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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
10/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	2025 On 01-February-24			Bond Future	176.5104	176.3703	176.5104	176.3703	11,392
10/01/2024	2025 On 02-May-24			Bond Future	180.4526	180.3098	180.4526	180.3098	0
10/01/2024	2025 On 01-August-24			Bond Future	182.6637	182.5167	182.6637	182.5167	0
10/01/2024	2025 On 07-November-24			Bond Future	186.9799	186.8271	186.9799	186.8271	75
10/01/2024	2029 On 01-February-24			Bond Future	129.4641	129.5572	129.4641	129.5572	7,360
10/01/2024	2029 On 02-May-24			Bond Future	130.9866	131.0822	130.9866	131.0822	0
10/01/2024	2029 On 01-August-24			Bond Future	133.9289	134.0260	133.9289	134.0260	0
10/01/2024	2029 On 07-November-24			Bond Future	135.6879	135.7856	135.6879	135.7856	66
10/01/2024	2029 On 06-February-25			Bond Future	138.6058	138.7038	138.6058	138.7038	0
10/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6205.8200	6303.8400	6.2058	6.3038	0
10/01/2024	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
10/01/2024	2030 On 01-February-24			Bond Future	9.7009	9.7176	92.5427	92.4717	100,422
10/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	279.3700	266.5800	0.2794	0.2666	400
10/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	837.2700	895.4400	0.8373	0.8954	0
10/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1075.2000	1037.4100	1.0752	1.0374	500
10/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	276.5900	309.7600	0.2766	0.3098	0
10/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1204.4300	1163.7100	1.2044	1.1637	1,360
10/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	238.0000	268.2400	0.2380	0.2682	0
10/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1441.5400	1396.0800	1.4415	1.3961	500
10/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	182.3400	207.8400	0.1823	0.2078	0
10/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1688.9600	1639.2000	1.6890	1.6392	400
10/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	138.1600	159.3600	0.1382	0.1594	0
10/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	2020.2300	1965.7600	2.0202	1.9658	200
10/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	96.2200	112.7100	0.0962	0.1127	0
10/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2906.2800	2843.5000	2.9063	2.8435	500
10/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	37.1600	45.3400	0.0372	0.0453	0
10/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5319.2600	5249.2700	5.3193	5.2493	0
10/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	2.6500	3.6200	0.0027	0.0036	700
10/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6528.9500	6458.2800	6.5290	6.4583	0
10/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.6300	0.9200	0.0006	0.0009	1,360
10/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6683.6600	6612.9400	6.6837	6.6129	0
10/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.5300	0.7700	0.0005	0.0008	0
10/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6722.2700	6651.5500	6.7223	6.6516	0
10/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.5000	0.7400	0.0005	0.0007	0
10/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6760.8800	6690.1400	6.7609	6.6901	0
10/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.4800	0.7000	0.0005	0.0007	0
10/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8212.1800	8141.2700	8.2122	8.1413	0
10/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0900	0.1400	0.0001	0.0001	200
10/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8589.0200	8518.0900	8.5890	8.5181	0
10/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	500
10/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8626.5800	8555.6600	8.6266	8.5557	0
10/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0500	0.0900	0.0001	0.0001	500
10/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9521.9200	9450.9700	9.5219	9.4510	0
10/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	400
10/01/2024	2030 On 02-May-24			Bond Future	9.7431	9.7607	94.5868	94.5145	26,409

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1282.4500	1255.1000	1.2825	1.2551	1,000
10/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1624.9300	1669.8800	1.6249	1.6699	0
10/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1596.1400	1563.9600	1.5961	1.5640	0
10/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1321.5000	1361.6200	1.3215	1.3616	0
10/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1618.6700	1586.1600	1.6187	1.5862	0
10/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1303.0700	1342.8600	1.3031	1.3429	0
10/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1641.1600	1608.3300	1.6412	1.6083	0
10/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1284.6200	1324.0900	1.2846	1.3241	0
10/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2482.7700	2439.6100	2.4828	2.4396	1,000
10/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	787.8700	817.0100	0.7879	0.8170	0
10/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3899.0800	3844.1900	3.8991	3.8442	500
10/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	378.6600	396.0700	0.3787	0.3961	0
10/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4572.2300	4513.5200	4.5722	4.5135	1,080
10/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	272.3700	285.9600	0.2724	0.2860	0
10/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5617.5100	5554.3600	5.6175	5.5544	500
10/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	164.3900	173.5400	0.1644	0.1735	0
10/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8550.8100	8481.3700	8.5508	8.4814	0
10/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	40.1500	43.0100	0.0402	0.0430	1,000
10/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10109.9400	10038.8200	10.1099	10.0388	0
10/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	14.0400	15.2200	0.0140	0.0152	1,080
10/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12782.3300	12710.2000	12.7823	12.7102	0
10/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.5700	1.7400	0.0016	0.0017	500
10/01/2024	2030 On 01-August-24			Bond Future	9.7864	9.8051	92.6832	92.6089	0
10/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3314.1700	3267.5600	3.3142	3.2676	0
10/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1031.6700	1059.4100	1.0317	1.0594	0
10/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3341.9100	3295.1000	3.3419	3.2951	0
10/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1020.9200	1048.4600	1.0209	1.0485	0
10/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3369.5100	3322.4900	3.3695	3.3225	0
10/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1010.0400	1037.3700	1.0100	1.0374	0
10/01/2024	2030 On 07-November-24			Bond Future	9.8449	9.8651	94.8479	94.7706	1,652
10/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4485.2700	4433.4800	4.4853	4.4335	0
10/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1141.2100	1166.7600	1.1412	1.1668	0
10/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4512.7100	4460.7600	4.5127	4.4608	0
10/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1132.1400	1157.5300	1.1321	1.1575	0

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10/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4540.1900	4488.0900	4.5402	4.4881	0
10/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1123.1400	1148.3800	1.1231	1.1484	0
10/01/2024	2030 On 06-February-25			Bond Future	9.9177	9.9396	92.8540	92.7737	0
10/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4213.5800	4162.5800	4.2136	4.1626	0
10/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1465.6800	1494.9500	1.4657	1.4950	0
10/01/2024	2032 On 01-February-24			Bond Future	10.5379	10.5656	90.5785	90.4413	80,573
10/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	8.2800	7.1400	0.0083	0.0071	1,200
10/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2667.5900	2803.5800	2.6676	2.8036	0
10/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	835.6900	776.4000	0.8357	0.7764	500
10/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	578.4900	656.3300	0.5785	0.6563	0
10/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1414.2700	1331.6000	1.4143	1.3316	1,200
10/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	325.4000	379.8600	0.3254	0.3799	0
10/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1489.1700	1404.0100	1.4892	1.4040	200
10/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	303.1400	355.1100	0.3031	0.3551	0
10/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1760.9200	1667.6500	1.7609	1.6677	0
10/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	235.9200	279.7800	0.2359	0.2798	17,000
10/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1962.8800	1864.3900	1.9629	1.8644	8,500
10/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	196.8100	235.4500	0.1968	0.2355	0
10/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2771.1400	2657.0400	2.7711	2.6570	500
10/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	96.9900	120.0200	0.0970	0.1200	0
10/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3841.7200	3715.7900	3.8417	3.7158	0
10/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	38.2900	49.4900	0.0383	0.0495	17,000
10/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3932.0100	3805.3900	3.9320	3.8054	0
10/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	35.3600	45.8700	0.0354	0.0459	8,500
10/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4837.4000	4705.7800	4.8374	4.7058	0
10/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	15.9300	21.4400	0.0159	0.0214	8,500
10/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5740.2100	5605.9300	5.7402	5.6059	0
10/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	7.2200	10.0700	0.0072	0.0101	200
10/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	6099.0700	5964.0800	6.0991	5.9641	0
10/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	5.1500	7.2900	0.0052	0.0073	0
10/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6143.8200	6008.7600	6.1438	6.0088	0
10/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	4.9300	7.0000	0.0049	0.0070	0
10/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6188.5600	6053.4300	6.1886	6.0534	0
10/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	4.7300	6.7300	0.0047	0.0067	0

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10/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6856.5300	6720.5600	6.8565	6.7206	0
10/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	2.5100	3.6700	0.0025	0.0037	0
10/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	9036.7200	8899.7800	9.0367	8.8998	0
10/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.3200	0.5100	0.0003	0.0005	200
10/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9548.8100	9411.8000	9.5488	9.4118	0
10/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.2000	0.3200	0.0002	0.0003	1,200
10/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	10014.4000	9877.3500	10.0144	9.8774	0
10/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.1300	0.2100	0.0001	0.0002	500
10/01/2024	2032 On 02-May-24			Bond Future	10.6072	10.6362	88.4171	88.2771	87,687
10/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1225.0000	1177.0000	1.2250	1.1770	1,000
10/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2429.6400	2521.6000	2.4296	2.5216	0
10/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1623.0200	1564.3900	1.6230	1.5644	0
10/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1948.5100	2029.8400	1.9485	2.0298	0
10/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1647.2500	1588.0200	1.6473	1.5880	0
10/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1924.2200	2004.9500	1.9242	2.0050	0
10/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1671.8700	1612.0500	1.6719	1.6121	0
10/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1900.3700	1980.5100	1.9004	1.9805	0
10/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1696.6900	1636.2700	1.6967	1.6363	500
10/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1876.7400	1956.2800	1.8767	1.9563	0
10/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1746.7000	1685.0900	1.7467	1.6851	500
10/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1829.9700	1908.3200	1.8300	1.9083	0
10/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1901.2800	1836.1100	1.9013	1.8361	1,550
10/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1695.0300	1769.8200	1.6950	1.7698	0
10/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2495.2800	2417.9800	2.4953	2.4180	1,000
10/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1285.3900	1348.0500	1.2854	1.3481	0
10/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3228.7600	3139.2300	3.2288	3.1392	500
10/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	936.6800	987.1100	0.9367	0.9871	0
10/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3639.9600	3544.6600	3.6400	3.5447	0
10/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	790.2400	834.9000	0.7902	0.8349	500
10/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4141.1300	4039.6900	4.1411	4.0397	1,550
10/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	646.7900	685.3100	0.6468	0.6853	0
10/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5896.9900	5779.8400	5.8970	5.7798	0
10/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	328.9700	351.7800	0.3290	0.3518	500
10/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10278.9100	10144.2600	10.2789	10.1443	0

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10/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	56.9800	62.2900	0.0570	0.0623	1,000
10/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11391.7100	11254.9000	11.3917	11.2549	0
10/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	30.4900	33.6400	0.0305	0.0336	500
10/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	12062.6200	11924.9000	12.0626	11.9249	0
10/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	20.4600	22.7000	0.0205	0.0227	1,550
10/01/2024	2032 On 01-August-24			Bond Future	10.6784	10.7089	90.3819	90.2384	0
10/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3623.3000	3536.6700	3.6233	3.5367	0
10/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1525.7600	1582.6400	1.5258	1.5826	0
10/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3654.0300	3567.0100	3.6540	3.5670	0
10/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1510.7800	1567.2700	1.5108	1.5673	0
10/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3684.8700	3597.4400	3.6849	3.5974	0
10/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1495.9400	1552.0200	1.4959	1.5520	0
10/01/2024	2032 On 07-November-24			Bond Future	10.7738	10.8060	88.3262	88.1782	1,526
10/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4738.1300	4642.3800	4.7381	4.6424	0
10/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1616.1300	1668.3700	1.6161	1.6684	0
10/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4769.2200	4673.1500	4.7692	4.6732	0
10/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1603.4300	1655.3500	1.6034	1.6554	0
10/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4800.3600	4703.9800	4.8004	4.7040	0
10/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1590.8200	1642.4300	1.5908	1.6424	0
10/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5276.6600	5175.8100	5.2767	5.1758	1,615
10/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1414.2500	1461.3900	1.4143	1.4614	0
10/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11229.6600	11096.0000	11.2297	11.0960	0
10/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	328.9200	343.2500	0.3289	0.3433	1,615
10/01/2024	2032 On 06-February-25			Bond Future	10.8791	10.9133	90.2019	90.0496	0
10/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5226.8200	5124.4500	5.2268	5.1245	0
10/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1572.7400	1622.7000	1.5727	1.6227	0
10/01/2024	2033 On 01-February-24			Bond Future	122.9458	122.5833	122.9458	122.5833	8,052
10/01/2024	2033 On 02-May-24			Bond Future	124.2261	123.8558	124.2261	123.8558	0
10/01/2024	2033 On 01-August-24			Bond Future	127.0167	126.6374	127.0167	126.6374	0
10/01/2024	2033 On 07-November-24			Bond Future	128.5149	128.1250	128.5149	128.1250	0
10/01/2024	2033 On 06-February-25			Bond Future	131.2787	130.8788	131.2787	130.8788	0
10/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	6338.7400	5938.8300	6.3387	5.9388	0
10/01/2024	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
10/01/2024	2037 On 01-February-24			Bond Future	11.7998	11.8032	78.4833	78.4645	135,185
10/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1926.9400	1929.8100	1.9269	1.9298	2,500
10/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	353.7600	375.4400	0.3538	0.3754	0
10/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2888.3900	2883.5000	2.8884	2.8835	0
10/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	153.2700	167.1900	0.1533	0.1672	0
10/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2934.5700	2929.3400	2.9346	2.9293	0
10/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	147.2500	160.8300	0.1473	0.1608	0
10/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2980.8700	2975.3200	2.9809	2.9753	0
10/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	141.4000	154.6600	0.1414	0.1547	0
10/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5883.4100	5866.5600	5.8834	5.8666	0
10/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	9.4100	11.3700	0.0094	0.0114	2,500
10/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10543.6900	10524.9000	10.5437	10.5249	0
10/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	2,500
10/01/2024	2037 On 02-May-24			Bond Future	11.9006	11.9041	80.2168	80.1978	1,030
10/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	930.1300	931.8100	0.9301	0.9318	0
10/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3539.6400	3560.3200	3.5396	3.5603	0
10/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	948.3200	949.9600	0.9483	0.9500	0
10/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3501.0800	3521.7200	3.5011	3.5217	0
10/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	966.7200	968.3400	0.9667	0.9683	0
10/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3462.7800	3483.4000	3.4628	3.4834	0
10/01/2024	2037 On 01-August-24			Bond Future	12.0062	12.0100	77.7435	77.7237	0
10/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3083.9900	3080.2000	3.0840	3.0802	0
10/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2639.9200	2655.9800	2.6399	2.6560	0
10/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3113.7800	3109.9300	3.1138	3.1099	0
10/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2616.9400	2632.9400	2.6169	2.6329	0
10/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3143.6900	3139.7900	3.1437	3.1398	1,383
10/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2594.1300	2610.0800	2.5941	2.6101	0
10/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6866.3900	6856.4400	6.8664	6.8564	0
10/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1012.7600	1022.6600	1.0128	1.0227	1,383
10/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9412.9300	9399.9800	9.4129	9.4000	0
10/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	567.8600	574.7600	0.5679	0.5748	1,383
10/01/2024	2037 On 07-November-24			Bond Future	12.1273	12.1314	79.5585	79.5371	9,175
10/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4796.0500	4788.4400	4.7961	4.7884	0
10/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2530.8500	2544.6200	2.5309	2.5446	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4828.3500	4820.6900	4.8284	4.8207	0
10/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2513.1000	2526.8200	2.5131	2.5268	0
10/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4860.4500	4852.7400	4.8605	4.8527	0
10/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2495.1900	2508.8600	2.4952	2.5089	0
10/01/2024	2037 On 06-February-25			Bond Future	12.2553	12.2598	76.9878	76.9649	0
10/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5462.7100	5453.4700	5.4627	5.4535	0
10/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2935.5900	2949.2300	2.9356	2.9492	0
10/01/2024	2038 On 01-February-24			Bond Future	132.0438	131.5185	132.0438	131.5185	3,549
10/01/2024	2038 On 02-May-24			Bond Future	134.9929	134.4561	134.9929	134.4561	1,706
10/01/2024	2038 On 01-August-24			Bond Future	135.9524	135.4029	135.9524	135.4029	0
10/01/2024	2038 On 07-November-24			Bond Future	139.1643	138.5999	139.1643	138.5999	0
10/01/2024	2038 On 06-February-25			Bond Future	140.0307	139.4525	140.0307	139.4525	0
10/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4800.6900	4222.5300	4.8007	4.2225	0
10/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	2040 On 01-February-24			Bond Future	12.1363	12.1550	78.2327	78.1244	131,292
10/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1498.9200	1448.9200	1.4989	1.4489	0
10/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	562.3300	620.6500	0.5623	0.6207	0
10/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1614.3600	1561.1700	1.6144	1.5612	0
10/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	508.0900	563.2200	0.5081	0.5632	0
10/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1653.6300	1599.3800	1.6536	1.5994	0
10/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	490.9300	545.0000	0.4909	0.5450	0
10/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1693.3800	1638.0700	1.6934	1.6381	0
10/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	474.3100	527.3200	0.4743	0.5273	0
10/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4274.4900	4177.9800	4.2745	4.1780	0
10/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	52.4200	64.2300	0.0524	0.0642	0
10/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9226.4000	9118.2700	9.2264	9.1183	0
10/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.3600	0.5500	0.0004	0.0006	0
10/01/2024	2040 On 02-May-24			Bond Future	12.2430	12.2624	79.9607	79.8502	500
10/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	710.9500	691.3600	0.7110	0.6914	0
10/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4505.2900	4596.2400	4.5053	4.5962	0
10/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	726.2900	706.3500	0.7263	0.7064	0
10/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4459.4400	4550.0400	4.4594	4.5500	0
10/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	742.0000	721.7000	0.7420	0.7217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4414.0400	4504.2800	4.4140	4.5043	0
10/01/2024	2040 On 01-August-24			Bond Future	12.3549	12.3752	77.2314	77.1180	0
10/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2860.9500	2810.8200	2.8610	2.8108	0
10/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3056.4500	3119.7500	3.0565	3.1198	0
10/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2890.4300	2839.9600	2.8904	2.8400	0
10/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3029.8000	3092.7600	3.0298	3.0928	0
10/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2920.0400	2869.2400	2.9200	2.8692	0
10/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3003.3500	3065.9800	3.0034	3.0660	0
10/01/2024	2040 On 07-November-24			Bond Future	12.4818	12.5031	79.0341	78.9170	8,697
10/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4826.2800	4761.9300	4.8263	4.7619	0
10/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2895.7900	2948.5500	2.8958	2.9486	0
10/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4859.0600	4794.4600	4.8591	4.7945	0
10/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2875.7600	2928.2700	2.8758	2.9283	0
10/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4891.9100	4827.0600	4.8919	4.8271	0
10/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2855.8600	2908.1200	2.8559	2.9081	0
10/01/2024	2040 On 06-February-25			Bond Future	12.6148	12.6372	76.2014	76.0807	0
10/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5195.0900	5129.0100	5.1951	5.1290	0
10/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3419.1000	3473.7000	3.4191	3.4737	0
10/01/2024	2044 On 01-February-24			Bond Future	12.2306	12.2593	74.3365	74.1698	98,126
10/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1082.1800	1015.3700	1.0822	1.0154	0
10/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	853.8000	953.7200	0.8538	0.9537	0
10/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1114.4100	1046.0200	1.1144	1.0460	0
10/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	828.3200	926.6600	0.8283	0.9267	0
10/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1147.2000	1077.2400	1.1472	1.0772	0
10/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	803.4800	900.2500	0.8035	0.9003	0
10/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4305.8500	4154.7800	4.3059	4.1548	0
10/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	55.4500	71.1100	0.0555	0.0711	15,000
10/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5561.4800	5401.1600	5.5615	5.4012	0
10/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	18.0000	24.4100	0.0180	0.0244	5,000
10/01/2024	2044 On 02-May-24			Bond Future	12.3343	12.3641	75.9784	75.8082	284
10/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	665.9300	634.4000	0.6659	0.6344	0
10/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4760.3500	4899.0400	4.7604	4.8990	0
10/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	680.7000	648.6100	0.6807	0.6486	0
10/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4712.6000	4850.7300	4.7126	4.8507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	695.6800	663.0300	0.6957	0.6630	0
10/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4665.1400	4802.7100	4.6651	4.8027	0
10/01/2024	2044 On 01-August-24			Bond Future	12.4427	12.4738	73.2858	73.1113	0
10/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2543.4500	2469.3400	2.5435	2.4693	0
10/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3469.6200	3569.9300	3.4696	3.5699	0
10/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2571.1300	2496.4900	2.5711	2.4965	0
10/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3439.8300	3539.6100	3.4398	3.5396	0
10/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2599.1700	2524.0000	2.5992	2.5240	0
10/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3410.4600	3509.7100	3.4105	3.5097	0
10/01/2024	2044 On 07-November-24			Bond Future	12.5652	12.5976	74.9963	74.8168	0
10/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4817.3500	4716.5300	4.8174	4.7165	0
10/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3001.2300	3079.9100	3.0012	3.0799	0
10/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4849.9800	4748.7700	4.8500	4.7488	0
10/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2980.7900	3059.0800	2.9808	3.0591	0
10/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4882.6700	4781.0800	4.8827	4.7811	0
10/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2960.4800	3038.3900	2.9605	3.0384	0
10/01/2024	2044 On 06-February-25			Bond Future	12.6930	12.7269	72.2030	72.0186	0
10/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5244.9800	5141.5500	5.2450	5.1416	0
10/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3501.0900	3582.0300	3.5011	3.5820	0
10/01/2024	2046 On 01-February-24			Bond Future	116.3203	115.7241	116.3203	115.7241	11,904
10/01/2024	2046 On 02-May-24			Bond Future	116.7671	116.1581	116.7671	116.1581	4,626
10/01/2024	2046 On 01-August-24			Bond Future	119.3899	118.7665	119.3899	118.7665	0
10/01/2024	2046 On 07-November-24			Bond Future	120.0015	119.3617	120.0015	119.3617	0
10/01/2024	2046 On 06-February-25			Bond Future	122.5807	121.9256	122.5807	121.9256	0
10/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8570.6500	7915.5500	8.5707	7.9156	0
10/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	2050 On 01-February-24			Bond Future	115.9677	115.3078	115.9677	115.3078	10,813
10/01/2024	2050 On 02-May-24			Bond Future	118.5577	117.8834	118.5577	117.8834	3,316
10/01/2024	2050 On 01-August-24			Bond Future	118.9128	118.2228	118.9128	118.2228	0
10/01/2024	2050 On 07-November-24			Bond Future	121.7222	121.0141	121.7222	121.0141	0
10/01/2024	2050 On 06-February-25			Bond Future	121.9699	121.2450	121.9699	121.2450	0
10/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	6369.9200	5645.0200	6.3699	5.6450	0
10/01/2024	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
10/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	AL37 On 01-February-24			Index Future	947.6260	946.9900	947.6260	946.9900	0
10/01/2024	AL37 On 02-May-24			Index Future	968.5570	967.9070	968.5570	967.9070	0
10/01/2024	AL37 On 01-August-24			Index Future	990.0860	989.4200	990.0860	989.4200	0
10/01/2024	AL37 On 07-November-24			Index Future	1013.2500	1012.5640	1013.2500	1,012.5640	0
10/01/2024	AL37 On 06-February-25			Index Future	1034.8370	1034.1320	1034.8370	1,034.1320	0
10/01/2024	AL7T On 01-February-24			Index Future	1098.8830	1098.8360	1098.8830	1,098.8360	0
10/01/2024	AL7T On 02-May-24			Index Future	1123.1540	1123.1070	1123.1540	1,123.1070	0
10/01/2024	AL7T On 01-August-24			Index Future	1148.1200	1148.0710	1148.1200	1,148.0710	0
10/01/2024	AL7T On 07-November-24			Index Future	1174.9810	1174.9260	1174.9810	1,174.9260	0
10/01/2024	AL7T On 06-February-25			Index Future	1200.0140	1199.9520	1200.0140	1,199.9520	0
10/01/2024	ALBI On 01-February-24			Index Future	950.5140	950.0920	950.5140	950.0920	104
10/01/2024	ALBI On 02-May-24			Index Future	971.5080	971.0770	971.5080	971.0770	0
10/01/2024	ALBI On 01-August-24			Index Future	993.1030	992.6610	993.1030	992.6610	0
10/01/2024	ALBI On 07-November-24			Index Future	1016.3370	1015.8810	1016.3370	1,015.8810	0
10/01/2024	ALBI On 06-February-25			Index Future	1037.9900	1037.5200	1037.9900	1,037.5200	0
10/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	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
10/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	ES33 On 01-February-24			Bond Future	12.1868	12.1760	76.8371	76.8863	0
10/01/2024	ES33 On 02-May-24			Bond Future	12.3117	12.3004	74.7544	74.8049	0
10/01/2024	ES33 On 01-August-24			Bond Future	12.4399	12.4282	76.4334	76.4845	0
10/01/2024	ES33 On 07-November-24			Bond Future	12.6023	12.5902	74.4347	74.4860	0
10/01/2024	ES33 On 06-February-25			Bond Future	12.7755	12.7631	76.0314	76.0828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2299.7900	2351.2000	2.2998	2.3512	0
10/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	ES42 On 01-February-24			Bond Future	12.8103	12.8397	72.2407	72.0867	0
10/01/2024	ES42 On 02-May-24			Bond Future	12.9348	12.9653	69.5916	69.4343	0
10/01/2024	ES42 On 01-August-24			Bond Future	13.0600	13.0918	71.1542	70.9930	0
10/01/2024	ES42 On 07-November-24			Bond Future	13.2127	13.2462	68.5651	68.3992	0
10/01/2024	ES42 On 06-February-25			Bond Future	13.3672	13.4022	70.0333	69.8628	0
10/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1639.8000	1469.3200	1.6398	1.4693	0
10/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 01-February-24			GOVI	936.9070	936.5260	936.9070	936.5260	726
10/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	569270.0000	565460.0000	56.9270	56.5460	0
10/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	569170.0000	565360.0000	56.9170	56.5360	0
10/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	569070.0000	565260.0000	56.9070	56.5260	0
10/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 02-May-24			GOVI	957.6000	957.2120	957.6000	957.2120	0
10/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	66300.0000	62420.0000	6.6300	6.2420	0
10/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	66200.0000	62320.0000	6.6200	6.2320	0
10/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	66100.0000	62220.0000	6.6100	6.2220	0
10/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 01-August-24			GOVI	978.8860	978.4880	978.8860	978.4880	0
10/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	355160.0000	351180.0000	35.5160	35.1180	0
10/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	355060.0000	351080.0000	35.5060	35.1080	0
10/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	354960.0000	350980.0000	35.4960	35.0980	0
10/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 07-November-24			GOVI	1001.7880	1001.3760	1001.7880	1,001.3760	0
10/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	530080.0000	525960.0000	53.0080	52.5960	0
10/01/2024	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
10/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	529980.0000	525860.0000	52.9980	52.5860	0
10/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	529880.0000	525760.0000	52.9880	52.5760	0
10/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GOVI On 06-February-25			GOVI	1023.1310	1022.7060	1023.1310	1,022.7060	0
10/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	511310.0000	507060.0000	51.1310	50.7060	0
10/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/01/2024	IGOV On 01-February-24			Index Future	347.3360	346.4280	347.3360	346.4280	606
10/01/2024	IGOV On 02-May-24			Index Future	355.0940	354.1650	355.0940	354.1650	16
10/01/2024	IGOV On 01-August-24			Index Future	363.0700	362.1210	363.0700	362.1210	0
10/01/2024	IGOV On 07-November-24			Index Future	371.6530	370.6790	371.6530	370.6790	0
10/01/2024	IGOV On 06-February-25			Index Future	379.6510	378.6550	379.6510	378.6550	0
10/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.3770	91.6000	91.6230	0
10/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3400	8.3450	91.6600	91.6550	0
10/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3100	8.3300	91.6900	91.6700	0
10/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2500	8.2460	91.7500	91.7540	0
10/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2200	8.2160	91.7800	91.7840	0
10/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0700	8.0880	91.9300	91.9120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8400	7.8580	92.1600	92.1420	0
10/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.4800	7.5390	92.5200	92.4610	0
10/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.3500	7.4300	92.6500	92.5700	0
10/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.2700	7.3460	92.7300	92.6540	0
10/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2200	7.2950	92.7800	92.7050	0
10/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.3600	7.4070	92.6400	92.5930	0
10/01/2024	R035 On 01-February-24			Bond Future	11.3693	11.3423	88.4032	88.5524	67,954
10/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	17.2700	23.9400	0.0173	0.0239	400
10/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4299.8900	4157.3400	4.2999	4.1573	0
10/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	355.9400	414.7600	0.3559	0.4148	400
10/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1748.2600	1657.8600	1.7483	1.6579	0
10/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4356.4400	4504.6800	4.3564	4.5047	0
10/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	40.4100	39.4300	0.0404	0.0394	0
10/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4405.9000	4554.2300	4.4059	4.5542	0
10/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	38.5800	37.6900	0.0386	0.0377	0
10/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4455.3900	4603.7900	4.4554	4.6038	0
10/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	36.8400	36.0200	0.0368	0.0360	0
10/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10520.5100	10669.7400	10.5205	10.6697	0
10/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	400
10/01/2024	R035 On 02-May-24			Bond Future	11.4573	11.4292	85.8440	85.9968	109,420
10/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1323.6700	1393.2100	1.3237	1.3932	0
10/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2792.0500	2708.8200	2.7921	2.7088	0
10/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1346.3200	1416.5700	1.3463	1.4166	0
10/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2759.1300	2676.6100	2.7591	2.6766	0
10/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1369.3800	1440.3400	1.3694	1.4403	0
10/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2726.6800	2644.8700	2.7267	2.6449	0
10/01/2024	R035 On 01-August-24			Bond Future	11.5464	11.5172	87.7519	87.9076	0
10/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3542.7000	3641.6500	3.5427	3.6417	0
10/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2257.8500	2201.0900	2.2579	2.2011	0
10/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3574.7900	3674.1700	3.5748	3.6742	0
10/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2237.7800	2181.4500	2.2378	2.1815	0
10/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3606.9900	3706.8000	3.6070	3.7068	0
10/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2217.8600	2161.9600	2.2179	2.1620	0
10/01/2024	R035 On 07-November-24			Bond Future	11.6644	11.6341	85.2863	85.4445	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
10/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4833.7100	4940.6000	4.8337	4.9406	0
10/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2250.9500	2199.6300	2.2510	2.1996	0
10/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4866.9400	4974.1600	4.8669	4.9742	0
10/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2234.2200	2183.2300	2.2342	2.1832	0
10/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4899.9500	5007.5100	4.9000	5.0075	0
10/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2217.3100	2166.6600	2.2173	2.1667	0
10/01/2024	R035 On 06-February-25			Bond Future	11.7917	11.7604	87.0980	87.2584	0
10/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5416.8600	5526.1700	5.4169	5.5262	0
10/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2339.9700	2288.8600	2.3400	2.2889	0
10/01/2024	R053 On 01-February-24			Bond Future	12.1698	12.1984	99.7282	99.5097	0
10/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5516.0600	5320.5000	5.5161	5.3205	0
10/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	84.7100	107.6700	0.0847	0.1077	0
10/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5581.1100	5384.8300	5.5811	5.3848	0
10/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	81.2400	103.4800	0.0812	0.1035	0
10/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5646.1800	5449.1800	5.6462	5.4492	0
10/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	77.8800	99.4000	0.0779	0.0994	0
10/01/2024	R053 On 02-May-24			Bond Future	12.2690	12.2988	96.0663	95.8431	5,189
10/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6527.6200	6369.2900	6.5276	6.3693	0
10/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1172.6900	1237.5400	1.1727	1.2375	0
10/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6580.6100	6421.6800	6.5806	6.4217	0
10/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1158.1600	1222.4100	1.1582	1.2224	0
10/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6633.6800	6474.1500	6.6337	6.4742	0
10/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1143.8100	1207.4600	1.1438	1.2075	0
10/01/2024	R053 On 01-August-24			Bond Future	12.3698	12.4007	98.2010	97.9724	0
10/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7417.0500	7264.3200	7.4171	7.2643	0
10/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2080.2300	2156.0600	2.0802	2.1561	0
10/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7466.1100	7312.8800	7.4661	7.3129	0
10/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2062.8300	2138.1600	2.0628	2.1382	0
10/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7514.9700	7361.2600	7.5150	7.3613	0
10/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2045.3300	2120.1800	2.0453	2.1202	0
10/01/2024	R053 On 07-November-24			Bond Future	12.4923	12.5247	94.6222	94.3869	0
10/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6217.3900	6087.0900	6.2174	6.0871	0
10/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4097.4800	4202.4600	4.0975	4.2025	0
10/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6259.6700	6128.8800	6.2597	6.1289	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4070.1100	4174.6000	4.0701	4.1746	0
10/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6302.0500	6170.7600	6.3021	6.1708	0
10/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4042.9300	4146.9200	4.0429	4.1469	0
10/01/2024	R053 On 06-February-25			Bond Future	12.6176	12.6516	96.6295	96.3880	0
10/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6926.7600	6791.8500	6.9268	6.7919	0
10/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4677.5600	4784.1700	4.6776	4.7842	0
10/01/2024	R186 On 01-February-24			Bond Future	8.6306	8.6198	105.9939	106.0216	74,921
10/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2212.0200	2240.2800	2.2120	2.2403	0
10/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	6.0900	6.6000	0.0061	0.0066	0
10/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2236.7600	2265.0000	2.2368	2.2650	0
10/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	5.8000	6.2900	0.0058	0.0063	0
10/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2261.4900	2289.7200	2.2615	2.2897	0
10/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	5.5100	5.9900	0.0055	0.0060	0
10/01/2024	R186 On 02-May-24			Bond Future	8.5923	8.5802	108.3350	108.3636	11,233
10/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	176.2000	183.8700	0.1762	0.1839	0
10/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1616.5200	1595.5700	1.6165	1.5956	0
10/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	181.3500	189.1700	0.1814	0.1892	0
10/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1597.5500	1576.7500	1.5976	1.5768	0
10/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	186.6000	194.5800	0.1866	0.1946	0
10/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1578.6800	1558.0400	1.5787	1.5580	0
10/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2763.5400	2790.9000	2.7635	2.7909	2,030
10/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	109.9300	108.6700	0.1099	0.1087	0
10/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4210.2100	4238.6400	4.2102	4.2386	0
10/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	34.0000	33.8100	0.0340	0.0338	2,030
10/01/2024	R186 On 01-August-24			Bond Future	8.5394	8.5261	105.4336	105.4624	0
10/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1085.6600	1103.9700	1.0857	1.1040	0
10/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	781.5200	771.0900	0.7815	0.7711	0
10/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1099.3900	1117.8000	1.0994	1.1178	0
10/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	773.6700	763.3400	0.7737	0.7633	0
10/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1113.1900	1131.7000	1.1132	1.1317	0
10/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	765.8900	755.6600	0.7659	0.7557	0
10/01/2024	R186 On 07-November-24			Bond Future	8.5003	8.4858	107.8967	107.9248	44,581
10/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1848.8900	1869.4200	1.8489	1.8694	0
10/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	636.1500	628.6300	0.6362	0.6286	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1863.2900	1883.8800	1.8633	1.8839	0
10/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	631.4400	623.9800	0.6314	0.6240	0
10/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1877.7100	1898.3700	1.8777	1.8984	0
10/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	626.7600	619.3700	0.6268	0.6194	0
10/01/2024	R186 On 06-February-25			Bond Future	8.4850	8.4692	104.8739	104.9012	0
10/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1681.9100	1700.5800	1.6819	1.7006	0
10/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	747.0900	738.5000	0.7471	0.7385	0
10/01/2024	R202 On 01-February-24			Bond Future	259.7668	259.6281	259.7668	259.6281	5,070
10/01/2024	R202 On 02-May-24			Bond Future	265.5684	265.4271	265.5684	265.4271	0
10/01/2024	R202 On 01-August-24			Bond Future	266.4323	266.2864	266.4323	266.2864	0
10/01/2024	R202 On 07-November-24			Bond Future	272.7271	272.5745	272.7271	272.5745	6
10/01/2024	R202 On 06-February-25			Bond Future	273.3508	273.1914	273.3508	273.1914	0
10/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6560.7900	6401.3600	6.5608	6.4014	0
10/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	R209 On 01-February-24			Bond Future	11.5266	11.5144	68.1408	68.1998	12,132
10/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2880.8700	2942.3900	2.8809	2.9424	0
10/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	88.7300	91.2100	0.0887	0.0912	0
10/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2922.7800	2984.3000	2.9228	2.9843	0
10/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	85.0000	87.4800	0.0850	0.0875	0
10/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2964.7800	3026.2800	2.9648	3.0263	0
10/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	81.4200	83.8800	0.0814	0.0839	0
10/01/2024	R209 On 02-May-24			Bond Future	11.6125	11.5999	66.4928	66.5533	0
10/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	873.0700	899.5900	0.8731	0.8996	0
10/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3036.5300	3002.5200	3.0365	3.0025	0
10/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	889.5800	916.4000	0.8896	0.9164	0
10/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3003.0800	2969.3700	3.0031	2.9694	0
10/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	906.2900	933.4000	0.9063	0.9334	0
10/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2969.8900	2936.4700	2.9699	2.9365	0
10/01/2024	R209 On 01-August-24			Bond Future	11.7001	11.6871	67.9704	68.0319	0
10/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2659.5100	2699.0200	2.6595	2.6990	0
10/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2284.2300	2262.2000	2.2842	2.2622	0
10/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2685.8600	2725.5600	2.6859	2.7256	0
10/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2263.8100	2241.9700	2.2638	2.2420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2712.5300	2752.4200	2.7125	2.7524	0
10/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2243.7500	2222.1000	2.2438	2.2221	0
10/01/2024	R209 On 07-November-24			Bond Future	11.8091	11.7957	66.4013	66.4634	5,237
10/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4094.8800	4138.1900	4.0949	4.1382	0
10/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2270.2000	2251.3900	2.2702	2.2514	0
10/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4123.1200	4166.5600	4.1231	4.1666	0
10/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2253.8100	2235.1300	2.2538	2.2351	0
10/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4151.4200	4195.0000	4.1514	4.1950	0
10/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2237.5300	2218.9900	2.2375	2.2190	0
10/01/2024	R209 On 06-February-25			Bond Future	11.9229	11.9092	67.8114	67.8739	0
10/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4674.3800	4718.0800	4.6744	4.7181	0
10/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2370.9400	2352.0800	2.3709	2.3521	0
10/01/2024	R210 On 01-February-24			Bond Future	234.6566	234.5415	234.6566	234.5415	677
10/01/2024	R210 On 02-May-24			Bond Future	236.6367	236.5196	236.6367	236.5196	0
10/01/2024	R210 On 01-August-24			Bond Future	241.9521	241.8312	241.9521	241.8312	0
10/01/2024	R210 On 07-November-24			Bond Future	244.3203	244.1933	244.3203	244.1933	60
10/01/2024	R210 On 06-February-25			Bond Future	249.5731	249.4403	249.5731	249.4403	0
10/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9963.0500	9830.2600	9.9631	9.8303	0
10/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2024	R213 On 01-February-24			Bond Future	10.2118	10.2293	87.1817	87.1039	29,769
10/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6291.6600	6214.5500	6.2917	6.2146	0
10/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	1.5600	2.1800	0.0016	0.0022	0
10/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6331.8200	6254.6900	6.3318	6.2547	0
10/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	1.4900	2.0900	0.0015	0.0021	0
10/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6371.9600	6294.8100	6.3720	6.2948	0
10/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	1.4300	2.0100	0.0014	0.0020	0
10/01/2024	R213 On 02-May-24			Bond Future	10.2674	10.2857	85.5487	85.4695	0
10/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1599.5800	1566.0600	1.5996	1.5661	0
10/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1544.9000	1590.5800	1.5449	1.5906	0
10/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1622.4500	1588.6000	1.6225	1.5886	0
10/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1524.5400	1569.8900	1.5245	1.5699	0
10/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1645.5100	1611.3100	1.6455	1.6113	0
10/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1504.3900	1549.3900	1.5044	1.5494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	R213 On 01-August-24			Bond Future	10.3222	10.3415	87.4500	87.3686	0
10/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3466.9300	3417.4800	3.4669	3.4175	0
10/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1236.5500	1268.5100	1.2366	1.2685	0
10/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3495.5000	3445.8300	3.4955	3.4458	0
10/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1224.3500	1256.0900	1.2244	1.2561	0
10/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3524.1500	3474.2600	3.5242	3.4743	0
10/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1212.2600	1243.7800	1.2123	1.2438	0
10/01/2024	R213 On 07-November-24			Bond Future	10.4071	10.4278	85.9320	85.8476	16,191
10/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4509.6700	4454.3900	4.5097	4.4544	0
10/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1304.8600	1334.0300	1.3049	1.3340	0
10/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4538.4300	4482.9800	4.5384	4.4830	0
10/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1294.6600	1323.6600	1.2947	1.3237	0
10/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4566.9700	4511.3500	4.5670	4.5114	0
10/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1284.2700	1313.1000	1.2843	1.3131	0
10/01/2024	R213 On 06-February-25			Bond Future	10.5061	10.5282	87.7586	87.6712	0
10/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4761.2100	4704.2600	4.7612	4.7043	0
10/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1499.2400	1529.6400	1.4992	1.5296	0
10/01/2024	R214 On 01-February-24			Bond Future	11.9538	11.9824	63.5150	63.3745	16,640
10/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1347.2500	1270.8100	1.3473	1.2708	0
10/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	439.1600	503.2200	0.4392	0.5032	0
10/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1380.5400	1302.7900	1.3805	1.3028	0
10/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	424.2700	487.0200	0.4243	0.4870	0
10/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1414.1900	1335.1300	1.4142	1.3351	0
10/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	409.7900	471.2300	0.4098	0.4712	0
10/01/2024	R214 On 02-May-24			Bond Future	12.0415	12.0710	61.6134	61.4700	10,172
10/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	676.3900	645.2500	0.6764	0.6453	0
10/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3619.3700	3731.6400	3.6194	3.7316	0
10/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	690.6800	659.0300	0.6907	0.6590	0
10/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3581.2200	3692.9800	3.5812	3.6930	0
10/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	705.0600	672.8900	0.7051	0.6729	0
10/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3543.2200	3654.4600	3.5432	3.6545	0
10/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2056.1000	1986.6200	2.0561	1.9866	10,000
10/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1675.1300	1749.0600	1.6751	1.7491	0
10/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2111.1700	2040.5300	2.1112	2.0405	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
10/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1633.6900	1706.4600	1.6337	1.7065	0
10/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4472.8700	4366.6000	4.4729	4.3666	0
10/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	631.4500	668.5900	0.6315	0.6686	17,110
10/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6856.8100	6731.9600	6.8568	6.7320	0
10/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	262.9500	281.5100	0.2630	0.2815	17,110
10/01/2024	R214 On 01-August-24			Bond Future	12.1299	12.1604	62.9828	62.8358	0
10/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2586.5100	2515.5800	2.5865	2.5156	0
10/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2441.5600	2517.5900	2.4416	2.5176	0
10/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2612.5000	2541.1200	2.6125	2.5411	0
10/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2419.5500	2495.1300	2.4196	2.4951	0
10/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2638.7900	2566.9600	2.6388	2.5670	0
10/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2397.9000	2473.0300	2.3979	2.4730	0
10/01/2024	R214 On 07-November-24			Bond Future	12.2420	12.2739	61.1469	60.9957	0
10/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4104.0200	4017.8300	4.1040	4.0178	0
10/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2439.2300	2504.2500	2.4392	2.5043	0
10/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4132.3400	4045.8200	4.1323	4.0458	0
10/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2422.0800	2486.7700	2.4221	2.4868	0
10/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4160.5100	4073.6600	4.1605	4.0737	0
10/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2404.8200	2469.1800	2.4048	2.4692	0
10/01/2024	R214 On 06-February-25			Bond Future	12.3598	12.3930	62.4457	62.2905	0
10/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4460.8200	4372.8200	4.4608	4.3728	0
10/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2855.7000	2922.9700	2.8557	2.9230	0
10/01/2024	R248 On 01-February-24			Bond Future	12.1707	12.1844	77.3607	77.2798	242,873
10/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	33.2100	34.3300	0.0332	0.0343	0
10/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4212.1800	4294.2400	4.2122	4.2942	0
10/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	882.6500	866.3200	0.8827	0.8663	0
10/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1065.5000	1130.1100	1.0655	1.1301	0
10/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	911.8600	894.8100	0.9119	0.8948	0
10/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1035.1400	1099.0300	1.0351	1.0990	0
10/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	941.6100	923.8300	0.9416	0.9238	0
10/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1005.4000	1068.5600	1.0054	1.0686	0
10/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1412.6700	1383.7900	1.4127	1.3838	0
10/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	652.4500	704.5100	0.6525	0.7045	0
10/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5198.0900	5123.4100	5.1981	5.1234	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	27.4000	33.6600	0.0274	0.0337	0
10/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6560.4400	6481.8200	6.5604	6.4818	0
10/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	7.8300	10.1500	0.0078	0.0102	0
10/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9123.5300	9042.8600	9.1235	9.0429	0
10/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.5800	0.8500	0.0006	0.0009	0
10/01/2024	R248 On 02-May-24			Bond Future	12.2658	12.2799	74.6212	74.5387	13,882
10/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	447.0600	439.1100	0.4471	0.4391	0
10/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5842.2200	5916.7900	5.8422	5.9168	0
10/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	510.1500	501.0800	0.5102	0.5011	0
10/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5509.3300	5582.7800	5.5093	5.5828	0
10/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	521.3400	512.0800	0.5213	0.5121	0
10/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5454.8600	5528.1200	5.4549	5.5281	0
10/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	532.6000	523.1400	0.5326	0.5231	0
10/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5400.5600	5473.6200	5.4006	5.4736	0
10/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2689.1500	2652.3800	2.6892	2.6524	0
10/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1910.9300	1956.6800	1.9109	1.9567	0
10/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5652.0300	5593.9400	5.6520	5.5939	0
10/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	730.3400	754.7700	0.7303	0.7548	0
10/01/2024	R248 On 01-August-24			Bond Future	12.3620	12.3767	76.2796	76.1949	13,000
10/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2951.9200	2917.1900	2.9519	2.9172	0
10/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3311.1100	3361.0800	3.3111	3.3611	0
10/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2982.2500	2947.2900	2.9823	2.9473	0
10/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3283.2600	3333.0000	3.2833	3.3330	0
10/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3012.7300	2977.5200	3.0127	2.9775	0
10/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3255.6400	3305.1300	3.2556	3.3051	0
10/01/2024	R248 On 07-November-24			Bond Future	12.4829	12.4983	73.6093	73.5216	0
10/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4777.1000	4731.5700	4.7771	4.7316	0
10/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3125.2300	3167.3800	3.1252	3.1674	0
10/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4809.9500	4764.2400	4.8100	4.7642	0
10/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3103.6500	3145.6200	3.1037	3.1456	0
10/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4843.1400	4797.2300	4.8431	4.7972	0
10/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3082.4900	3124.2600	3.0825	3.1243	0
10/01/2024	R248 On 06-February-25			Bond Future	12.6095	12.6258	75.1723	75.0817	0
10/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4636.0100	4591.9000	4.6360	4.5919	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4080.1200	4126.6200	4.0801	4.1266	0
10/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0