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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For January 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	2025 On 01-February-24			Bond Future	176.3703	176.3234	176.3703	176.3234	11,392
09/01/2024	2025 On 02-May-24			Bond Future	180.3098	180.2619	180.3098	180.2619	0
09/01/2024	2025 On 01-August-24			Bond Future	182.5167	182.4677	182.5167	182.4677	0
09/01/2024	2025 On 07-November-24			Bond Future	186.8271	186.7761	186.8271	186.7761	75
09/01/2024	2029 On 01-February-24			Bond Future	129.5572	129.4733	129.5572	129.4733	7,360
09/01/2024	2029 On 02-May-24			Bond Future	131.0822	130.9964	131.0822	130.9964	0
09/01/2024	2029 On 01-August-24			Bond Future	134.0260	133.9381	134.0260	133.9381	0
09/01/2024	2029 On 07-November-24			Bond Future	135.7856	135.6952	135.7856	135.6952	66
09/01/2024	2029 On 06-February-25			Bond Future	138.7038	138.6110	138.7038	138.6110	0
09/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6303.8400	6210.9700	6.3038	6.2110	0
09/01/2024	2029 On 06-February-25	132.40	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
09/01/2024	2030 On 01-February-24			Bond Future	9.7176	9.8552	92.4717	91.8903	100,726
09/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	266.5800	131.6800	0.2666	0.1317	400
09/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	895.4400	1341.9100	0.8954	1.3419	0
09/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1037.4100	692.2500	1.0374	0.6923	500
09/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	309.7600	545.9700	0.3098	0.5460	0
09/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1163.7100	795.8300	1.1637	0.7958	1,360
09/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	268.2400	481.7300	0.2682	0.4817	0
09/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1396.0800	992.0900	1.3961	0.9921	500
09/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	207.8400	385.2200	0.2078	0.3852	0
09/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1639.2000	1203.4600	1.6392	1.2035	400
09/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	159.3600	304.9900	0.1594	0.3050	0
09/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1965.7600	1495.9700	1.9658	1.4960	200
09/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	112.7100	224.2900	0.1127	0.2243	0
09/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2843.5000	2315.6700	2.8435	2.3157	500
09/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	45.3400	98.8800	0.0453	0.0989	0
09/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5249.2700	4673.9700	5.2493	4.6740	0
09/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	3.6200	9.6900	0.0036	0.0097	700
09/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6458.2800	5878.7000	6.4583	5.8787	0
09/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.9200	2.7100	0.0009	0.0027	1,360
09/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6612.9400	6033.1000	6.6129	6.0331	0
09/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.7700	2.3000	0.0008	0.0023	0
09/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6651.5500	6071.6500	6.6516	6.0717	0
09/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.7400	2.2100	0.0007	0.0022	0
09/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6690.1400	6110.1900	6.6901	6.1102	0
09/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.7000	2.1200	0.0007	0.0021	0
09/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8141.2700	7560.2100	8.1413	7.5602	0
09/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.1400	0.4500	0.0001	0.0005	200
09/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8518.0900	7936.9300	8.5181	7.9369	0
09/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0900	0.3000	0.0001	0.0003	500
09/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8555.6600	7974.4900	8.5557	7.9745	0
09/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0900	0.2900	0.0001	0.0003	500
09/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9450.9700	8869.6700	9.4510	8.8697	0
09/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0200	0.0900	0.0000	0.0001	400
09/01/2024	2030 On 02-May-24			Bond Future	9.7607	9.9059	94.5145	93.9203	23,830

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1255.1000	1005.7200	1.2551	1.0057	1,000
09/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1669.8800	2014.6400	1.6699	2.0146	0
09/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1563.9600	1274.7700	1.5640	1.2748	0
09/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1361.6200	1666.5700	1.3616	1.6666	0
09/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1586.1600	1294.3300	1.5862	1.2943	0
09/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1342.8600	1645.1700	1.3429	1.6452	0
09/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1608.3300	1313.8600	1.6083	1.3139	0
09/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1324.0900	1623.7600	1.3241	1.6238	0
09/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2439.6100	2061.9500	2.4396	2.0620	1,000
09/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	817.0100	1033.4900	0.8170	1.0335	0
09/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3844.1900	3375.1600	3.8442	3.3752	500
09/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	396.0700	521.1800	0.3961	0.5212	0
09/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4513.5200	4015.4900	4.5135	4.0155	1,080
09/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	285.9600	382.0700	0.2860	0.3821	0
09/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5554.3600	5023.5200	5.5544	5.0235	500
09/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	173.5400	236.8400	0.1735	0.2368	0
09/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8481.3700	7905.8000	8.4814	7.9058	0
09/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	43.0100	61.5800	0.0430	0.0616	1,000
09/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10038.8200	9452.2500	10.0388	9.4523	0
09/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	15.2200	22.7900	0.0152	0.0228	1,080
09/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12710.2000	12117.1800	12.7102	12.1172	0
09/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.7400	2.8600	0.0017	0.0029	500
09/01/2024	2030 On 01-August-24			Bond Future	9.8051	9.9588	92.6089	92.0014	0
09/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3267.5600	2871.0400	3.2676	2.8710	0
09/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1059.4100	1270.3700	1.0594	1.2704	0
09/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3295.1000	2896.9100	3.2951	2.8969	0
09/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1048.4600	1257.7500	1.0485	1.2578	0
09/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3322.4900	2922.6200	3.3225	2.9226	0
09/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1037.3700	1244.9800	1.0374	1.2450	0
09/01/2024	2030 On 07-November-24			Bond Future	9.8651	10.0288	94.7706	94.1485	1,652
09/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4433.4800	4004.3100	4.4335	4.0043	0
09/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1166.7600	1359.7000	1.1668	1.3597	0
09/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4460.7600	4030.3800	4.4608	4.0304	0
09/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1157.5300	1349.2600	1.1575	1.3493	0

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09/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4488.0900	4056.4900	4.4881	4.0565	0
09/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1148.3800	1338.8900	1.1484	1.3389	0
09/01/2024	2030 On 06-February-25			Bond Future	9.9396	10.1136	92.7737	92.1379	0
09/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4162.5800	3750.2800	4.1626	3.7503	0
09/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1494.9500	1718.4100	1.4950	1.7184	0
09/01/2024	2032 On 01-February-24			Bond Future	10.5656	10.7032	90.4413	89.7663	92,273
09/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	7.1400	1.7400	0.0071	0.0017	1,200
09/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2803.5800	3473.1900	2.8036	3.4732	0
09/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	776.4000	483.3700	0.7764	0.4834	500
09/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	656.3300	1038.3100	0.6563	1.0383	0
09/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1331.6000	922.8700	1.3316	0.9229	1,200
09/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	379.8600	646.1400	0.3799	0.6461	0
09/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1404.0100	983.0600	1.4040	0.9831	200
09/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	355.1100	609.1700	0.3551	0.6092	0
09/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1667.6500	1206.8200	1.6677	1.2068	0
09/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	279.7800	493.9600	0.2798	0.4940	17,000
09/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1864.3900	1377.9400	1.8644	1.3779	8,500
09/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	235.4500	424.0100	0.2355	0.4240	0
09/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2657.0400	2094.1500	2.6570	2.0942	500
09/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	120.0200	232.1400	0.1200	0.2321	0
09/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3715.7900	3095.3100	3.7158	3.0953	0
09/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	49.4900	104.0200	0.0495	0.1040	17,000
09/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3805.3900	3181.5800	3.8054	3.1816	0
09/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	45.8700	97.0700	0.0459	0.0971	8,500
09/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4705.7800	4057.6800	4.7058	4.0577	0
09/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	21.4400	48.3500	0.0214	0.0484	8,500
09/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5605.9300	4944.8700	5.6059	4.9449	0
09/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	10.0700	24.0200	0.0101	0.0240	200
09/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5964.0800	5299.6100	5.9641	5.2996	0
09/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	7.2900	17.8300	0.0073	0.0178	0
09/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6008.7600	5343.9300	6.0088	5.3439	0
09/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	7.0000	17.1800	0.0070	0.0172	0
09/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6053.4300	5388.2400	6.0534	5.3882	0
09/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	6.7300	16.5500	0.0067	0.0166	0

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09/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6720.5600	6051.3300	6.7206	6.0513	0
09/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	3.6700	9.4500	0.0037	0.0095	0
09/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8899.7800	8225.7400	8.8998	8.2257	0
09/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.5100	1.4800	0.0005	0.0015	200
09/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9411.8000	8737.4300	9.4118	8.7374	0
09/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.3200	0.9600	0.0003	0.0010	1,200
09/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9877.3500	9202.7800	9.8774	9.2028	0
09/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.2100	0.6500	0.0002	0.0007	500
09/01/2024	2032 On 02-May-24			Bond Future	10.6362	10.7801	88.2771	87.5873	61,402
09/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1177.0000	935.1300	1.1770	0.9351	1,000
09/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2521.6000	2969.5200	2.5216	2.9695	0
09/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1564.3900	1269.7200	1.5644	1.2697	0
09/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2029.8400	2424.9600	2.0298	2.4250	0
09/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1588.0200	1290.4000	1.5880	1.2904	0
09/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2004.9500	2397.1200	2.0050	2.3971	0
09/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1612.0500	1311.4500	1.6121	1.3115	0
09/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1980.5100	2369.7000	1.9805	2.3697	0
09/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1636.2700	1332.7100	1.6363	1.3327	500
09/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1956.2800	2342.5100	1.9563	2.3425	0
09/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1685.0900	1375.6000	1.6851	1.3756	500
09/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1908.3200	2288.6200	1.9083	2.2886	0
09/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1836.1100	1508.9400	1.8361	1.5089	1,550
09/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1769.8200	2132.4400	1.7698	2.1324	0
09/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2417.9800	2030.6900	2.4180	2.0307	1,000
09/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1348.0500	1650.5500	1.3481	1.6506	0
09/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3139.2300	2691.6300	3.1392	2.6916	500
09/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	987.1100	1229.3000	0.9871	1.2293	0
09/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3544.6600	3068.6400	3.5447	3.0686	0
09/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	834.9000	1048.6700	0.8349	1.0487	500
09/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4039.6900	3533.5700	4.0397	3.5336	1,550
09/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	685.3100	868.9800	0.6853	0.8690	0
09/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5779.8400	5197.2000	5.7798	5.1972	0
09/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	351.7800	458.9300	0.3518	0.4589	500
09/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10144.2600	9478.6100	10.1443	9.4786	0

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09/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	62.2900	86.4300	0.0623	0.0864	1,000
09/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11254.9000	10579.4100	11.2549	10.5794	0
09/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	33.6400	47.9400	0.0336	0.0479	500
09/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11924.9000	11245.3000	11.9249	11.2453	0
09/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	22.7000	32.8900	0.0227	0.0329	1,550
09/01/2024	2032 On 01-August-24			Bond Future	10.7089	10.8595	90.2384	89.5331	0
09/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3536.6700	3107.5200	3.5367	3.1075	0
09/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1582.6400	1858.7800	1.5826	1.8588	0
09/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3567.0100	3135.8800	3.5670	3.1359	0
09/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1567.2700	1841.4300	1.5673	1.8414	0
09/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3597.4400	3164.3500	3.5974	3.1644	0
09/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1552.0200	1824.2200	1.5520	1.8242	0
09/01/2024	2032 On 07-November-24			Bond Future	10.8060	10.9646	88.1782	87.4560	1,526
09/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4642.3800	4173.6100	4.6424	4.1736	0
09/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1668.3700	1921.7900	1.6684	1.9218	0
09/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4673.1500	4202.8500	4.6732	4.2029	0
09/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1655.3500	1907.2400	1.6554	1.9072	0
09/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4703.9800	4232.1500	4.7040	4.2322	0
09/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1642.4300	1892.7900	1.6424	1.8928	0
09/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5175.8100	4681.8600	5.1758	4.6819	1,615
09/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1461.3900	1689.6300	1.4614	1.6896	0
09/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11096.0000	10441.5800	11.0960	10.4416	0
09/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	343.2500	411.0200	0.3433	0.4110	1,615
09/01/2024	2032 On 06-February-25			Bond Future	10.9133	11.0798	90.0496	89.3116	0
09/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5124.4500	4630.3300	5.1245	4.6303	0
09/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1622.7000	1866.5000	1.6227	1.8665	0
09/01/2024	2033 On 01-February-24			Bond Future	122.5833	122.4132	122.5833	122.4132	8,052
09/01/2024	2033 On 02-May-24			Bond Future	123.8558	123.6820	123.8558	123.6820	0
09/01/2024	2033 On 01-August-24			Bond Future	126.6374	126.4595	126.6374	126.4595	0
09/01/2024	2033 On 07-November-24			Bond Future	128.1250	127.9426	128.1250	127.9426	0
09/01/2024	2033 On 06-February-25			Bond Future	130.8788	130.6919	130.8788	130.6919	0
09/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5938.8300	5751.8800	5.9388	5.7519	0
09/01/2024	2033 On 06-February-25	124.94	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
09/01/2024	2037 On 01-February-24			Bond Future	11.8032	11.9712	78.4645	77.5487	136,014
09/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1929.8100	1326.1300	1.9298	1.3261	2,500
09/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	375.4400	687.5200	0.3754	0.6875	0
09/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2883.5000	2144.7800	2.8835	2.1448	0
09/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	167.1900	344.2300	0.1672	0.3442	0
09/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2929.3400	2185.6700	2.9293	2.1857	0
09/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	160.8300	332.9200	0.1608	0.3329	0
09/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2975.3200	2226.7600	2.9753	2.2268	0
09/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	154.6600	321.8600	0.1547	0.3219	0
09/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5866.5600	4971.8400	5.8666	4.9718	0
09/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	11.3700	32.4100	0.0114	0.0324	2,500
09/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10524.9000	9609.3800	10.5249	9.6094	0
09/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0700	0.3100	0.0001	0.0003	2,500
09/01/2024	2037 On 02-May-24			Bond Future	11.9041	12.0785	80.1978	79.2619	230
09/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	931.8100	680.6100	0.9318	0.6806	0
09/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3560.3200	4245.0200	3.5603	4.2450	0
09/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	949.9600	695.0800	0.9500	0.6951	0
09/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3521.7200	4202.7400	3.5217	4.2027	0
09/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	968.3400	709.7600	0.9683	0.7098	0
09/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3483.4000	4160.7200	3.4834	4.1607	0
09/01/2024	2037 On 01-August-24			Bond Future	12.0100	12.1914	77.7237	76.7668	0
09/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3080.2000	2593.9300	3.0802	2.5939	0
09/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2655.9800	3126.5700	2.6560	3.1266	0
09/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3109.9300	2620.8400	3.1099	2.6208	0
09/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2632.9400	3100.7100	2.6329	3.1007	0
09/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3139.7900	2647.8900	3.1398	2.6479	1,383
09/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2610.0800	3075.0400	2.6101	3.0750	0
09/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6856.4400	6125.1300	6.8564	6.1251	0
09/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1022.6600	1248.2100	1.0227	1.2482	1,383
09/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9399.9800	8581.2000	9.4000	8.5812	0
09/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	574.7600	712.8400	0.5748	0.7128	1,383
09/01/2024	2037 On 07-November-24			Bond Future	12.1314	12.3206	79.5371	78.5575	9,175
09/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4788.4400	4206.1700	4.7884	4.2062	0
09/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2544.6200	2941.9600	2.5446	2.9420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4820.6900	4236.3100	4.8207	4.2363	0
09/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2526.8200	2922.0500	2.5268	2.9221	0
09/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4852.7400	4266.2700	4.8527	4.2663	0
09/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2508.8600	2902.0000	2.5089	2.9020	0
09/01/2024	2037 On 06-February-25			Bond Future	12.2598	12.4569	76.9649	75.9641	0
09/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5453.4700	4853.9800	5.4535	4.8540	0
09/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2949.2300	3350.5700	2.9492	3.3506	0
09/01/2024	2038 On 01-February-24			Bond Future	131.5185	131.2686	131.5185	131.2686	3,549
09/01/2024	2038 On 02-May-24			Bond Future	134.4561	134.2007	134.4561	134.2007	1,706
09/01/2024	2038 On 01-August-24			Bond Future	135.4029	135.1417	135.4029	135.1417	0
09/01/2024	2038 On 07-November-24			Bond Future	138.5999	138.3320	138.5999	138.3320	0
09/01/2024	2038 On 06-February-25			Bond Future	139.4525	139.1786	139.4525	139.1786	0
09/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4222.5300	3948.5800	4.2225	3.9486	0
09/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	2040 On 01-February-24			Bond Future	12.1550	12.3281	78.1244	77.1371	131,292
09/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1448.9200	916.8200	1.4489	0.9168	0
09/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	620.6500	1075.8300	0.6207	1.0758	0
09/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1561.1700	1002.7400	1.5612	1.0027	0
09/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	563.2200	992.0700	0.5632	0.9921	0
09/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1599.3800	1032.2800	1.5994	1.0323	0
09/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	545.0000	965.1800	0.5450	0.9652	0
09/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1638.0700	1062.3700	1.6381	1.0624	0
09/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	527.3200	938.9000	0.5273	0.9389	0
09/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4177.9800	3281.3600	4.1780	3.2814	0
09/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	64.2300	154.8900	0.0642	0.1549	0
09/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9118.2700	8132.6100	9.1183	8.1326	0
09/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.5500	2.1700	0.0006	0.0022	0
09/01/2024	2040 On 02-May-24			Bond Future	12.2624	12.4421	79.8502	78.8412	500
09/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	691.3600	486.8100	0.6914	0.4868	0
09/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4596.2400	5400.6600	4.5962	5.4007	0
09/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	706.3500	498.3200	0.7064	0.4983	0
09/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4550.0400	5350.9800	4.5500	5.3510	0
09/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	721.7000	510.1300	0.7217	0.5101	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4504.2800	5301.6800	4.5043	5.3017	0
09/01/2024	2040 On 01-August-24			Bond Future	12.3752	12.5620	77.1180	76.0864	0
09/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2810.8200	2328.1400	2.8108	2.3281	0
09/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3119.7500	3668.5900	3.1198	3.6686	0
09/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2839.9600	2354.1400	2.8400	2.3541	0
09/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3092.7600	3638.4600	3.0928	3.6385	0
09/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2869.2400	2380.2700	2.8692	2.3803	0
09/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3065.9800	3608.5300	3.0660	3.6085	0
09/01/2024	2040 On 07-November-24			Bond Future	12.5031	12.6978	78.9170	77.8610	8,697
09/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4761.9300	4157.8400	4.7619	4.1578	0
09/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2948.5500	3400.4800	2.9486	3.4005	0
09/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4794.4600	4188.0800	4.7945	4.1881	0
09/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2928.2700	3377.9100	2.9283	3.3779	0
09/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4827.0600	4218.3900	4.8271	4.2184	0
09/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2908.1200	3355.4700	2.9081	3.3555	0
09/01/2024	2040 On 06-February-25			Bond Future	12.6372	12.8399	76.0807	75.0018	0
09/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5129.0100	4519.6800	5.1290	4.5197	0
09/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3473.7000	3943.2300	3.4737	3.9432	0
09/01/2024	2044 On 01-February-24			Bond Future	12.2593	12.4222	74.1698	73.2377	95,233
09/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1015.3700	623.6100	1.0154	0.6236	0
09/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	953.7200	1494.0200	0.9537	1.4940	0
09/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1046.0200	645.7900	1.0460	0.6458	0
09/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	926.6600	1458.4900	0.9267	1.4585	0
09/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1077.2400	668.5200	1.0772	0.6685	0
09/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	900.2500	1423.5900	0.9003	1.4236	0
09/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4154.7800	3312.1900	4.1548	3.3122	0
09/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	71.1100	160.5800	0.0711	0.1606	15,000
09/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5401.1600	4507.0400	5.4012	4.5070	0
09/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	24.4100	62.3500	0.0244	0.0624	5,000
09/01/2024	2044 On 02-May-24			Bond Future	12.3641	12.5330	75.8082	74.8556	284
09/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	634.4000	454.5300	0.6344	0.4545	0
09/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4899.0400	5671.7700	4.8990	5.6718	0
09/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	648.6100	465.5500	0.6486	0.4656	0
09/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4850.7300	5620.2700	4.8507	5.6203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	663.0300	476.7500	0.6630	0.4768	0
09/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4802.7100	5569.0300	4.8027	5.5690	0
09/01/2024	2044 On 01-August-24			Bond Future	12.4738	12.6493	73.1113	72.1375	0
09/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2469.3400	2051.9100	2.4693	2.0519	0
09/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3569.9300	4126.3900	3.5699	4.1264	0
09/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2496.4900	2076.0600	2.4965	2.0761	0
09/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3539.6100	4093.0700	3.5396	4.0931	0
09/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2524.0000	2100.5700	2.5240	2.1006	0
09/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3509.7100	4060.1700	3.5097	4.0602	0
09/01/2024	2044 On 07-November-24			Bond Future	12.5976	12.7805	74.8168	73.8198	0
09/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4716.5300	4151.7700	4.7165	4.1518	0
09/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3079.9100	3512.1100	3.0799	3.5121	0
09/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4748.7700	4181.8500	4.7488	4.1819	0
09/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3059.0800	3489.1200	3.0591	3.4891	0
09/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4781.0800	4212.0100	4.7811	4.2120	0
09/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3038.3900	3466.2800	3.0384	3.4663	0
09/01/2024	2044 On 06-February-25			Bond Future	12.7269	12.9171	72.0186	71.0001	0
09/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5141.5500	4567.6700	5.1416	4.5677	0
09/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3582.0300	4026.6900	3.5820	4.0267	0
09/01/2024	2046 On 01-February-24			Bond Future	115.7241	115.7030	115.7241	115.7030	11,904
09/01/2024	2046 On 02-May-24			Bond Future	116.1581	116.1364	116.1581	116.1364	4,626
09/01/2024	2046 On 01-August-24			Bond Future	118.7665	118.7443	118.7665	118.7443	0
09/01/2024	2046 On 07-November-24			Bond Future	119.3617	119.3387	119.3617	119.3387	0
09/01/2024	2046 On 06-February-25			Bond Future	121.9256	121.9015	121.9256	121.9015	0
09/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7915.5500	7891.5400	7.9156	7.8915	0
09/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	2050 On 01-February-24			Bond Future	115.3078	115.0887	115.3078	115.0887	10,813
09/01/2024	2050 On 02-May-24			Bond Future	117.8834	117.6596	117.8834	117.6596	3,316
09/01/2024	2050 On 01-August-24			Bond Future	118.2228	117.9938	118.2228	117.9938	0
09/01/2024	2050 On 07-November-24			Bond Future	121.0141	120.7793	121.0141	120.7793	0
09/01/2024	2050 On 06-February-25			Bond Future	121.2450	121.0050	121.2450	121.0050	0
09/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5645.0200	5404.9900	5.6450	5.4050	0
09/01/2024	2050 On 06-February-25	115.60	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
09/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	AL37 On 01-February-24			Index Future	946.9900	941.3560	946.9900	941.3560	0
09/01/2024	AL37 On 02-May-24			Index Future	967.9070	962.1490	967.9070	962.1490	0
09/01/2024	AL37 On 01-August-24			Index Future	989.4200	983.5330	989.4200	983.5330	0
09/01/2024	AL37 On 07-November-24			Index Future	1012.5640	1006.5350	1012.5640	1,006.5350	0
09/01/2024	AL37 On 06-February-25			Index Future	1034.1320	1027.9710	1034.1320	1,027.9710	0
09/01/2024	AL7T On 01-February-24			Index Future	1098.8360	1089.6180	1098.8360	1,089.6180	0
09/01/2024	AL7T On 02-May-24			Index Future	1123.1070	1113.6860	1123.1070	1,113.6860	0
09/01/2024	AL7T On 01-August-24			Index Future	1148.0710	1138.4380	1148.0710	1,138.4380	0
09/01/2024	AL7T On 07-November-24			Index Future	1174.9260	1165.0630	1174.9260	1,165.0630	0
09/01/2024	AL7T On 06-February-25			Index Future	1199.9520	1189.8750	1199.9520	1,189.8750	0
09/01/2024	ALBI On 01-February-24			Index Future	950.0920	942.0720	950.0920	942.0720	104
09/01/2024	ALBI On 02-May-24			Index Future	971.0770	962.8820	971.0770	962.8820	0
09/01/2024	ALBI On 01-August-24			Index Future	992.6610	984.2820	992.6610	984.2820	0
09/01/2024	ALBI On 07-November-24			Index Future	1015.8810	1007.3020	1015.8810	1,007.3020	0
09/01/2024	ALBI On 06-February-25			Index Future	1037.5200	1028.7540	1037.5200	1,028.7540	0
09/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C044 On 31-January-44			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
09/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	ES33 On 01-February-24			Bond Future	12.1760	12.3394	76.8863	76.1474	0
09/01/2024	ES33 On 02-May-24			Bond Future	12.3004	12.4709	74.8049	74.0495	0
09/01/2024	ES33 On 01-August-24			Bond Future	12.4282	12.6061	76.4845	75.7121	0
09/01/2024	ES33 On 07-November-24			Bond Future	12.5902	12.7769	74.4860	73.6950	0
09/01/2024	ES33 On 06-February-25			Bond Future	12.7631	12.9587	76.0828	75.2744	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2351.2000	1542.8500	2.3512	1.5429	0
09/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	ES42 On 01-February-24			Bond Future	12.8397	13.0029	72.0867	71.2428	0
09/01/2024	ES42 On 02-May-24			Bond Future	12.9653	13.1350	69.4343	68.5716	0
09/01/2024	ES42 On 01-August-24			Bond Future	13.0918	13.2683	70.9930	70.1108	0
09/01/2024	ES42 On 07-November-24			Bond Future	13.2462	13.4305	68.3992	67.4958	0
09/01/2024	ES42 On 06-February-25			Bond Future	13.4022	13.5943	69.8628	68.9397	0
09/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1469.3200	546.2200	1.4693	0.5462	0
09/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 01-February-24			GOVI	936.5260	928.6570	936.5260	928.6570	726
09/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	565460.0000	486770.0000	56.5460	48.6770	0
09/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	565360.0000	486670.0000	56.5360	48.6670	0
09/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	565260.0000	486570.0000	56.5260	48.6570	0
09/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 02-May-24			GOVI	957.2120	949.1700	957.2120	949.1700	0
09/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	62420.0000	0.0000	6.2420	0.0000	0
09/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	18000.0000	0.0000	1.8000	0
09/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	62320.0000	0.0000	6.2320	0.0000	0
09/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	18100.0000	0.0000	1.8100	0
09/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	62220.0000	0.0000	6.2220	0.0000	0
09/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	18200.0000	0.0000	1.8200	0
09/01/2024	GOVI On 01-August-24			GOVI	978.4880	970.2650	978.4880	970.2650	0
09/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	351180.0000	268950.0000	35.1180	26.8950	0
09/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	351080.0000	268850.0000	35.1080	26.8850	0
09/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	350980.0000	268750.0000	35.0980	26.8750	0
09/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 07-November-24			GOVI	1001.3760	992.9570	1001.3760	992.9570	0
09/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	525960.0000	441770.0000	52.5960	44.1770	0
09/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	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
09/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	525860.0000	441670.0000	52.5860	44.1670	0
09/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	525760.0000	441570.0000	52.5760	44.1570	0
09/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GOVI On 06-February-25			GOVI	1022.7060	1014.1040	1022.7060	1,014.1040	0
09/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	507060.0000	421040.0000	50.7060	42.1040	0
09/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/01/2024	IGOV On 01-February-24			Index Future	346.4280	346.0590	346.4280	346.0590	606
09/01/2024	IGOV On 02-May-24			Index Future	354.1650	353.7890	354.1650	353.7890	16
09/01/2024	IGOV On 01-August-24			Index Future	362.1210	361.7350	362.1210	361.7350	0
09/01/2024	IGOV On 07-November-24			Index Future	370.6790	370.2830	370.6790	370.2830	0
09/01/2024	IGOV On 06-February-25			Index Future	378.6550	378.2480	378.6550	378.2480	0
09/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3770	8.3700	91.6230	91.6300	0
09/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3500	91.6550	91.6500	0
09/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3200	91.6700	91.6800	0
09/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2460	8.2900	91.7540	91.7100	0
09/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2160	8.2000	91.7840	91.8000	0
09/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0880	8.1800	91.9120	91.8200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8580	8.0300	92.1420	91.9700	0
09/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5390	7.8200	92.4610	92.1800	0
09/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.4300	7.5100	92.5700	92.4900	0
09/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3460	7.3700	92.6540	92.6300	0
09/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2950	7.2800	92.7050	92.7200	0
09/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4070	7.3550	92.5930	92.6450	0
09/01/2024	R035 On 01-February-24			Bond Future	11.3423	11.5053	88.5524	87.6568	67,954
09/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	23.9400	8.6700	0.0239	0.0087	400
09/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4157.3400	5037.6700	4.1573	5.0377	0
09/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	414.7600	219.0900	0.4148	0.2191	400
09/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1657.8600	2357.7900	1.6579	2.3578	0
09/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4504.6800	3666.3800	4.5047	3.6664	0
09/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	39.4300	96.7300	0.0394	0.0967	0
09/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4554.2300	3713.8900	4.5542	3.7139	0
09/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	37.6900	92.9500	0.0377	0.0930	0
09/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4603.7900	3761.4800	4.6038	3.7615	0
09/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	36.0200	89.3100	0.0360	0.0893	0
09/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10669.7400	9774.3300	10.6697	9.7743	0
09/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0500	0.2400	0.0001	0.0002	400
09/01/2024	R035 On 02-May-24			Bond Future	11.4292	11.5987	85.9968	85.0815	109,420
09/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1393.2100	1061.2900	1.3932	1.0613	0
09/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2708.8200	3292.1900	2.7088	3.2922	0
09/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1416.5700	1080.7200	1.4166	1.0807	0
09/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2676.6100	3256.0500	2.6766	3.2561	0
09/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1440.3400	1100.5500	1.4403	1.1006	0
09/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2644.8700	3220.3700	2.6449	3.2204	0
09/01/2024	R035 On 01-August-24			Bond Future	11.5172	11.6937	87.9076	86.9719	0
09/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3641.6500	3115.0400	3.6417	3.1150	0
09/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2201.0900	2610.2200	2.2011	2.6102	0
09/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3674.1700	3144.9100	3.6742	3.1449	0
09/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2181.4500	2587.9300	2.1815	2.5879	0
09/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3706.8000	3174.9000	3.7068	3.1749	0
09/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2161.9600	2565.8000	2.1620	2.5658	0
09/01/2024	R035 On 07-November-24			Bond Future	11.6341	11.8186	85.4445	84.4865	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4940.6000	4347.9600	4.9406	4.3480	0
09/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2199.6300	2564.9600	2.1996	2.5650	0
09/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4974.1600	4379.4300	4.9742	4.3794	0
09/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2183.2300	2546.4700	2.1832	2.5465	0
09/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	5007.5100	4410.6900	5.0075	4.4107	0
09/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2166.6600	2527.8100	2.1667	2.5278	0
09/01/2024	R035 On 06-February-25			Bond Future	11.7604	11.9531	87.2584	86.2796	0
09/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5526.1700	4906.5900	5.5262	4.9066	0
09/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2288.8600	2648.0700	2.2889	2.6481	0
09/01/2024	R053 On 01-February-24			Bond Future	12.1984	12.3714	99.5097	98.2098	0
09/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5320.5000	4160.1800	5.3205	4.1602	0
09/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	107.6700	247.2000	0.1077	0.2472	0
09/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5384.8300	4220.2700	5.3848	4.2203	0
09/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	103.4800	238.7700	0.1035	0.2388	0
09/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5449.1800	4280.4700	5.4492	4.2805	0
09/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	99.4000	230.5400	0.0994	0.2305	0
09/01/2024	R053 On 02-May-24			Bond Future	12.2988	12.4784	95.8431	94.5147	5,189
09/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6369.2900	5414.3300	6.3693	5.4143	0
09/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1237.5400	1610.9900	1.2375	1.6110	0
09/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6421.6800	5463.1200	6.4217	5.4631	0
09/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1222.4100	1592.2600	1.2224	1.5923	0
09/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6474.1500	5512.0300	6.4742	5.5120	0
09/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1207.4600	1573.7500	1.2075	1.5738	0
09/01/2024	R053 On 01-August-24			Bond Future	12.4007	12.5874	97.9724	96.6142	0
09/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7264.3200	6347.1300	7.2643	6.3471	0
09/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2156.0600	2597.0300	2.1561	2.5970	0
09/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7312.8800	6392.7800	7.3129	6.3928	0
09/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2138.1600	2576.2200	2.1382	2.5762	0
09/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7361.2600	6438.2400	7.3613	6.4382	0
09/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2120.1800	2555.3200	2.1202	2.5553	0
09/01/2024	R053 On 07-November-24			Bond Future	12.5247	12.7194	94.3869	92.9966	0
09/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6087.0900	5310.9900	6.0871	5.3110	0
09/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4202.4600	4816.6300	4.2025	4.8166	0
09/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6128.8800	5349.7900	6.1289	5.3498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4174.6000	4785.7800	4.1746	4.7858	0
09/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6170.7600	5388.6800	6.1708	5.3887	0
09/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4146.9200	4755.1100	4.1469	4.7551	0
09/01/2024	R053 On 06-February-25			Bond Future	12.6516	12.8544	96.3880	94.9676	0
09/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6791.8500	5995.3600	6.7919	5.9954	0
09/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4784.1700	5408.0300	4.7842	5.4080	0
09/01/2024	R186 On 01-February-24			Bond Future	8.6198	8.6864	106.0216	105.8504	74,921
09/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2240.2800	2074.0200	2.2403	2.0740	0
09/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	6.6000	11.5900	0.0066	0.0116	0
09/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2265.0000	2098.5400	2.2650	2.0985	0
09/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	6.2900	11.0800	0.0063	0.0111	0
09/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2289.7200	2123.0600	2.2897	2.1231	0
09/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	5.9900	10.5800	0.0060	0.0106	0
09/01/2024	R186 On 02-May-24			Bond Future	8.5802	8.6540	108.3636	108.1886	11,233
09/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	183.8700	153.1700	0.1839	0.1532	0
09/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1595.5700	1739.8300	1.5956	1.7398	0
09/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	189.1700	157.7700	0.1892	0.1578	0
09/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1576.7500	1720.3100	1.5768	1.7203	0
09/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	194.5800	162.4700	0.1946	0.1625	0
09/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1558.0400	1700.8900	1.5580	1.7009	0
09/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2790.9000	2637.3300	2.7909	2.6373	2,030
09/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	108.6700	130.0600	0.1087	0.1301	0
09/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4238.6400	4071.3300	4.2386	4.0713	0
09/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	33.8100	41.4600	0.0338	0.0415	2,030
09/01/2024	R186 On 01-August-24			Bond Future	8.5261	8.6088	105.4624	105.2834	0
09/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1103.9700	1008.4800	1.1040	1.0085	0
09/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	771.0900	854.6100	0.7711	0.8546	0
09/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1117.8000	1021.6700	1.1178	1.0217	0
09/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	763.3400	846.2200	0.7633	0.8462	0
09/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1131.7000	1034.9300	1.1317	1.0349	0
09/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	755.6600	837.9000	0.7557	0.8379	0
09/01/2024	R186 On 07-November-24			Bond Future	8.4858	8.5806	107.9248	107.7411	44,581
09/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1869.4200	1749.8500	1.8694	1.7499	0
09/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	628.6300	692.7100	0.6286	0.6927	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1883.8800	1763.9000	1.8839	1.7639	0
09/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	623.9800	687.6500	0.6240	0.6877	0
09/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1898.3700	1777.9800	1.8984	1.7780	0
09/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	619.3700	682.6300	0.6194	0.6826	0
09/01/2024	R186 On 06-February-25			Bond Future	8.4692	8.5783	104.9012	104.7132	0
09/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1700.5800	1584.8500	1.7006	1.5849	0
09/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	738.5000	810.7800	0.7385	0.8108	0
09/01/2024	R202 On 01-February-24			Bond Future	259.6281	259.5817	259.6281	259.5817	5,070
09/01/2024	R202 On 02-May-24			Bond Future	265.4271	265.3799	265.4271	265.3799	0
09/01/2024	R202 On 01-August-24			Bond Future	266.2864	266.2379	266.2864	266.2379	0
09/01/2024	R202 On 07-November-24			Bond Future	272.5745	272.5237	272.5745	272.5237	6
09/01/2024	R202 On 06-February-25			Bond Future	273.1914	273.1392	273.1914	273.1392	0
09/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6401.3600	6349.1900	6.4014	6.3492	0
09/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	R209 On 01-February-24			Bond Future	11.5144	11.6770	68.1998	67.4170	12,132
09/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2942.3900	2267.1600	2.9424	2.2672	0
09/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	91.2100	198.8100	0.0912	0.1988	0
09/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2984.3000	2305.7000	2.9843	2.3057	0
09/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	87.4800	191.7100	0.0875	0.1917	0
09/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	3026.2800	2344.4100	3.0263	2.3444	0
09/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	83.8800	184.8400	0.0839	0.1848	0
09/01/2024	R209 On 02-May-24			Bond Future	11.5999	11.7684	66.5533	65.7532	0
09/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	899.5900	669.3500	0.8996	0.6694	0
09/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3002.5200	3572.3800	3.0025	3.5724	0
09/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	916.4000	682.9600	0.9164	0.6830	0
09/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2969.3700	3536.0300	2.9694	3.5360	0
09/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	933.4000	696.7500	0.9334	0.6968	0
09/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2936.4700	3499.9200	2.9365	3.4999	0
09/01/2024	R209 On 01-August-24			Bond Future	11.6871	11.8618	68.0319	67.2140	0
09/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2699.0200	2279.6500	2.6990	2.2797	0
09/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2262.2000	2660.8200	2.2622	2.6608	0
09/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2725.5600	2303.7200	2.7256	2.3037	0
09/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2241.9700	2638.1200	2.2420	2.6381	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2752.4200	2328.1200	2.7524	2.3281	0
09/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2222.1000	2615.7900	2.2221	2.6158	0
09/01/2024	R209 On 07-November-24			Bond Future	11.7957	11.9776	66.4634	65.6260	5,237
09/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4138.1900	3642.3800	4.1382	3.6424	0
09/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2251.3900	2592.9800	2.2514	2.5930	0
09/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4166.5600	3668.9100	4.1666	3.6689	0
09/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2235.1300	2574.8800	2.2351	2.5749	0
09/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4195.0000	3695.5000	4.1950	3.6955	0
09/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2218.9900	2556.8900	2.2190	2.5569	0
09/01/2024	R209 On 06-February-25			Bond Future	11.9092	12.0981	67.8739	67.0184	0
09/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4718.0800	4196.4200	4.7181	4.1964	0
09/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2352.0800	2685.9600	2.3521	2.6860	0
09/01/2024	R210 On 01-February-24			Bond Future	234.5415	234.3202	234.5415	234.3202	677
09/01/2024	R210 On 02-May-24			Bond Future	236.5196	236.2935	236.5196	236.2935	0
09/01/2024	R210 On 01-August-24			Bond Future	241.8312	241.5996	241.8312	241.5996	0
09/01/2024	R210 On 07-November-24			Bond Future	244.1933	243.9557	244.1933	243.9557	60
09/01/2024	R210 On 06-February-25			Bond Future	249.4403	249.1965	249.4403	249.1965	0
09/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9830.2600	9586.4500	9.8303	9.5865	0
09/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/01/2024	R213 On 01-February-24			Bond Future	10.2293	10.3670	87.1039	86.4967	29,769
09/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6214.5500	5611.0500	6.2146	5.6111	0
09/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	2.1800	5.9300	0.0022	0.0059	0
09/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6254.6900	5651.0500	6.2547	5.6511	0
09/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	2.0900	5.7000	0.0021	0.0057	0
09/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6294.8100	5691.0300	6.2948	5.6910	0
09/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	2.0100	5.4800	0.0020	0.0055	0
09/01/2024	R213 On 02-May-24			Bond Future	10.2857	10.4299	85.4695	84.8489	0
09/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1566.0600	1277.7900	1.5661	1.2778	0
09/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1590.5800	1922.9000	1.5906	1.9229	0
09/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1588.6000	1297.6300	1.5886	1.2976	0
09/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1569.8900	1899.5100	1.5699	1.8995	0
09/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1611.3100	1317.6400	1.6113	1.3176	0
09/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1549.3900	1876.3100	1.5494	1.8763	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R213 On 01-August-24			Bond Future	10.3415	10.4929	87.3686	86.7341	0
09/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3417.4800	3014.2800	3.4175	3.0143	0
09/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1268.5100	1499.8100	1.2685	1.4998	0
09/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3445.8300	3040.9200	3.4458	3.0409	0
09/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1256.0900	1485.6800	1.2561	1.4857	0
09/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3474.2600	3067.6400	3.4743	3.0676	0
09/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1243.7800	1471.6600	1.2438	1.4717	0
09/01/2024	R213 On 07-November-24			Bond Future	10.4278	10.5877	85.8476	85.1979	16,191
09/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4454.3900	4016.5400	4.4544	4.0165	0
09/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1334.0300	1545.8800	1.3340	1.5459	0
09/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4482.9800	4043.8100	4.4830	4.0438	0
09/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1323.6600	1534.1900	1.3237	1.5342	0
09/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4511.3500	4070.8600	4.5114	4.0709	0
09/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1313.1000	1522.3100	1.3131	1.5223	0
09/01/2024	R213 On 06-February-25			Bond Future	10.5282	10.6969	87.6712	87.0073	0
09/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4704.2600	4262.4600	4.7043	4.2625	0
09/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1529.6400	1751.7800	1.5296	1.7518	0
09/01/2024	R214 On 01-February-24			Bond Future	11.9824	12.1451	63.3745	62.5823	16,640
09/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1270.8100	831.5800	1.2708	0.8316	0
09/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	503.2200	856.1200	0.5032	0.8561	0
09/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1302.7900	856.5000	1.3028	0.8565	0
09/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	487.0200	832.8600	0.4870	0.8329	0
09/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1335.1300	881.8200	1.3351	0.8818	0
09/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	471.2300	810.0500	0.4712	0.8101	0
09/01/2024	R214 On 02-May-24			Bond Future	12.0710	12.2393	61.4700	60.6604	10,172
09/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	645.2500	466.8100	0.6453	0.4668	0
09/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3731.6400	4362.8400	3.7316	4.3628	0
09/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	659.0300	477.6400	0.6590	0.4776	0
09/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3692.9800	4321.2300	3.6930	4.3212	0
09/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	672.8900	488.5500	0.6729	0.4886	0
09/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3654.4600	4279.7600	3.6545	4.2798	0
09/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1986.6200	1589.1500	1.9866	1.5892	10,000
09/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1749.0600	2161.2300	1.7491	2.1612	0
09/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2040.5300	1636.3800	2.0405	1.6364	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1706.4600	2111.9500	1.7065	2.1120	0
09/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4366.6000	3759.8300	4.3666	3.7598	0
09/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	668.5900	871.4600	0.6686	0.8715	17,110
09/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6731.9600	6021.4500	6.7320	6.0215	0
09/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	281.5100	380.6400	0.2815	0.3806	17,110
09/01/2024	R214 On 01-August-24			Bond Future	12.1604	12.3346	62.8358	62.0082	0
09/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2515.5800	2113.0400	2.5156	2.1130	0
09/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2517.5900	2942.7000	2.5176	2.9427	0
09/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2541.1200	2136.0500	2.5411	2.1361	0
09/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2495.1300	2917.7100	2.4951	2.9177	0
09/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2566.9600	2159.3600	2.5670	2.1594	0
09/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2473.0300	2893.0800	2.4730	2.8931	0
09/01/2024	R214 On 07-November-24			Bond Future	12.2739	12.4549	60.9957	60.1484	0
09/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4017.8300	3531.3800	4.0178	3.5314	0
09/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2504.2500	2865.1000	2.5043	2.8651	0
09/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4045.8200	3557.4900	4.0458	3.5575	0
09/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2486.7700	2845.7400	2.4868	2.8457	0
09/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4073.6600	3583.4700	4.0737	3.5835	0
09/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2469.1800	2826.2900	2.4692	2.8263	0
09/01/2024	R214 On 06-February-25			Bond Future	12.3930	12.5808	62.2905	61.4249	0
09/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4372.8200	3880.6000	4.3728	3.8806	0
09/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2922.9700	3296.3600	2.9230	3.2964	0
09/01/2024	R248 On 01-February-24			Bond Future	12.1844	12.3574	77.2798	76.2672	245,623
09/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	34.3300	12.1500	0.0343	0.0122	0
09/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4294.2400	5284.6700	4.2942	5.2847	0
09/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	866.3200	495.1700	0.8663	0.4952	0
09/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1130.1100	1771.5700	1.1301	1.7716	0
09/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	894.8100	514.5300	0.8948	0.5145	0
09/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1099.0300	1731.3600	1.0990	1.7314	0
09/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	923.8300	534.3800	0.9238	0.5344	0
09/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1068.5600	1691.7200	1.0686	1.6917	0
09/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1383.7900	864.8100	1.3838	0.8648	0
09/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	704.5100	1198.1400	0.7045	1.1981	0
09/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5123.4100	4164.8200	5.1234	4.1648	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	33.6600	87.6800	0.0337	0.0877	0
09/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6481.8200	5489.3000	6.4818	5.4893	0
09/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	10.1500	30.2400	0.0102	0.0302	0
09/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9042.8600	8032.6200	9.0429	8.0326	0
09/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.8500	3.2200	0.0009	0.0032	0
09/01/2024	R248 On 02-May-24			Bond Future	12.2799	12.4593	74.5387	73.5037	13,882
09/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	439.1100	297.7100	0.4391	0.2977	0
09/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5916.7900	6810.3600	5.9168	6.8104	0
09/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	501.0800	342.9900	0.5011	0.3430	0
09/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5582.7800	6459.6600	5.5828	6.4597	0
09/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	512.0800	351.0800	0.5121	0.3511	0
09/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5528.1200	6402.0900	5.5281	6.4021	0
09/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	523.1400	359.2300	0.5231	0.3592	0
09/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5473.6200	6344.6800	5.4736	6.3447	0
09/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2652.3800	2116.0900	2.6524	2.1161	0
09/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1956.6800	2455.3600	1.9567	2.4554	0
09/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5593.9400	4803.1200	5.5939	4.8031	0
09/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	754.7700	998.9200	0.7548	0.9989	0
09/01/2024	R248 On 01-August-24			Bond Future	12.3767	12.5627	76.1949	75.1368	13,000
09/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2917.1900	2426.3100	2.9172	2.4263	0
09/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3361.0800	3928.2300	3.3611	3.9282	0
09/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2947.2900	2453.2400	2.9473	2.4532	0
09/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3333.0000	3896.9800	3.3330	3.8970	0
09/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2977.5200	2480.3000	2.9775	2.4803	0
09/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3305.1300	3865.9400	3.3051	3.8659	0
09/01/2024	R248 On 07-November-24			Bond Future	12.4983	12.6922	73.5216	72.4384	0
09/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4731.5700	4122.3900	4.7316	4.1224	0
09/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3167.3800	3641.3800	3.1674	3.6414	0
09/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4764.2400	4152.6800	4.7642	4.1527	0
09/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3145.6200	3617.2400	3.1456	3.6172	0
09/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4797.2300	4183.3100	4.7972	4.1833	0
09/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3124.2600	3593.5200	3.1243	3.5935	0
09/01/2024	R248 On 06-February-25			Bond Future	12.6258	12.8276	75.0817	73.9751	0
09/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4591.9000	4015.5100	4.5919	4.0155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4126.6200	4656.7600	4.1266	4.6568	0
09/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0