0143	0.0154	0
09/09/2024	R214 On 06-February-25			Bond Future	10.9696	10.9388	69.5343	69.7055	0
09/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4913.0500	5064.0900	4.9131	5.0641	554
09/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	786.3000	766.1400	0.7863	0.7661	0
09/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	6975.7200	7138.4900	6.9757	7.1385	554
09/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	404.4200	395.9900	0.4044	0.3960	0
09/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8912.5700	9080.4900	8.9126	9.0805	0
09/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	218.8900	215.6100	0.2189	0.2156	0
09/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12650.1200	12821.2300	12.6501	12.8212	0
09/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	45.1200	45.0300	0.0451	0.0450	554
09/09/2024	R214 On 08-May-25			Bond Future	11.0544	11.0227	67.6133	67.7875	0
09/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7586.0900	7743.4000	7.5861	7.7434	0
09/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	787.1000	770.2100	0.7871	0.7702	0
09/09/2024	R214 On 07-August-25			Bond Future	11.1495	11.1168	68.9200	69.0972	0
09/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9740.9000	9901.3400	9.7409	9.9013	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	907.9200	891.2000	0.9079	0.8912	0
09/09/2024	R214 On 06-November-25			Bond Future	11.2548	11.2210	66.9347	67.1149	0
09/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5125.6000	5249.7800	5.1256	5.2498	0
09/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3123.2200	3067.1700	3.1232	3.0672	0
09/09/2024	R248 On 07-November-24			Bond Future	11.0284	10.9986	82.7706	82.9795	251,090
09/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10834.6000	11045.0600	10.8346	11.0451	0
09/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	21.4000	22.9600	0.0214	0.0230	0
09/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	10888.4700	11098.9100	10.8885	11.0989	0
09/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	20.8400	22.3800	0.0208	0.0224	0
09/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	10942.2600	11152.6800	10.9423	11.1527	0
09/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	20.2800	21.8000	0.0203	0.0218	0
09/09/2024	R248 On 06-February-25			Bond Future	11.1082	11.0774	84.4817	84.6945	10,000
09/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	609.4900	667.2900	0.6095	0.6673	660
09/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6520.5700	6365.5800	6.5206	6.3656	0
09/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2318.3100	2446.4900	2.3183	2.4465	660
09/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	3069.8500	2985.2400	3.0699	2.9852	0
09/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5217.1800	5396.0200	5.2172	5.3960	0
09/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1309.7700	1275.8200	1.3098	1.2758	660
09/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10231.8100	10438.6100	10.2318	10.4386	0
09/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	366.4500	360.4600	0.3665	0.3605	0
09/09/2024	R248 On 08-May-25			Bond Future	11.1949	11.1631	81.7142	81.9308	0
09/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9586.2900	9782.9100	9.5863	9.7829	0
09/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	928.6400	908.6800	0.9286	0.9087	0
09/09/2024	R248 On 07-August-25			Bond Future	11.2917	11.2588	83.2930	83.5133	0
09/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12320.3000	12520.9700	12.3203	12.5210	0
09/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1061.3100	1041.6700	1.0613	1.0417	0
09/09/2024	R248 On 06-November-25			Bond Future	11.3982	11.3643	80.4387	80.6629	0
09/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6040.7600	6193.2100	6.0408	6.1932	0
09/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3844.2500	3772.5500	3.8443	3.7726	0
09/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0