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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	2025 On 07-November-24			Bond Future	184.9793	184.9949	184.9793	184.9949	9,276
10/10/2024	2029 On 07-November-24			Bond Future	133.6628	133.6024	133.6628	133.6024	7,734
10/10/2024	2029 On 06-February-25			Bond Future	136.4425	136.3803	136.4425	136.3803	0
10/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4042.4500	3980.2600	4.0425	3.9803	0
10/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2029 On 08-May-25			Bond Future	137.7755	137.7113	137.7755	137.7113	0
10/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	74.4800	138.7000	0.0745	0.1387	0
10/10/2024	2029 On 07-August-25			Bond Future	140.4114	140.3449	140.4114	140.3449	0
10/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3001.3500	2934.9300	3.0014	2.9349	0
10/10/2024	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
10/10/2024	2029 On 06-November-25			Bond Future	141.5869	141.5183	141.5869	141.5183	0
10/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1796.9400	1728.3400	1.7969	1.7283	0
10/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2030 On 07-November-24			Bond Future	9.1211	9.1419	97.6656	97.5832	181,968
10/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4203.0400	4121.6600	4.2030	4.1217	600
10/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	2.8900	3.9100	0.0029	0.0039	0
10/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	6052.2200	5969.8900	6.0522	5.9699	600
10/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.1300	0.2000	0.0001	0.0002	0
10/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6161.8300	6079.4900	6.1618	6.0795	0
10/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.1100	0.1700	0.0001	0.0002	0
10/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6198.3300	6115.9900	6.1983	6.1160	0
10/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.1000	0.1600	0.0001	0.0002	0
10/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6234.8100	6152.4600	6.2348	6.1525	0
10/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.1000	0.1500	0.0001	0.0002	0
10/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10310.1200	10227.7200	10.3101	10.2277	0
10/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
10/10/2024	2030 On 06-February-25			Bond Future	9.1668	9.1890	95.6626	95.5781	28,826
10/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	445.9900	428.0700	0.4460	0.4281	800
10/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2323.2700	2389.8500	2.3233	2.3899	0
10/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1183.0900	1145.0900	1.1831	1.1451	800
10/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1132.9700	1179.4700	1.1330	1.1795	0
10/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2435.3600	2376.6900	2.4354	2.3767	0
10/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	467.4900	493.3200	0.4675	0.4933	800
10/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5623.1300	5544.1100	5.6231	5.5441	0
10/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	66.5500	72.0300	0.0666	0.0720	0
10/10/2024	2030 On 08-May-25			Bond Future	9.2412	9.2650	97.5707	97.4840	0
10/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	684.9100	662.5300	0.6849	0.6625	800
10/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2759.9700	2824.2700	2.7600	2.8243	0
10/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1426.5600	1388.5700	1.4266	1.3886	800
10/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1650.2000	1698.8900	1.6502	1.6989	0
10/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3168.4600	3108.5400	3.1685	3.1085	0
10/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	695.3300	722.0900	0.6953	0.7221	0
10/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3332.0500	3270.7200	3.3321	3.2707	0
10/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	647.2500	672.6000	0.6473	0.6726	800

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10/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4243.0400	4175.0900	4.2430	4.1751	1,640
10/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	439.3200	458.0500	0.4393	0.4581	0
10/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5386.8100	5312.9500	5.3868	5.3130	2,280
10/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	275.9100	288.7300	0.2759	0.2887	0
10/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	9039.0800	8955.2600	9.0391	8.9553	0
10/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	45.6300	48.4900	0.0456	0.0485	1,640
10/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10356.0100	10270.7000	10.3560	10.2707	0
10/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	19.4100	20.7800	0.0194	0.0208	2,280
10/10/2024	2030 On 07-August-25			Bond Future	9.3538	9.3795	95.4026	95.3136	0
10/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4483.0300	4416.2200	4.4830	4.4162	1,054
10/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	664.7200	686.9300	0.6647	0.6869	0
10/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6247.2600	6172.0700	6.2473	6.1721	0
10/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	375.2400	389.0700	0.3752	0.3891	0
10/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9161.6800	9077.8700	9.1617	9.0779	0
10/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	114.8300	120.0400	0.1148	0.1200	1,054
10/10/2024	2030 On 06-November-25			Bond Future	9.4821	9.5097	97.1585	97.0673	0
10/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2181.1400	2136.2100	2.1811	2.1362	0
10/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1989.7700	2036.0400	1.9898	2.0360	0
10/10/2024	2032 On 07-November-24			Bond Future	9.7841	9.8051	93.0239	92.9209	98,910
10/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	649.8100	615.6200	0.6498	0.6156	50
10/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	817.1400	885.8900	0.8171	0.8859	0
10/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	959.3800	913.9100	0.9594	0.9139	0
10/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	587.6700	645.1400	0.5877	0.6451	0
10/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1085.8000	1036.3100	1.0858	1.0363	100
10/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	519.0700	572.5200	0.5191	0.5725	0
10/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3940.5100	3846.9100	3.9405	3.8469	0
10/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	45.0100	54.3500	0.0450	0.0544	200
10/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6229.9400	6128.8600	6.2299	6.1289	600
10/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	6.2800	8.1400	0.0063	0.0081	0
10/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7821.2500	7718.8700	7.8213	7.7189	0
10/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	1.5400	2.1000	0.0015	0.0021	0
10/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7864.9800	7762.5800	7.8650	7.7626	0
10/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	1.4800	2.0200	0.0015	0.0020	0
10/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7908.6800	7806.2600	7.9087	7.8063	0

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10/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	1.4300	1.9500	0.0014	0.0020	0
10/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8430.9700	8328.3800	8.4310	8.3284	600
10/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.9000	1.2500	0.0009	0.0013	0
10/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8560.9200	8458.3000	8.5609	8.4583	1,615
10/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.8000	1.1200	0.0008	0.0011	0
10/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13992.8300	13889.8900	13.9928	13.8899	0
10/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
10/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15598.4500	15495.5100	15.5985	15.4955	0
10/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
10/10/2024	2032 On 06-February-25			Bond Future	9.8544	9.8765	94.9355	94.8301	24,546
10/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	630.7900	606.0800	0.6308	0.6061	800
10/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2735.6100	2816.3400	2.7356	2.8163	0
10/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1647.3900	1597.1300	1.6474	1.5971	800
10/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1334.5200	1389.7000	1.3345	1.3897	0
10/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3934.4500	3853.2900	3.9345	3.8533	0
10/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	413.2700	437.5500	0.4133	0.4376	800
10/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8438.7800	8337.7000	8.4388	8.3377	0
10/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	51.0700	55.4300	0.0511	0.0554	0
10/10/2024	2032 On 08-May-25			Bond Future	9.9408	9.9641	92.6662	92.5582	0
10/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	973.6400	943.7800	0.9736	0.9438	800
10/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3431.0400	3509.2200	3.4310	3.5092	0
10/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1967.9800	1918.8500	1.9680	1.9189	800
10/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2064.4300	2123.3400	2.0644	2.1233	0
10/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	5034.8900	4953.2600	5.0349	4.9533	0
10/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	673.5100	699.9200	0.6735	0.6999	0
10/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5250.2000	5167.1500	5.2502	5.1672	0
10/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	627.5700	652.5600	0.6276	0.6526	800
10/10/2024	2032 On 07-August-25			Bond Future	10.0547	10.0794	94.4143	94.3036	0
10/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8770.6100	8676.3500	8.7706	8.6764	0
10/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	487.6800	504.1000	0.4877	0.5041	0
10/10/2024	2032 On 06-November-25			Bond Future	10.1890	10.2150	91.9935	91.8802	0
10/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3543.4600	3483.1900	3.5435	3.4832	0
10/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2545.8500	2598.8500	2.5459	2.5989	0
10/10/2024	2033 On 07-November-24			Bond Future	126.7093	126.3244	126.7093	126.3244	6,818

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10/10/2024	2033 On 06-February-25			Bond Future	129.3444	128.9509	129.3444	128.9509	0
10/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4404.3900	4010.8700	4.4044	4.0109	0
10/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2033 On 08-May-25			Bond Future	130.4348	130.0326	130.4348	130.0326	0
10/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	185.2400	587.4400	0.1852	0.5874	0
10/10/2024	2033 On 07-August-25			Bond Future	132.9302	132.5194	132.9302	132.5194	0
10/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4280.2200	3869.4400	4.2802	3.8694	0
10/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2033 On 06-November-25			Bond Future	133.8642	133.4448	133.8642	133.4448	0
10/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	724.2000	304.8000	0.7242	0.3048	0
10/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2037 On 07-November-24			Bond Future	10.7891	10.8051	87.0347	86.9391	212,029
10/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9741.5300	9646.0300	9.7415	9.6460	0
10/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.1600	0.2300	0.0002	0.0002	0
10/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9791.5700	9696.0700	9.7916	9.6961	0
10/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.1500	0.2200	0.0002	0.0002	0
10/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9841.5700	9746.0600	9.8416	9.7461	0
10/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.1400	0.2000	0.0001	0.0002	0
10/10/2024	2037 On 06-February-25			Bond Future	10.8747	10.8915	84.5626	84.4646	10,552
10/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10183.0100	10090.3600	10.1830	10.0904	0
10/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	81.1300	86.4200	0.0811	0.0864	0
10/10/2024	2037 On 08-May-25			Bond Future	10.9776	10.9950	86.2489	86.1485	3,975
10/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7572.1400	7492.6700	7.5721	7.4927	0
10/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	675.0700	695.9100	0.6751	0.6959	0
10/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8892.4300	8808.1800	8.8924	8.8082	15,000
10/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	486.8700	502.9300	0.4869	0.5029	0
10/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12186.7100	12093.9300	12.1867	12.0939	7,500
10/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	190.4900	198.0200	0.1905	0.1980	0
10/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12402.9700	12309.7300	12.4030	12.3097	7,500
10/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	176.1900	183.2600	0.1762	0.1833	0
10/10/2024	2037 On 07-August-25			Bond Future	11.1031	11.1214	83.6158	83.5129	15
10/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1444.9600	1418.3500	1.4450	1.4184	2,541
10/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5905.2400	5981.4600	5.9052	5.9815	0

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10/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1860.1900	1828.0000	1.8602	1.8280	2,341
10/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5060.6300	5131.2700	5.0606	5.1313	0
10/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2057.7800	2023.1100	2.0578	2.0231	200
10/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4725.9500	4794.1100	4.7260	4.7941	0
10/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3190.4500	3143.6400	3.1905	3.1436	0
10/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3377.3000	3433.3200	3.3773	3.4333	2,541
10/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4306.7500	4250.4800	4.3068	4.2505	0
10/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2547.0300	2593.5900	2.5470	2.5936	2,541
10/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5742.7500	5676.8400	5.7428	5.6768	0
10/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1835.3700	1872.2900	1.8354	1.8723	2,541
10/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7097.1600	7024.0700	7.0972	7.0241	0
10/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1375.3600	1405.1000	1.3754	1.4051	2,741
10/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10531.6600	10446.0200	10.5317	10.4460	0
10/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	688.4500	705.6400	0.6885	0.7056	0
10/10/2024	2037 On 06-November-25			Bond Future	11.2340	11.2531	85.1530	85.0478	0
10/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5218.9100	5160.2900	5.2189	5.1603	0
10/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3072.6100	3119.2300	3.0726	3.1192	0
10/10/2024	2038 On 07-November-24			Bond Future	138.8038	138.7977	138.8038	138.7977	3,311
10/10/2024	2038 On 06-February-25			Bond Future	139.5838	139.5770	139.5838	139.5770	0
10/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4353.7700	4346.9500	4.3538	4.3470	0
10/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2038 On 08-May-25			Bond Future	142.4031	142.3953	142.4031	142.3953	0
10/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2723.0600	2715.2700	2.7231	2.7153	0
10/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2038 On 07-August-25			Bond Future	142.9769	142.9678	142.9769	142.9678	0
10/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3416.8700	3407.7500	3.4169	3.4078	0
10/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2038 On 06-November-25			Bond Future	145.6484	145.6383	145.6484	145.6383	0
10/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1768.3800	1758.2700	1.7684	1.7583	0
10/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2040 On 07-November-24			Bond Future	11.0550	11.0609	87.5403	87.5018	112,421
10/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6373.5000	6337.1300	6.3735	6.3371	640
10/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	11.4500	13.5500	0.0115	0.0136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9152.4300	9114.1800	9.1524	9.1142	0
10/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.7600	0.9800	0.0008	0.0010	640
10/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10436.8900	10398.4800	10.4369	10.3985	0
10/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.2000	0.2600	0.0002	0.0003	0
10/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10489.6800	10451.2800	10.4897	10.4513	0
10/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.1800	0.2500	0.0002	0.0003	0
10/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10542.4200	10504.0200	10.5424	10.5040	0
10/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.1700	0.2400	0.0002	0.0002	0
10/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12047.0200	12008.5700	12.0470	12.0086	0
10/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	640
10/10/2024	2040 On 06-February-25			Bond Future	11.1431	11.1493	84.8280	84.7884	5,684
10/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1573.7400	1564.6500	1.5737	1.5647	780
10/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2490.5700	2521.0700	2.4906	2.5211	0
10/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4292.5000	4270.3600	4.2925	4.2704	0
10/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	860.6500	878.1000	0.8607	0.8781	780
10/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6714.0000	6684.5400	6.7140	6.6845	0
10/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	377.9100	388.0400	0.3779	0.3880	780
10/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10508.9000	10473.2500	10.5089	10.4733	0
10/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	106.3000	110.2400	0.1063	0.1102	0
10/10/2024	2040 On 08-May-25			Bond Future	11.2469	11.2534	86.5194	86.4785	3,900
10/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8682.0800	8651.8300	8.6821	8.6518	0
10/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	662.2000	672.8200	0.6622	0.6728	0
10/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9243.0000	9211.8200	9.2430	9.2118	15,000
10/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	582.8400	592.5300	0.5828	0.5925	0
10/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12401.6000	12366.1300	12.4016	12.3661	7,500
10/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	265.5700	270.9700	0.2656	0.2710	0
10/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12719.0600	12683.1900	12.7191	12.6832	7,500
10/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	239.3900	244.3900	0.2394	0.2444	0
10/10/2024	2040 On 07-August-25			Bond Future	11.3716	11.3785	83.6406	83.5983	16
10/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11421.7400	11389.2700	11.4217	11.3893	0
10/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	803.4100	813.1700	0.8034	0.8132	0
10/10/2024	2040 On 06-November-25			Bond Future	11.5007	11.5079	85.1777	85.1342	0
10/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5489.5800	5469.1300	5.4896	5.4691	0
10/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3485.4000	3508.4900	3.4854	3.5085	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2044 On 07-November-24			Bond Future	11.1641	11.1549	83.5003	83.5617	74,064
10/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5287.9800	5350.8900	5.2880	5.3509	0
10/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	30.3100	31.8300	0.0303	0.0318	13,875
10/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6731.1300	6793.2200	6.7311	6.7932	0
10/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	8.4600	9.1600	0.0085	0.0092	9,540
10/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8143.7300	8205.3900	8.1437	8.2054	0
10/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	2.1800	2.4500	0.0022	0.0025	11,405
10/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10320.4100	10381.8500	10.3204	10.3819	0
10/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.2300	0.2800	0.0002	0.0003	0
10/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10373.4700	10434.9000	10.3735	10.4349	0
10/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.2200	0.2600	0.0002	0.0003	0
10/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10426.4600	10487.8900	10.4265	10.4879	0
10/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.2100	0.2500	0.0002	0.0003	0
10/10/2024	2044 On 06-February-25			Bond Future	11.2490	11.2395	80.8303	80.8926	470
10/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5356.2500	5413.2200	5.3563	5.4132	449
10/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	670.3400	664.9900	0.6703	0.6650	0
10/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7862.0700	7922.8900	7.8621	7.9229	449
10/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	297.7600	296.2600	0.2978	0.2963	0
10/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10498.6400	10560.8300	10.4986	10.5608	0
10/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	127.4500	127.3200	0.1275	0.1273	0
10/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14045.4500	14107.9200	14.0455	14.1079	0
10/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	27.4700	27.6200	0.0275	0.0276	449
10/10/2024	2044 On 08-May-25		Call	Bond Future	20.3900	21.3900	0.0204	0.0214	0
10/10/2024	2044 On 08-May-25			Bond Future	11.3480	11.3382	82.4420	82.5051	0
10/10/2024	2044 On 08-May-25		Put	Bond Future	17578.4100	17516.2900	17.5784	17.5163	0
10/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1674.8600	1704.2200	1.6749	1.7042	2,490
10/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4513.8200	4480.0600	4.5138	4.4801	0
10/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4096.2800	4142.3100	4.0963	4.1423	0
10/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2185.9000	2168.8100	2.1859	2.1688	2,490
10/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7351.1900	7407.2400	7.3512	7.4072	0
10/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1003.2300	996.1600	1.0032	0.9962	2,490
10/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8836.0900	8894.5600	8.8361	8.8946	0
10/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	718.9300	714.2800	0.7189	0.7143	0
10/10/2024	2044 On 07-August-25			Bond Future	11.4662	11.4561	79.6115	79.6751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11416.5700	11475.5000	11.4166	11.4755	0
10/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	843.0900	838.3800	0.8431	0.8384	0
10/10/2024	2044 On 06-November-25			Bond Future	11.5878	11.5774	81.0744	81.1388	0
10/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5525.6500	5569.4500	5.5257	5.5695	0
10/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3740.0400	3719.4400	3.7400	3.7194	0
10/10/2024	2046 On 07-November-24			Bond Future	119.7617	119.2147	119.7617	119.2147	10,760
10/10/2024	2046 On 06-February-25			Bond Future	122.2523	121.6932	122.2523	121.6932	6,908
10/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	8242.2700	7683.2000	8.2423	7.6832	0
10/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2046 On 08-May-25			Bond Future	122.4852	121.9141	122.4852	121.9141	0
10/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	515.1600	0.0000	0.5152	0.0000	0
10/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	55.9400	0.0000	0.0559	0
10/10/2024	2046 On 07-August-25			Bond Future	124.8274	124.2445	124.8274	124.2445	0
10/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	6137.3700	5554.5300	6.1374	5.5545	0
10/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2046 On 06-November-25			Bond Future	124.8812	124.2864	124.8812	124.2864	0
10/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	528.7600	1123.5800	0.5288	1.1236	0
10/10/2024	2050 On 07-November-24			Bond Future	121.4577	120.8429	121.4577	120.8429	8,658
10/10/2024	2050 On 06-February-25			Bond Future	121.6363	121.0080	121.6363	121.0080	7,200
10/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	6036.2700	5408.0100	6.0363	5.4080	0
10/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2050 On 08-May-25			Bond Future	124.0930	123.4515	124.0930	123.4515	0
10/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2933.0000	2291.5300	2.9330	2.2915	0
10/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2050 On 07-August-25			Bond Future	124.0714	123.4164	124.0714	123.4164	0
10/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	4181.3800	3526.3600	4.1814	3.5264	0
10/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	2050 On 06-November-25			Bond Future	126.3894	125.7215	126.3894	125.7215	0
10/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1969.3700	1301.4700	1.9694	1.3015	0
10/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	AL37 On 07-November-24			Index Future	1048.0140	1043.2460	1048.0140	1,043.2460	0
10/10/2024	AL37 On 06-February-25			Index Future	1069.5510	1064.6800	1069.5510	1,064.6800	0
10/10/2024	AL37 On 08-May-25			Index Future	1090.9100	1085.9360	1090.9100	1,085.9360	0
10/10/2024	AL37 On 07-August-25			Index Future	1111.5450	1106.4700	1111.5450	1,106.4700	0
10/10/2024	AL37 On 06-November-25			Index Future	1132.1090	1126.9340	1132.1090	1,126.9340	0
10/10/2024	AL7T On 07-November-24			Index Future	1257.2320	1251.4620	1257.2320	1,251.4620	0
10/10/2024	AL7T On 06-February-25			Index Future	1283.0680	1277.1740	1283.0680	1,277.1740	0
10/10/2024	AL7T On 08-May-25			Index Future	1308.6910	1302.6720	1308.6910	1,302.6720	0
10/10/2024	AL7T On 07-August-25			Index Future	1333.4450	1327.3040	1333.4450	1,327.3040	0
10/10/2024	AL7T On 06-November-25			Index Future	1358.1140	1351.8520	1358.1140	1,351.8520	0
10/10/2024	ALBI On 07-November-24			Index Future	1085.1690	1081.0600	1085.1690	1,081.0600	104
10/10/2024	ALBI On 06-February-25			Index Future	1107.4690	1103.2710	1107.4690	1,103.2710	0
10/10/2024	ALBI On 08-May-25			Index Future	1129.5850	1125.2980	1129.5850	1,125.2980	0
10/10/2024	ALBI On 07-August-25			Index Future	1150.9520	1146.5760	1150.9520	1,146.5760	0
10/10/2024	ALBI On 06-November-25			Index Future	1172.2440	1167.7820	1172.2440	1,167.7820	0
10/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	ES33 On 07-November-24			Bond Future	10.9963	11.0127	81.7270	81.6482	0
10/10/2024	ES33 On 06-February-25			Bond Future	11.1080	11.1251	83.4266	83.3457	0
10/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9695.0200	9614.1400	9.6950	9.6141	0
10/10/2024	ES33 On 06-February-25	13.34	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
10/10/2024	ES33 On 08-May-25			Bond Future	11.2317	11.2497	81.3116	81.2287	0
10/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6539.6500	6456.7400	6.5397	6.4567	0
10/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	ES33 On 07-August-25			Bond Future	11.3810	11.3999	82.8642	82.7792	0
10/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9059.6200	8974.5700	9.0596	8.9746	0
10/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	ES33 On 06-November-25			Bond Future	11.5534	11.5733	80.6140	80.5269	0
10/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1963.7700	1876.6500	1.9638	1.8767	0
10/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	ES42 On 07-November-24			Bond Future	11.3813	11.3929	78.7626	78.6906	0
10/10/2024	ES42 On 06-February-25			Bond Future	11.4741	11.4862	80.4005	80.3264	0
10/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12007.0600	11932.9400	12.0071	11.9329	0
10/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	ES42 On 08-May-25			Bond Future	11.5797	11.5923	77.7576	77.6813	0
10/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9126.7200	9050.4100	9.1267	9.0504	0
10/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	ES42 On 07-August-25			Bond Future	11.7010	11.7142	79.2404	79.1618	0
10/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10968.2400	10889.6500	10.9682	10.8897	0
10/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	ES42 On 06-November-25			Bond Future	11.8357	11.8496	76.4528	76.3719	0
10/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3118.8800	3038.0200	3.1189	3.0380	0
10/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	GOVI On 07-November-24			GOVI	1068.2270	1064.1430	1068.2270	1,064.1430	677
10/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1194470.0000	1153630.0000	119.4470	115.3630	0
10/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1194370.0000	1153530.0000	119.4370	115.3530	0
10/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1194270.0000	1153430.0000	119.4270	115.3430	0
10/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	GOVI On 06-February-25			GOVI	1090.1790	1086.0070	1090.1790	1,086.0070	0
10/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1181790.0000	1140070.0000	118.1790	114.0070	0
10/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	GOVI On 08-May-25			GOVI	1111.9490	1107.6890	1111.9490	1,107.6890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	899490.0000	856890.0000	89.9490	85.6890	0
10/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	GOVI On 07-August-25			GOVI	1132.9830	1128.6340	1132.9830	1,128.6340	0
10/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1219830.0000	1176340.0000	121.9830	117.6340	0
10/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	GOVI On 06-November-25			GOVI	1153.9430	1149.5080	1153.9430	1,149.5080	0
10/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	419430.0000	375080.0000	41.9430	37.5080	0
10/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/10/2024	IGOV On 07-November-24			Index Future	369.2720	368.6450	369.2720	368.6450	909
10/10/2024	IGOV On 06-February-25			Index Future	376.9520	376.3100	376.9520	376.3100	0
10/10/2024	IGOV On 08-May-25			Index Future	384.5690	383.9110	384.5690	383.9110	0
10/10/2024	IGOV On 07-August-25			Index Future	391.9300	391.2580	391.9300	391.2580	0
10/10/2024	IGOV On 06-November-25			Index Future	399.2670	398.5800	399.2670	398.5800	0
10/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
10/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
10/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
10/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
10/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/10/2024	R035 On 07-November-24			Bond Future	10.4240	10.4147	92.1213	92.1751	145,391
10/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3869.9100	3925.4700	3.8699	3.9255	0
10/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	53.8700	55.6400	0.0539	0.0556	11,000
10/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9417.9000	9471.7200	9.4179	9.4717	0
10/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.1200	0.1500	0.0001	0.0002	0
10/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9467.8500	9521.6700	9.4679	9.5217	0
10/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.1100	0.1400	0.0001	0.0001	0
10/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9517.7700	9571.5800	9.5178	9.5716	0
10/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.1100	0.1300	0.0001	0.0001	0
10/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9567.6300	9621.4400	9.5676	9.6214	1,000
10/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.1000	0.1200	0.0001	0.0001	0
10/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14483.7200	14537.5100	14.4837	14.5375	0
10/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
10/10/2024	R035 On 06-February-25			Bond Future	10.5098	10.5002	94.0144	94.0689	16,153
10/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1153.2200	1181.3500	1.1532	1.1814	100
10/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2591.0700	2564.6200	2.5911	2.5646	0
10/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1351.7200	1382.3500	1.3517	1.3824	1,000
10/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2325.6800	2301.7300	2.3257	2.3017	0
10/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2284.4600	2323.7700	2.2845	2.3238	0
10/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1490.5900	1475.3200	1.4906	1.4753	1,100
10/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4885.8100	4936.0600	4.8858	4.9361	0
10/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	533.7000	529.3700	0.5337	0.5294	1,100
10/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10071.9000	10126.4800	10.0719	10.1265	0
10/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	78.6600	78.6600	0.0787	0.0787	0
10/10/2024	R035 On 08-May-25			Bond Future	10.6033	10.5934	91.3800	91.4352	0
10/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2073.6900	2104.8100	2.0737	2.1048	150
10/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2990.9400	2966.9200	2.9909	2.9669	0
10/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3684.7100	3725.3800	3.6847	3.7254	0
10/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1778.0900	1763.6200	1.7781	1.7636	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5644.7800	5691.9900	5.6448	5.6920	400
10/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1032.1200	1024.1900	1.0321	1.0242	0
10/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6640.4300	6689.7500	6.6404	6.6898	0
10/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	793.5200	787.7000	0.7935	0.7877	150
10/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6979.5300	7029.4400	6.9795	7.0294	0
10/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	726.6300	721.4000	0.7266	0.7214	0
10/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10976.5000	11030.3700	10.9765	11.0304	0
10/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	242.4600	241.1900	0.2425	0.2412	400
10/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13785.5300	13840.3500	13.7855	13.8404	0
10/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	83.2900	82.9700	0.0833	0.0830	400
10/10/2024	R035 On 07-August-25			Bond Future	10.7202	10.7100	93.1043	93.1599	0
10/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10375.5100	10427.2500	10.3755	10.4273	0
10/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	642.9200	639.0900	0.6429	0.6391	0
10/10/2024	R035 On 06-November-25			Bond Future	10.8561	10.8456	90.3149	90.3709	0
10/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4760.1400	4798.3300	4.7601	4.7983	0
10/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2956.2700	2938.4400	2.9563	2.9384	0
10/10/2024	R053 On 07-November-24			Bond Future	11.0932	11.0991	105.9154	105.8627	3,664
10/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13413.7500	13361.2500	13.4138	13.3613	0
10/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.6000	0.7800	0.0006	0.0008	0
10/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13483.3700	13430.8600	13.4834	13.4309	0
10/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.5700	0.7400	0.0006	0.0007	0
10/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13552.9000	13500.3900	13.5529	13.5004	0
10/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.5400	0.7100	0.0005	0.0007	0
10/10/2024	R053 On 06-February-25			Bond Future	11.1744	11.1805	108.0920	108.0377	2
10/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13887.9000	13839.8700	13.8879	13.8399	0
10/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	176.2300	182.4500	0.1762	0.1825	0
10/10/2024	R053 On 08-May-25			Bond Future	11.2651	11.2716	104.3814	104.3256	0
10/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11763.7400	11722.7600	11.7637	11.7228	0
10/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	949.5500	964.4300	0.9496	0.9644	0
10/10/2024	R053 On 07-August-25			Bond Future	11.3715	11.3782	106.3492	106.2916	0
10/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14703.1000	14659.6100	14.7031	14.6596	0
10/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1187.9900	1202.1300	1.1880	1.2021	0
10/10/2024	R053 On 06-November-25			Bond Future	11.4886	11.4957	102.4444	102.3851	0
10/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6869.9200	6842.1400	6.8699	6.8421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4639.8100	4671.3500	4.6398	4.6714	0
10/10/2024	R186 On 07-November-24			Bond Future	8.1328	8.1532	108.6132	108.5731	152,200
10/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1930.7500	1891.2800	1.9308	1.8913	0
10/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.5700	2.1300	0.0016	0.0021	0
10/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1949.7700	1910.2700	1.9498	1.9103	0
10/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.4800	2.0100	0.0015	0.0020	0
10/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1968.7900	1929.2600	1.9688	1.9293	0
10/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1.4000	1.9000	0.0014	0.0019	0
10/10/2024	R186 On 06-February-25			Bond Future	8.1046	8.1284	105.5331	105.4918	17,134
10/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1706.9400	1673.1900	1.7069	1.6732	0
10/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	112.8900	120.4400	0.1129	0.1204	0
10/10/2024	R186 On 08-May-25			Bond Future	8.1121	8.1403	107.6388	107.5961	0
10/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	970.1000	944.9000	0.9701	0.9449	0
10/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	429.3900	446.9100	0.4294	0.4469	0
10/10/2024	R186 On 07-August-25			Bond Future	8.2069	8.2413	104.3613	104.3170	0
10/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1552.1000	1519.4400	1.5521	1.5194	1,983
10/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	258.0100	269.6100	0.2580	0.2696	0
10/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	2020.0700	1983.3600	2.0201	1.9834	0
10/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	145.9100	153.4600	0.1459	0.1535	0
10/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2650.9300	2610.6100	2.6509	2.6106	0
10/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	64.4200	68.3600	0.0644	0.0684	1,983
10/10/2024	R186 On 06-November-25			Bond Future	8.3833	8.4265	106.2825	106.2368	0
10/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	458.9900	440.3500	0.4590	0.4404	0
10/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	727.3700	754.4300	0.7274	0.7544	0
10/10/2024	R202 On 07-November-24			Bond Future	269.8169	269.8052	269.8169	269.8052	1,969
10/10/2024	R202 On 06-February-25			Bond Future	270.2361	270.2229	270.2361	270.2229	0
10/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	3446.1100	3432.9200	3.4461	3.4329	0
10/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	R202 On 08-May-25			Bond Future	275.6950	275.6802	275.6950	275.6802	0
10/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	3384.9700	3370.2200	3.3850	3.3702	0
10/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	R202 On 07-August-25			Bond Future	275.6737	275.6563	275.6737	275.6563	0
10/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	4073.7000	4056.2800	4.0737	4.0563	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	R202 On 06-November-25			Bond Future	280.8254	280.8061	280.8254	280.8061	0
10/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5185.3800	5166.1300	5.1854	5.1661	0
10/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	R209 On 07-November-24			Bond Future	10.5669	10.5828	72.5250	72.4416	19,749
10/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	754.4800	728.5300	0.7545	0.7285	100
10/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	842.7200	900.1800	0.8427	0.9002	0
10/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2378.6500	2316.5400	2.3787	2.3165	0
10/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	159.1600	180.4600	0.1592	0.1805	100
10/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7948.6400	7865.3400	7.9486	7.8653	0
10/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.2600	0.3700	0.0003	0.0004	0
10/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7993.2500	7909.9500	7.9933	7.9100	0
10/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.2400	0.3500	0.0002	0.0004	0
10/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	8037.8200	7954.5100	8.0378	7.9545	0
10/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.2300	0.3300	0.0002	0.0003	0
10/10/2024	R209 On 06-February-25			Bond Future	10.6443	10.6609	74.0154	73.9300	0
10/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8586.2700	8505.8900	8.5863	8.5059	0
10/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	78.8000	83.8600	0.0788	0.0839	0
10/10/2024	R209 On 08-May-25			Bond Future	10.7333	10.7506	72.3380	72.2505	0
10/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6207.5200	6139.6800	6.2075	6.1397	0
10/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	649.2800	668.9400	0.6493	0.6689	0
10/10/2024	R209 On 07-August-25			Bond Future	10.8413	10.8593	73.7028	73.6131	0
10/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9074.7700	9000.8900	9.0748	9.0009	0
10/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	650.2600	666.0700	0.6503	0.6661	0
10/10/2024	R209 On 06-November-25			Bond Future	10.9626	10.9815	71.9092	71.8174	0
10/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4291.6300	4241.9900	4.2916	4.2420	0
10/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2811.7000	2853.8100	2.8117	2.8538	0
10/10/2024	R210 On 07-November-24			Bond Future	241.7444	241.7372	241.7444	241.7372	1,601
10/10/2024	R210 On 06-February-25			Bond Future	246.7718	246.7633	246.7718	246.7633	0
10/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7161.7800	7153.3400	7.1618	7.1533	0
10/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	R210 On 08-May-25			Bond Future	248.3664	248.3563	248.3664	248.3563	0
10/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	336.3700	326.2700	0.3364	0.3263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	R210 On 07-August-25			Bond Future	253.1169	253.1050	253.1169	253.1050	0
10/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4676.9300	4665.0200	4.6769	4.6650	0
10/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	R210 On 06-November-25			Bond Future	254.3945	254.3805	254.3945	254.3805	0
10/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2254.4900	2240.4700	2.2545	2.2405	0
10/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/10/2024	R213 On 07-November-24			Bond Future	9.5126	9.5437	89.6889	89.5548	73,913
10/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6962.8600	6829.2500	6.9629	6.8293	0
10/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1.1500	1.6700	0.0012	0.0017	0
10/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	7001.7700	6868.1500	7.0018	6.8682	0
10/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	1.1000	1.6100	0.0011	0.0016	0
10/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	7040.6600	6907.0200	7.0407	6.9070	0
10/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	1.0600	1.5500	0.0011	0.0016	0
10/10/2024	R213 On 06-February-25			Bond Future	9.5787	9.6116	91.5320	91.3947	12
10/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	7092.2100	6961.2500	7.0922	6.9613	0
10/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	56.7900	63.1200	0.0568	0.0631	0
10/10/2024	R213 On 08-May-25			Bond Future	9.6560	9.6908	89.8013	89.6608	0
10/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	4050.1600	3945.4500	4.0502	3.9455	0
10/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	638.6600	674.4200	0.6387	0.6744	0
10/10/2024	R213 On 07-August-25			Bond Future	9.7643	9.8011	91.4966	91.3529	0
10/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7450.5600	7327.4200	7.4506	7.3274	0
10/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	421.0100	441.6200	0.4210	0.4416	0
10/10/2024	R213 On 06-November-25			Bond Future	9.8999	9.9391	89.6306	89.4837	0
10/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2777.6200	2700.7000	2.7776	2.7007	0
10/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2216.6100	2286.6300	2.2166	2.2866	0
10/10/2024	R214 On 07-November-24			Bond Future	10.8572	10.8681	68.3217	68.2602	20,587
10/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8839.7300	8778.3200	8.8397	8.7783	0
10/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.1800	0.2500	0.0002	0.0003	0
10/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8885.1900	8823.7800	8.8852	8.8238	0
10/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.1700	0.2400	0.0002	0.0002	0
10/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8930.6100	8869.2000	8.9306	8.8692	0
10/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.1600	0.2300	0.0002	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R214 On 06-February-25			Bond Future	10.9351	10.9465	69.7257	69.6627	2,000
10/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4794.5200	4747.9600	4.7945	4.7480	554
10/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	476.4100	492.8500	0.4764	0.4929	0
10/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6966.0000	6911.6500	6.9660	6.9117	554
10/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	203.3400	211.9900	0.2033	0.2120	0
10/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8977.3800	8918.9900	8.9774	8.9190	0
10/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	92.3400	96.9500	0.0923	0.0970	0
10/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12808.0200	12745.8500	12.8080	12.7459	0
10/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	11.6600	12.4900	0.0117	0.0125	554
10/10/2024	R214 On 08-May-25			Bond Future	11.0179	11.0297	67.8136	67.7490	0
10/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7546.4500	7494.9000	7.5465	7.4949	0
10/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	547.1400	560.2300	0.5471	0.5602	0
10/10/2024	R214 On 07-August-25			Bond Future	11.1175	11.1297	69.0933	69.0270	0
10/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9710.3400	9656.7300	9.7103	9.6567	0
10/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	704.0500	716.7300	0.7041	0.7167	0
10/10/2024	R214 On 06-November-25			Bond Future	11.2300	11.2427	67.0670	66.9991	0
10/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4971.2300	4934.2000	4.9712	4.9342	0
10/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2836.5400	2867.4200	2.8365	2.8674	0
10/10/2024	R248 On 07-November-24			Bond Future	11.0636	11.0695	82.5261	82.4851	248,801
10/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10569.0600	10528.1500	10.5691	10.5282	0
10/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.3300	0.4400	0.0003	0.0004	0
10/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10623.4800	10582.5600	10.6235	10.5826	0
10/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.3200	0.4200	0.0003	0.0004	0
10/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10677.8100	10636.8900	10.6778	10.6369	0
10/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.3000	0.4000	0.0003	0.0004	0
10/10/2024	R248 On 06-February-25			Bond Future	11.1461	11.1522	84.2220	84.1798	203,389
10/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	300.6800	299.7700	0.3007	0.2998	660
10/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6471.5100	6512.7800	6.4715	6.5128	0
10/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1740.5400	1731.1200	1.7405	1.7311	660
10/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2751.8300	2784.5900	2.7518	2.7846	0
10/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4630.5400	4607.5900	4.6305	4.6076	0
10/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	982.8800	1002.1100	0.9829	1.0021	660
10/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9805.1600	9769.3900	9.8052	9.7694	0
10/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	199.5500	205.9600	0.1996	0.2060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R248 On 08-May-25			Bond Future	11.2331	11.2395	81.4556	81.4122	0
10/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9112.7100	9080.6300	9.1127	9.0806	0
10/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	713.6500	725.0000	0.7137	0.7250	0
10/10/2024	R248 On 07-August-25			Bond Future	11.3368	11.3435	82.9923	82.9475	0
10/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11825.5400	11791.2400	11.8255	11.7912	0
10/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	867.2700	877.7500	0.8673	0.8778	0
10/10/2024	R248 On 06-November-25			Bond Future	11.4530	11.4601	80.0793	80.0331	0
10/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5518.9500	5497.3600	5.5190	5.4974	0
10/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3681.9100	3706.4800	3.6819	3.7065	0
10/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0