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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
11/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	2025 On 01-February-24			Bond Future	176.5749	176.5104	176.5749	176.5104	11,392
11/01/2024	2025 On 02-May-24			Bond Future	180.5184	180.4526	180.5184	180.4526	0
11/01/2024	2025 On 01-August-24			Bond Future	182.7311	182.6637	182.7311	182.6637	0
11/01/2024	2025 On 07-November-24			Bond Future	187.0497	186.9799	187.0497	186.9799	75
11/01/2024	2029 On 01-February-24			Bond Future	129.6418	129.4641	129.6418	129.4641	4,517
11/01/2024	2029 On 02-May-24			Bond Future	131.1682	130.9866	131.1682	130.9866	6,878
11/01/2024	2029 On 01-August-24			Bond Future	134.1149	133.9289	134.1149	133.9289	0
11/01/2024	2029 On 07-November-24			Bond Future	135.8787	135.6879	135.8787	135.6879	66
11/01/2024	2029 On 06-February-25			Bond Future	138.8013	138.6058	138.8013	138.6058	0
11/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6401.2600	6205.8200	6.4013	6.2058	0
11/01/2024	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
11/01/2024	2030 On 01-February-24			Bond Future	9.6953	9.7009	92.5663	92.5427	104,445
11/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	276.6100	279.3700	0.2766	0.2794	400
11/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	810.8600	837.2700	0.8109	0.8373	0
11/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1080.3600	1075.2000	1.0804	1.0752	500
11/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	258.1000	276.5900	0.2581	0.2766	0
11/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1210.9300	1204.4300	1.2109	1.2044	1,360
11/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	220.8500	238.0000	0.2209	0.2380	0
11/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1450.3600	1441.5400	1.4504	1.4415	500
11/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	167.5100	182.3400	0.1675	0.1823	0
11/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1700.0100	1688.9600	1.7000	1.6890	400
11/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	125.5600	138.1600	0.1256	0.1382	0
11/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	2033.8600	2020.2300	2.0339	2.0202	200
11/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	86.2000	96.2200	0.0862	0.0962	0
11/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2924.8000	2906.2800	2.9248	2.9063	500
11/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	32.0300	37.1600	0.0320	0.0372	0
11/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5342.3000	5319.2600	5.3423	5.3193	0
11/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	2.0400	2.6500	0.0020	0.0027	700
11/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6552.4300	6528.9500	6.5524	6.5290	0
11/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.4600	0.6300	0.0005	0.0006	1,360
11/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6707.1600	6683.6600	6.7072	6.6837	0
11/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.3800	0.5300	0.0004	0.0005	0
11/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6745.7800	6722.2700	6.7458	6.7223	0
11/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.3600	0.5000	0.0004	0.0005	0
11/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6784.3900	6760.8800	6.7844	6.7609	0
11/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.3400	0.4800	0.0003	0.0005	0
11/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8235.8000	8212.1800	8.2358	8.2122	0
11/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	200
11/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8612.6500	8589.0200	8.6127	8.5890	0
11/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	500
11/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8650.2100	8626.5800	8.6502	8.6266	0
11/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	500
11/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9545.5700	9521.9200	9.5456	9.5219	0
11/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	400
11/01/2024	2030 On 02-May-24			Bond Future	9.7372	9.7431	94.6108	94.5868	57,845

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1287.4000	1282.4500	1.2874	1.2825	1,000
11/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1605.8200	1624.9300	1.6058	1.6249	0
11/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1602.6800	1596.1400	1.6027	1.5961	0
11/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1303.9800	1321.5000	1.3040	1.3215	0
11/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1625.3200	1618.6700	1.6253	1.6187	0
11/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1285.6600	1303.0700	1.2857	1.3031	0
11/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1647.9200	1641.1600	1.6479	1.6412	0
11/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1267.3200	1284.6200	1.2673	1.2846	0
11/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2493.3100	2482.7700	2.4933	2.4828	1,000
11/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	774.3500	787.8700	0.7744	0.7879	0
11/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3914.4700	3899.0800	3.9145	3.8991	500
11/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	369.9900	378.6600	0.3700	0.3787	0
11/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4589.3400	4572.2300	4.5893	4.5722	1,080
11/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	265.4200	272.3700	0.2654	0.2724	0
11/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5636.7100	5617.5100	5.6367	5.6175	500
11/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	159.5300	164.3900	0.1595	0.1644	0
11/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8573.2300	8550.8100	8.5732	8.5508	0
11/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	38.5100	40.1500	0.0385	0.0402	1,000
11/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10133.3000	10109.9400	10.1333	10.1099	0
11/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	13.3400	14.0400	0.0133	0.0140	1,080
11/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12806.2800	12782.3300	12.8063	12.7823	0
11/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.4600	1.5700	0.0015	0.0016	500
11/01/2024	2030 On 01-August-24			Bond Future	9.7802	9.7864	92.7080	92.6832	0
11/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3326.9000	3314.1700	3.3269	3.3142	0
11/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1019.6500	1031.6700	1.0197	1.0317	0
11/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3354.7200	3341.9100	3.3547	3.3419	0
11/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1008.9800	1020.9200	1.0090	1.0209	0
11/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3382.3900	3369.5100	3.3824	3.3695	0
11/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	998.1700	1010.0400	0.9982	1.0100	0
11/01/2024	2030 On 07-November-24			Bond Future	9.8381	9.8449	94.8737	94.8479	1,652
11/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4500.2400	4485.2700	4.5002	4.4853	0
11/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1130.4500	1141.2100	1.1305	1.1412	0
11/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4527.7300	4512.7100	4.5277	4.5127	0
11/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1121.4300	1132.1400	1.1214	1.1321	0

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11/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4555.2700	4540.1900	4.5553	4.5402	0
11/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1112.4900	1123.1400	1.1125	1.1231	0
11/01/2024	2030 On 06-February-25			Bond Future	9.9104	9.9177	92.8807	92.8540	0
11/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4228.5900	4213.5800	4.2286	4.2136	0
11/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1453.9900	1465.6800	1.4540	1.4657	0
11/01/2024	2032 On 01-February-24			Bond Future	10.5168	10.5379	90.6825	90.5785	83,809
11/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	8.9300	8.2800	0.0089	0.0083	1,200
11/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2564.2400	2667.5900	2.5642	2.6676	0
11/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	879.6100	835.6900	0.8796	0.8357	500
11/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	518.4100	578.4900	0.5184	0.5785	0
11/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1476.4600	1414.2700	1.4765	1.4143	1,200
11/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	283.5900	325.4000	0.2836	0.3254	0
11/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1553.3000	1489.1700	1.5533	1.4892	200
11/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	263.2700	303.1400	0.2633	0.3031	0
11/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1831.4100	1760.9200	1.8314	1.7609	0
11/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	202.4100	235.9200	0.2024	0.2359	17,000
11/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	2037.4500	1962.8800	2.0375	1.9629	8,500
11/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	167.3800	196.8100	0.1674	0.1968	0
11/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2857.8700	2771.1400	2.8579	2.7711	500
11/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	79.7200	96.9900	0.0797	0.0970	0
11/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3937.5300	3841.7200	3.9375	3.8417	0
11/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	30.1000	38.2900	0.0301	0.0383	17,000
11/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	4028.3300	3932.0100	4.0283	3.9320	0
11/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	27.6800	35.3600	0.0277	0.0354	8,500
11/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4937.4800	4837.4000	4.9375	4.8374	0
11/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	12.0100	15.9300	0.0120	0.0159	8,500
11/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5842.2300	5740.2100	5.8422	5.7402	0
11/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	5.2400	7.2200	0.0052	0.0072	200
11/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	6201.5900	6099.0700	6.2016	6.0991	0
11/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	3.6700	5.1500	0.0037	0.0052	0
11/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6246.4100	6143.8200	6.2464	6.1438	0
11/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	3.5200	4.9300	0.0035	0.0049	0
11/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6291.1900	6188.5600	6.2912	6.1886	0
11/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	3.3600	4.7300	0.0034	0.0047	0

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11/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6959.7500	6856.5300	6.9598	6.8565	0
11/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	1.7300	2.5100	0.0017	0.0025	0
11/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	9140.6000	9036.7200	9.1406	9.0367	0
11/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.2000	0.3200	0.0002	0.0003	200
11/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9652.7300	9548.8100	9.6527	9.5488	0
11/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.1200	0.2000	0.0001	0.0002	1,200
11/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	10118.3500	10014.4000	10.1184	10.0144	0
11/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0800	0.1300	0.0001	0.0001	500
11/01/2024	2032 On 02-May-24			Bond Future	10.5853	10.6072	88.5233	88.4171	101,647
11/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1260.6200	1225.0000	1.2606	1.2250	1,000
11/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2359.0600	2429.6400	2.3591	2.4296	0
11/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1666.7100	1623.0200	1.6667	1.6230	0
11/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1886.0000	1948.5100	1.8860	1.9485	0
11/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1691.4000	1647.2500	1.6914	1.6473	0
11/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1862.1700	1924.2200	1.8622	1.9242	0
11/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1716.4700	1671.8700	1.7165	1.6719	0
11/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1838.7700	1900.3700	1.8388	1.9004	0
11/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1741.7400	1696.6900	1.7417	1.6967	500
11/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1815.5900	1876.7400	1.8156	1.8767	0
11/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1792.6600	1746.7000	1.7927	1.7467	500
11/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1769.7300	1829.9700	1.7697	1.8300	0
11/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1949.9400	1901.2800	1.9499	1.9013	1,550
11/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1637.4900	1695.0300	1.6375	1.6950	0
11/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2553.2000	2495.2800	2.5532	2.4953	1,000
11/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1237.1100	1285.3900	1.2371	1.2854	0
11/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3296.0200	3228.7600	3.2960	3.2288	500
11/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	897.7400	936.6800	0.8977	0.9367	0
11/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3711.6600	3639.9600	3.7117	3.6400	0
11/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	755.7400	790.2400	0.7557	0.7902	500
11/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4217.5400	4141.1300	4.2175	4.1411	1,550
11/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	617.0000	646.7900	0.6170	0.6468	0
11/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5985.4900	5896.9900	5.9855	5.8970	0
11/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	311.2700	328.9700	0.3113	0.3290	500
11/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10380.9700	10278.9100	10.3810	10.2789	0

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11/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	52.8400	56.9800	0.0528	0.0570	1,000
11/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11495.4800	11391.7100	11.4955	11.3917	0
11/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	28.0600	30.4900	0.0281	0.0305	500
11/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	12167.0900	12062.6200	12.1671	12.0626	0
11/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	18.7300	20.4600	0.0187	0.0205	1,550
11/01/2024	2032 On 01-August-24			Bond Future	10.6554	10.6784	90.4907	90.3819	0
11/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3688.4600	3623.3000	3.6885	3.6233	0
11/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1482.1800	1525.7600	1.4822	1.5258	0
11/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3719.4900	3654.0300	3.7195	3.6540	0
11/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1467.5000	1510.7800	1.4675	1.5108	0
11/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3750.6300	3684.8700	3.7506	3.6849	0
11/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1452.9600	1495.9400	1.4530	1.4959	0
11/01/2024	2032 On 07-November-24			Bond Future	10.7495	10.7738	88.4378	88.3262	1,526
11/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4810.0500	4738.1300	4.8101	4.7381	0
11/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1576.3800	1616.1300	1.5764	1.6161	0
11/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4841.3700	4769.2200	4.8414	4.7692	0
11/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1563.9100	1603.4300	1.5639	1.6034	0
11/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4872.7500	4800.3600	4.8728	4.8004	0
11/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1551.5400	1590.8200	1.5515	1.5908	0
11/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5352.4200	5276.6600	5.3524	5.2767	1,615
11/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1378.3400	1414.2500	1.3783	1.4143	0
11/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11330.3100	11229.6600	11.3303	11.2297	0
11/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	317.9000	328.9200	0.3179	0.3289	1,615
11/01/2024	2032 On 06-February-25			Bond Future	10.8535	10.8791	90.3163	90.2019	0
11/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5303.5800	5226.8200	5.3036	5.2268	0
11/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1535.0700	1572.7400	1.5351	1.5727	0
11/01/2024	2033 On 01-February-24			Bond Future	122.7699	122.9458	122.7699	122.9458	8,052
11/01/2024	2033 On 02-May-24			Bond Future	124.0461	124.2261	124.0461	124.2261	1,137
11/01/2024	2033 On 01-August-24			Bond Future	126.8329	127.0167	126.8329	127.0167	0
11/01/2024	2033 On 07-November-24			Bond Future	128.3271	128.5149	128.3271	128.5149	0
11/01/2024	2033 On 06-February-25			Bond Future	131.0875	131.2787	131.0875	131.2787	0
11/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	6147.4800	6338.7400	6.1475	6.3387	0
11/01/2024	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
11/01/2024	2037 On 01-February-24			Bond Future	11.7684	11.7998	78.6563	78.4833	135,186
11/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	2042.9000	1926.9400	2.0429	1.9269	2,500
11/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	296.7100	353.7600	0.2967	0.3538	0
11/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	3030.6100	2888.3900	3.0306	2.8884	0
11/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	122.4800	153.2700	0.1225	0.1533	0
11/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	3077.7300	2934.5700	3.0777	2.9346	0
11/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	117.4000	147.2500	0.1174	0.1473	0
11/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	3124.9500	2980.8700	3.1250	2.9809	0
11/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	112.4700	141.4000	0.1125	0.1414	0
11/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	6053.4400	5883.4100	6.0534	5.8834	0
11/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	6.4300	9.4100	0.0064	0.0094	2,500
11/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10716.6700	10543.6900	10.7167	10.5437	0
11/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	2,500
11/01/2024	2037 On 02-May-24			Bond Future	11.8680	11.9006	80.3936	80.2168	10,200
11/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	978.1500	930.1300	0.9782	0.9301	0
11/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3410.8300	3539.6400	3.4108	3.5396	0
11/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	997.0300	948.3200	0.9970	0.9483	0
11/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3372.9600	3501.0800	3.3730	3.5011	0
11/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	1016.1400	966.7200	1.0161	0.9667	0
11/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3335.3700	3462.7800	3.3354	3.4628	0
11/01/2024	2037 On 01-August-24			Bond Future	11.9723	12.0062	77.9244	77.7435	0
11/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3176.1100	3083.9900	3.1761	3.0840	0
11/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2551.2100	2639.9200	2.5512	2.6399	0
11/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3206.4200	3113.7800	3.2064	3.1138	0
11/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2528.7500	2616.9400	2.5288	2.6169	0
11/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3236.8600	3143.6900	3.2369	3.1437	1,383
11/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2506.4700	2594.1300	2.5065	2.5941	0
11/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	7004.1300	6866.3900	7.0041	6.8664	0
11/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	969.6700	1012.7600	0.9697	1.0128	1,383
11/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9567.0600	9412.9300	9.5671	9.4129	0
11/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	541.1600	567.8600	0.5412	0.5679	1,383
11/01/2024	2037 On 07-November-24			Bond Future	12.0919	12.1273	79.7439	79.5585	9,175
11/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4906.4600	4796.0500	4.9065	4.7961	0
11/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2455.8700	2530.8500	2.4559	2.5309	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4939.1500	4828.3500	4.9392	4.8284	0
11/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2438.5100	2513.1000	2.4385	2.5131	0
11/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4971.6400	4860.4500	4.9716	4.8605	0
11/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2420.9900	2495.1900	2.4210	2.4952	0
11/01/2024	2037 On 06-February-25			Bond Future	12.2184	12.2553	77.1776	76.9878	0
11/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5576.6800	5462.7100	5.5767	5.4627	0
11/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2859.8000	2935.5900	2.8598	2.9356	0
11/01/2024	2038 On 01-February-24			Bond Future	131.7664	132.0438	131.7664	132.0438	1,500
11/01/2024	2038 On 02-May-24			Bond Future	134.7092	134.9929	134.7092	134.9929	3,713
11/01/2024	2038 On 01-August-24			Bond Future	135.6625	135.9524	135.6625	135.9524	0
11/01/2024	2038 On 07-November-24			Bond Future	138.8679	139.1643	138.8679	139.1643	0
11/01/2024	2038 On 06-February-25			Bond Future	139.7282	140.0307	139.7282	140.0307	0
11/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4498.2200	4800.6900	4.4982	4.8007	0
11/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	2040 On 01-February-24			Bond Future	12.1048	12.1363	78.4147	78.2327	131,292
11/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1601.3000	1498.9200	1.6013	1.4989	0
11/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	482.6900	562.3300	0.4827	0.5623	0
11/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1721.8400	1614.3600	1.7218	1.6144	0
11/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	433.5500	508.0900	0.4336	0.5081	0
11/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1762.7800	1653.6300	1.7628	1.6536	0
11/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	418.0600	490.9300	0.4181	0.4909	0
11/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1804.1800	1693.3800	1.8042	1.6934	0
11/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	403.0900	474.3100	0.4031	0.4743	0
11/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4443.3100	4274.4900	4.4433	4.2745	0
11/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	39.2200	52.4200	0.0392	0.0524	0
11/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9408.2600	9226.4000	9.4083	9.2264	0
11/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.2000	0.3600	0.0002	0.0004	0
11/01/2024	2040 On 02-May-24			Bond Future	12.2103	12.2430	80.1467	79.9607	7,080
11/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	750.0100	710.9500	0.7500	0.7110	0
11/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4358.3900	4505.2900	4.3584	4.5053	0
11/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	766.0100	726.2900	0.7660	0.7263	0
11/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4313.2000	4459.4400	4.3132	4.4594	0
11/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	782.3800	742.0000	0.7824	0.7420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4268.4600	4414.0400	4.2685	4.4140	0
11/01/2024	2040 On 01-August-24			Bond Future	12.3209	12.3549	77.4216	77.2314	0
11/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2951.4100	2860.9500	2.9514	2.8610	0
11/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2956.6900	3056.4500	2.9567	3.0565	0
11/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2981.4600	2890.4300	2.9815	2.8904	0
11/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2930.6100	3029.8000	2.9306	3.0298	0
11/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	3011.6500	2920.0400	3.0117	2.9200	0
11/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2904.7400	3003.3500	2.9047	3.0034	0
11/01/2024	2040 On 07-November-24			Bond Future	12.4464	12.4818	79.2291	79.0341	8,697
11/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4938.7800	4826.2800	4.9388	4.8263	0
11/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2813.2500	2895.7900	2.8133	2.8958	0
11/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4971.9700	4859.0600	4.9720	4.8591	0
11/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2793.6300	2875.7600	2.7936	2.8758	0
11/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	5005.2400	4891.9100	5.0052	4.8919	0
11/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2774.1500	2855.8600	2.7742	2.8559	0
11/01/2024	2040 On 06-February-25			Bond Future	12.5779	12.6148	76.4009	76.2014	0
11/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5308.9800	5195.0900	5.3090	5.1951	0
11/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3333.4500	3419.1000	3.3335	3.4191	0
11/01/2024	2044 On 01-February-24			Bond Future	12.2092	12.2306	74.4606	74.3365	93,293
11/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1129.0200	1082.1800	1.1290	1.0822	0
11/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	776.5500	853.8000	0.7766	0.8538	0
11/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1162.4800	1114.4100	1.1625	1.1144	0
11/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	752.3000	828.3200	0.7523	0.8283	0
11/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1196.5000	1147.2000	1.1965	1.1472	0
11/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	728.6900	803.4800	0.7287	0.8035	0
11/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4418.5300	4305.8500	4.4185	4.3059	0
11/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	44.0400	55.4500	0.0440	0.0555	15,000
11/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5681.0700	5561.4800	5.6811	5.5615	0
11/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	13.5000	18.0000	0.0135	0.0180	5,000
11/01/2024	2044 On 02-May-24			Bond Future	12.3121	12.3343	76.1052	75.9784	720
11/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	688.4600	665.9300	0.6885	0.6659	0
11/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4656.1500	4760.3500	4.6562	4.7604	0
11/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	703.6300	680.7000	0.7036	0.6807	0
11/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4608.8000	4712.6000	4.6088	4.7126	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	719.0300	695.6800	0.7190	0.6957	0
11/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4561.7600	4665.1400	4.5618	4.6651	0
11/01/2024	2044 On 01-August-24			Bond Future	12.4197	12.4427	73.4154	73.2858	0
11/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2597.6800	2543.4500	2.5977	2.5435	0
11/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3394.1700	3469.6200	3.3942	3.4696	0
11/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2625.7500	2571.1300	2.6258	2.5711	0
11/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3364.7700	3439.8300	3.3648	3.4398	0
11/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2654.1900	2599.1700	2.6542	2.5992	0
11/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3335.8000	3410.4600	3.3358	3.4105	0
11/01/2024	2044 On 07-November-24			Bond Future	12.5412	12.5652	75.1293	74.9963	0
11/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4891.3000	4817.3500	4.8913	4.8174	0
11/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2942.1400	3001.2300	2.9421	3.0012	0
11/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4924.2100	4849.9800	4.9242	4.8500	0
11/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2921.9800	2980.7900	2.9220	2.9808	0
11/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4957.1800	4882.6700	4.9572	4.8827	0
11/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2901.9500	2960.4800	2.9020	2.9605	0
11/01/2024	2044 On 06-February-25			Bond Future	12.6680	12.6930	72.3392	72.2030	0
11/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5320.7600	5244.9800	5.3208	5.2450	0
11/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3440.6500	3501.0900	3.4407	3.5011	0
11/01/2024	2046 On 01-February-24			Bond Future	115.9860	116.3203	115.9860	116.3203	11,523
11/01/2024	2046 On 02-May-24			Bond Future	116.4253	116.7671	116.4253	116.7671	15,218
11/01/2024	2046 On 01-August-24			Bond Future	119.0406	119.3899	119.0406	119.3899	0
11/01/2024	2046 On 07-November-24			Bond Future	119.6442	120.0015	119.6442	120.0015	0
11/01/2024	2046 On 06-February-25			Bond Future	122.2162	122.5807	122.2162	122.5807	0
11/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8206.1700	8570.6500	8.2062	8.5707	0
11/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	2050 On 01-February-24			Bond Future	115.5909	115.9677	115.5909	115.9677	9,650
11/01/2024	2050 On 02-May-24			Bond Future	118.1723	118.5577	118.1723	118.5577	13,039
11/01/2024	2050 On 01-August-24			Bond Future	118.5190	118.9128	118.5190	118.9128	0
11/01/2024	2050 On 07-November-24			Bond Future	121.3193	121.7222	121.3193	121.7222	0
11/01/2024	2050 On 06-February-25			Bond Future	121.5585	121.9699	121.5585	121.9699	0
11/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5958.5100	6369.9200	5.9585	6.3699	0
11/01/2024	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
11/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	AL37 On 01-February-24			Index Future	947.8290	947.6260	947.8290	947.6260	0
11/01/2024	AL37 On 02-May-24			Index Future	968.7630	968.5570	968.7630	968.5570	0
11/01/2024	AL37 On 01-August-24			Index Future	990.2990	990.0860	990.2990	990.0860	0
11/01/2024	AL37 On 07-November-24			Index Future	1013.4710	1013.2500	1013.4710	1,013.2500	0
11/01/2024	AL37 On 06-February-25			Index Future	1035.0670	1034.8370	1035.0670	1,034.8370	0
11/01/2024	AL7T On 01-February-24			Index Future	1100.5590	1098.8830	1100.5590	1,098.8830	0
11/01/2024	AL7T On 02-May-24			Index Future	1124.8660	1123.1540	1124.8660	1,123.1540	0
11/01/2024	AL7T On 01-August-24			Index Future	1149.8720	1148.1200	1149.8720	1,148.1200	0
11/01/2024	AL7T On 07-November-24			Index Future	1176.7790	1174.9810	1176.7790	1,174.9810	0
11/01/2024	AL7T On 06-February-25			Index Future	1201.8540	1200.0140	1201.8540	1,200.0140	0
11/01/2024	ALBI On 01-February-24			Index Future	951.6850	950.5140	951.6850	950.5140	104
11/01/2024	ALBI On 02-May-24			Index Future	972.7040	971.5080	972.7040	971.5080	0
11/01/2024	ALBI On 01-August-24			Index Future	994.3270	993.1030	994.3270	993.1030	0
11/01/2024	ALBI On 07-November-24			Index Future	1017.5950	1016.3370	1017.5950	1,016.3370	0
11/01/2024	ALBI On 06-February-25			Index Future	1039.2780	1037.9900	1039.2780	1,037.9900	0
11/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	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
11/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	ES33 On 01-February-24			Bond Future	12.1500	12.1868	77.0047	76.8371	0
11/01/2024	ES33 On 02-May-24			Bond Future	12.2734	12.3117	74.9257	74.7544	0
11/01/2024	ES33 On 01-August-24			Bond Future	12.3998	12.4399	76.6087	76.4334	0
11/01/2024	ES33 On 07-November-24			Bond Future	12.5602	12.6023	74.6144	74.4347	0
11/01/2024	ES33 On 06-February-25			Bond Future	12.7313	12.7755	76.2154	76.0314	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2483.8000	2299.7900	2.4838	2.2998	0
11/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	ES42 On 01-February-24			Bond Future	12.7786	12.8103	72.4069	72.2407	0
11/01/2024	ES42 On 02-May-24			Bond Future	12.9019	12.9348	69.7615	69.5916	0
11/01/2024	ES42 On 01-August-24			Bond Future	13.0258	13.0600	71.3280	71.1542	0
11/01/2024	ES42 On 07-November-24			Bond Future	13.1770	13.2127	68.7434	68.5651	0
11/01/2024	ES42 On 06-February-25			Bond Future	13.3298	13.3672	70.2158	70.0333	0
11/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1822.2700	1639.8000	1.8223	1.6398	0
11/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 01-February-24			GOVI	938.0480	936.9070	938.0480	936.9070	726
11/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	580680.0000	569270.0000	58.0680	56.9270	0
11/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	580580.0000	569170.0000	58.0580	56.9170	0
11/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	580480.0000	569070.0000	58.0480	56.9070	0
11/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 02-May-24			GOVI	958.7660	957.6000	958.7660	957.6000	0
11/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	77960.0000	66300.0000	7.7960	6.6300	0
11/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	77860.0000	66200.0000	7.7860	6.6200	0
11/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	77760.0000	66100.0000	7.7760	6.6100	0
11/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 01-August-24			GOVI	980.0790	978.8860	980.0790	978.8860	0
11/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	367090.0000	355160.0000	36.7090	35.5160	0
11/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	366990.0000	355060.0000	36.6990	35.5060	0
11/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	366890.0000	354960.0000	36.6890	35.4960	0
11/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 07-November-24			GOVI	1003.0130	1001.7880	1003.0130	1,001.7880	0
11/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	542330.0000	530080.0000	54.2330	53.0080	0
11/01/2024	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
11/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	542230.0000	529980.0000	54.2230	52.9980	0
11/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	542130.0000	529880.0000	54.2130	52.9880	0
11/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GOVI On 06-February-25			GOVI	1024.3860	1023.1310	1024.3860	1,023.1310	0
11/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	523860.0000	511310.0000	52.3860	51.1310	0
11/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/01/2024	IGOV On 01-February-24			Index Future	346.8760	347.3360	346.8760	347.3360	606
11/01/2024	IGOV On 02-May-24			Index Future	354.6230	355.0940	354.6230	355.0940	16
11/01/2024	IGOV On 01-August-24			Index Future	362.5900	363.0700	362.5900	363.0700	0
11/01/2024	IGOV On 07-November-24			Index Future	371.1620	371.6530	371.1620	371.6530	0
11/01/2024	IGOV On 06-February-25			Index Future	379.1510	379.6510	379.1510	379.6510	0
11/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3980	8.4000	91.6020	91.6000	0
11/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3380	8.3400	91.6620	91.6600	0
11/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3130	8.3100	91.6870	91.6900	0
11/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2460	8.2500	91.7540	91.7500	0
11/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2180	8.2200	91.7820	91.7800	0
11/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0680	8.0700	91.9320	91.9300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8400	7.8400	92.1600	92.1600	0
11/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.4800	7.4800	92.5200	92.5200	0
11/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.3480	7.3500	92.6520	92.6500	0
11/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.2650	7.2700	92.7350	92.7300	0
11/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2200	7.2200	92.7800	92.7800	0
11/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.3560	7.3600	92.6440	92.6400	0
11/01/2024	R035 On 01-February-24			Bond Future	11.3379	11.3693	88.5768	88.4032	65,386
11/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	18.7100	17.2700	0.0187	0.0173	400
11/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4127.7500	4299.8900	4.1278	4.2999	0
11/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	387.4800	355.9400	0.3875	0.3559	400
11/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1606.2200	1748.2600	1.6062	1.7483	0
11/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4519.4900	4356.4400	4.5195	4.3564	0
11/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	29.8800	40.4100	0.0299	0.0404	0
11/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4569.3500	4405.9000	4.5694	4.4059	0
11/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	28.4500	38.5800	0.0285	0.0386	0
11/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4619.2200	4455.3900	4.6192	4.4554	0
11/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	27.0900	36.8400	0.0271	0.0368	0
11/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10694.0700	10520.5100	10.6941	10.5205	0
11/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	400
11/01/2024	R035 On 02-May-24			Bond Future	11.4247	11.4573	86.0214	85.8440	123,870
11/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1386.3800	1323.6700	1.3864	1.3237	0
11/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2677.3400	2792.0500	2.6773	2.7921	0
11/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1409.7900	1346.3200	1.4098	1.3463	0
11/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2645.1800	2759.1300	2.6452	2.7591	0
11/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1433.6100	1369.3800	1.4336	1.3694	0
11/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2613.4900	2726.6800	2.6135	2.7267	0
11/01/2024	R035 On 01-August-24			Bond Future	11.5124	11.5464	87.9334	87.7519	0
11/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3643.3100	3542.7000	3.6433	3.5427	0
11/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2176.9800	2257.8500	2.1770	2.2579	0
11/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3675.9100	3574.7900	3.6759	3.5748	0
11/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2157.4200	2237.7800	2.1574	2.2378	0
11/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3708.6200	3606.9900	3.7086	3.6070	0
11/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2138.0100	2217.8600	2.1380	2.2179	0
11/01/2024	R035 On 07-November-24			Bond Future	11.6288	11.6644	85.4724	85.2863	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
11/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4947.9800	4833.7100	4.9480	4.8337	0
11/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2179.1100	2250.9500	2.1791	2.2510	0
11/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4981.6100	4866.9400	4.9816	4.8669	0
11/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2162.7800	2234.2200	2.1628	2.2342	0
11/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	5015.0300	4899.9500	5.0150	4.9000	0
11/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2146.2800	2217.3100	2.1463	2.2173	0
11/01/2024	R035 On 06-February-25			Bond Future	11.7545	11.7917	87.2884	87.0980	0
11/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5537.1300	5416.8600	5.5371	5.4169	0
11/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2269.8000	2339.9700	2.2698	2.3400	0
11/01/2024	R053 On 01-February-24			Bond Future	12.1434	12.1698	99.9300	99.7282	0
11/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5699.2000	5516.0600	5.6992	5.5161	0
11/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	66.0500	84.7100	0.0661	0.0847	0
11/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5764.8800	5581.1100	5.7649	5.5811	0
11/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	63.2100	81.2400	0.0632	0.0812	0
11/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5830.5600	5646.1800	5.8306	5.6462	0
11/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	60.4600	77.8800	0.0605	0.0779	0
11/01/2024	R053 On 02-May-24			Bond Future	12.2417	12.2690	96.2724	96.0663	5,189
11/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6675.0000	6527.6200	6.6750	6.5276	0
11/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1113.9700	1172.6900	1.1140	1.1727	0
11/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6728.5400	6580.6100	6.7285	6.5806	0
11/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1099.9900	1158.1600	1.1000	1.1582	0
11/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6782.1500	6633.6800	6.7822	6.6337	0
11/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1086.1800	1143.8100	1.0862	1.1438	0
11/01/2024	R053 On 01-August-24			Bond Future	12.3414	12.3698	98.4118	98.2010	0
11/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7558.8400	7417.0500	7.5588	7.4171	0
11/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2011.1800	2080.2300	2.0112	2.0802	0
11/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7608.3400	7466.1100	7.6083	7.4661	0
11/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1994.2200	2062.8300	1.9942	2.0628	0
11/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7657.6400	7514.9700	7.6576	7.5150	0
11/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1977.1600	2045.3300	1.9772	2.0453	0
11/01/2024	R053 On 07-November-24			Bond Future	12.4626	12.4923	94.8383	94.6222	0
11/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6337.9000	6217.3900	6.3379	6.2174	0
11/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4001.8300	4097.4800	4.0018	4.0975	0
11/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6380.6500	6259.6700	6.3807	6.2597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	3974.9300	4070.1100	3.9749	4.0701	0
11/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6423.4900	6302.0500	6.4235	6.3021	0
11/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	3948.2100	4042.9300	3.9482	4.0429	0
11/01/2024	R053 On 06-February-25			Bond Future	12.5867	12.6176	96.8507	96.6295	0
11/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	7051.1200	6926.7600	7.0511	6.9268	0
11/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4580.6700	4677.5600	4.5807	4.6776	0
11/01/2024	R186 On 01-February-24			Bond Future	8.6717	8.6306	105.8883	105.9939	68,042
11/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2107.2500	2212.0200	2.1073	2.2120	0
11/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	6.8900	6.0900	0.0069	0.0061	0
11/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2131.9400	2236.7600	2.1319	2.2368	0
11/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	6.5500	5.8000	0.0066	0.0058	0
11/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2156.6300	2261.4900	2.1566	2.2615	0
11/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	6.2200	5.5100	0.0062	0.0055	0
11/01/2024	R186 On 02-May-24			Bond Future	8.6378	8.5923	108.2270	108.3350	37,708
11/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	154.2600	176.2000	0.1543	0.1762	0
11/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1702.5700	1616.5200	1.7026	1.6165	0
11/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	158.9300	181.3500	0.1589	0.1814	0
11/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1683.1200	1597.5500	1.6831	1.5976	0
11/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	163.6900	186.6000	0.1637	0.1866	0
11/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1663.7600	1578.6800	1.6638	1.5787	0
11/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2665.5800	2763.5400	2.6656	2.7635	2,030
11/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	119.9600	109.9300	0.1200	0.1099	0
11/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4105.3900	4210.2100	4.1054	4.2102	0
11/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	37.1700	34.0000	0.0372	0.0340	2,030
11/01/2024	R186 On 01-August-24			Bond Future	8.5903	8.5394	105.3234	105.4336	0
11/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1023.1000	1085.6600	1.0231	1.0857	0
11/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	829.1900	781.5200	0.8292	0.7815	0
11/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1036.4200	1099.3900	1.0364	1.0994	0
11/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	820.9300	773.6700	0.8209	0.7737	0
11/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1049.8200	1113.1900	1.0498	1.1132	0
11/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	812.7500	765.8900	0.8128	0.7659	0
11/01/2024	R186 On 07-November-24			Bond Future	8.5582	8.5003	107.7844	107.8967	44,528
11/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1772.7800	1848.8900	1.7728	1.8489	0
11/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	672.3800	636.1500	0.6724	0.6362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1786.9300	1863.2900	1.7869	1.8633	0
11/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	667.4200	631.4400	0.6674	0.6314	0
11/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1801.1100	1877.7100	1.8011	1.8777	0
11/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	662.5000	626.7600	0.6625	0.6268	0
11/01/2024	R186 On 06-February-25			Bond Future	8.5513	8.4850	104.7596	104.8739	0
11/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1609.1500	1681.9100	1.6092	1.6819	0
11/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	788.6000	747.0900	0.7886	0.7471	0
11/01/2024	R202 On 01-February-24			Bond Future	259.8132	259.7668	259.8132	259.7668	5,010
11/01/2024	R202 On 02-May-24			Bond Future	265.6156	265.5684	265.6156	265.5684	4,398
11/01/2024	R202 On 01-August-24			Bond Future	266.4806	266.4323	266.4806	266.4323	0
11/01/2024	R202 On 07-November-24			Bond Future	272.7777	272.7271	272.7777	272.7271	6
11/01/2024	R202 On 06-February-25			Bond Future	273.4029	273.3508	273.4029	273.3508	0
11/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6612.8500	6560.7900	6.6129	6.5608	0
11/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	R209 On 01-February-24			Bond Future	11.4903	11.5266	68.3170	68.1408	12,132
11/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	3035.6800	2880.8700	3.0357	2.8809	0
11/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	67.3400	88.7300	0.0673	0.0887	0
11/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	3078.3200	2922.7800	3.0783	2.9228	0
11/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	64.3400	85.0000	0.0643	0.0850	0
11/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	3121.0300	2964.7800	3.1210	2.9648	0
11/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	61.4700	81.4200	0.0615	0.0814	0
11/01/2024	R209 On 02-May-24			Bond Future	11.5749	11.6125	66.6728	66.4928	0
11/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	925.4100	873.0700	0.9254	0.8731	0
11/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2908.8400	3036.5300	2.9088	3.0365	0
11/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	942.6500	889.5800	0.9427	0.8896	0
11/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2876.1200	3003.0800	2.8761	3.0031	0
11/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	960.0800	906.2900	0.9601	0.9063	0
11/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2843.6500	2969.8900	2.8437	2.9699	0
11/01/2024	R209 On 01-August-24			Bond Future	11.6612	11.7001	68.1546	67.9704	0
11/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2754.4200	2659.5100	2.7544	2.6595	0
11/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2194.9900	2284.2300	2.1950	2.2842	0
11/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2781.3200	2685.8600	2.7813	2.6859	0
11/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2175.1200	2263.8100	2.1751	2.2638	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2808.5400	2712.5300	2.8085	2.7125	0
11/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2155.6100	2243.7500	2.1556	2.2438	0
11/01/2024	R209 On 07-November-24			Bond Future	11.7685	11.8091	66.5901	66.4013	5,237
11/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4206.9800	4094.8800	4.2070	4.0949	0
11/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2193.5600	2270.2000	2.1936	2.2702	0
11/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4235.6400	4123.1200	4.2356	4.1231	0
11/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2177.5900	2253.8100	2.1776	2.2538	0
11/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4264.3500	4151.4200	4.2644	4.1514	0
11/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2161.7200	2237.5300	2.1617	2.2375	0
11/01/2024	R209 On 06-February-25			Bond Future	11.8807	11.9229	68.0045	67.8114	0
11/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4792.8400	4674.3800	4.7928	4.6744	0
11/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2296.3300	2370.9400	2.2963	2.3709	0
11/01/2024	R210 On 01-February-24			Bond Future	234.8775	234.6566	234.8775	234.6566	476
11/01/2024	R210 On 02-May-24			Bond Future	236.8623	236.6367	236.8623	236.6367	198
11/01/2024	R210 On 01-August-24			Bond Future	242.1833	241.9521	242.1833	241.9521	0
11/01/2024	R210 On 07-November-24			Bond Future	244.5576	244.3203	244.5576	244.3203	60
11/01/2024	R210 On 06-February-25			Bond Future	249.8166	249.5731	249.8166	249.5731	0
11/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	10206.5600	9963.0500	10.2066	9.9631	0
11/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/01/2024	R213 On 01-February-24			Bond Future	10.1857	10.2118	87.2973	87.1817	29,769
11/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6406.7900	6291.6600	6.4068	6.2917	0
11/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	1.0200	1.5600	0.0010	0.0016	0
11/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6446.9700	6331.8200	6.4470	6.3318	0
11/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.9700	1.4900	0.0010	0.0015	0
11/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6487.1300	6371.9600	6.4871	6.3720	0
11/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.9300	1.4300	0.0009	0.0014	0
11/01/2024	R213 On 02-May-24			Bond Future	10.2401	10.2674	85.6668	85.5487	0
11/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1654.1400	1599.5800	1.6541	1.5996	0
11/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1481.2800	1544.9000	1.4813	1.5449	0
11/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1677.5300	1622.4500	1.6775	1.6225	0
11/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1461.4400	1524.5400	1.4614	1.5245	0
11/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1701.1000	1645.5100	1.7011	1.6455	0
11/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1441.8000	1504.3900	1.4418	1.5044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	R213 On 01-August-24			Bond Future	10.2935	10.3222	87.5710	87.4500	0
11/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3543.6400	3466.9300	3.5436	3.4669	0
11/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1192.3100	1236.5500	1.1923	1.2366	0
11/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3572.5400	3495.5000	3.5725	3.4955	0
11/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1180.4400	1224.3500	1.1804	1.2244	0
11/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3601.5100	3524.1500	3.6015	3.5242	0
11/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1168.6700	1212.2600	1.1687	1.2123	0
11/01/2024	R213 On 07-November-24			Bond Future	10.3768	10.4071	86.0562	85.9320	16,191
11/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4593.4500	4509.6700	4.5935	4.5097	0
11/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1264.4900	1304.8600	1.2645	1.3049	0
11/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4622.4600	4538.4300	4.6225	4.5384	0
11/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1254.5400	1294.6600	1.2545	1.2947	0
11/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4651.2600	4566.9700	4.6513	4.5670	0
11/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1244.4100	1284.2700	1.2444	1.2843	0
11/01/2024	R213 On 06-February-25			Bond Future	10.4740	10.5061	87.8858	87.7586	0
11/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4846.3100	4761.2100	4.8463	4.7612	0
11/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1457.1700	1499.2400	1.4572	1.4992	0
11/01/2024	R214 On 01-February-24			Bond Future	11.9225	11.9538	63.6699	63.5150	16,640
11/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1438.0400	1347.2500	1.4380	1.3473	0
11/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	374.9700	439.1600	0.3750	0.4392	0
11/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1472.7700	1380.5400	1.4728	1.3805	0
11/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	361.5200	424.2700	0.3615	0.4243	0
11/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1507.8500	1414.1900	1.5079	1.4142	0
11/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	348.4700	409.7900	0.3485	0.4098	0
11/01/2024	R214 On 02-May-24			Bond Future	12.0091	12.0415	61.7718	61.6134	10,172
11/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	712.8900	676.3900	0.7129	0.6764	0
11/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3497.5200	3619.3700	3.4975	3.6194	0
11/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	727.7800	690.6800	0.7278	0.6907	0
11/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3459.9700	3581.2200	3.4600	3.5812	0
11/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	742.7500	705.0600	0.7428	0.7051	0
11/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3422.5600	3543.2200	3.4226	3.5432	0
11/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2135.6700	2056.1000	2.1357	2.0561	10,000
11/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1596.3500	1675.1300	1.5964	1.6751	0
11/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2192.0400	2111.1700	2.1920	2.1112	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
11/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1556.2100	1633.6900	1.5562	1.6337	0
11/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4592.5100	4472.8700	4.5925	4.4729	0
11/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	592.7400	631.4500	0.5927	0.6315	17,110
11/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6996.1400	6856.8100	6.9961	6.8568	0
11/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	243.9300	262.9500	0.2439	0.2630	17,110
11/01/2024	R214 On 01-August-24			Bond Future	12.0964	12.1299	63.1448	62.9828	0
11/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2666.8900	2586.5100	2.6669	2.5865	0
11/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2359.9500	2441.5600	2.3600	2.4416	0
11/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2693.3600	2612.5000	2.6934	2.6125	0
11/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2338.4200	2419.5500	2.3384	2.4196	0
11/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2720.1400	2638.7900	2.7201	2.6388	0
11/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2317.2600	2397.9000	2.3173	2.3979	0
11/01/2024	R214 On 07-November-24			Bond Future	12.2072	12.2420	61.3129	61.1469	0
11/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4200.4200	4104.0200	4.2004	4.1040	0
11/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2369.6100	2439.2300	2.3696	2.4392	0
11/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4229.0900	4132.3400	4.2291	4.1323	0
11/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2352.8100	2422.0800	2.3528	2.4221	0
11/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4257.6300	4160.5100	4.2576	4.1605	0
11/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2335.9200	2404.8200	2.3359	2.4048	0
11/01/2024	R214 On 06-February-25			Bond Future	12.3236	12.3598	62.6156	62.4457	0
11/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4558.6800	4460.8200	4.5587	4.4608	0
11/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2783.7200	2855.7000	2.7837	2.8557	0
11/01/2024	R248 On 01-February-24			Bond Future	12.1343	12.1707	77.5778	77.3607	59,403
11/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	37.3400	33.2100	0.0373	0.0332	0
11/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	3999.2300	4212.1800	3.9992	4.2122	0
11/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	967.5500	882.6500	0.9676	0.8827	0
11/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	933.3200	1065.5000	0.9333	1.0655	0
11/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	998.8700	911.8600	0.9989	0.9119	0
11/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	905.0700	1035.1400	0.9051	1.0351	0
11/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	1030.7400	941.6100	1.0307	0.9416	0
11/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	877.4500	1005.4000	0.8775	1.0054	0
11/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1531.3400	1412.6700	1.5313	1.4127	0
11/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	554.0400	652.4500	0.5540	0.6525	0
11/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5406.9400	5198.0900	5.4069	5.1981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	19.1700	27.4000	0.0192	0.0274	0
11/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6774.7900	6560.4400	6.7748	6.5604	0
11/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	5.1000	7.8300	0.0051	0.0078	0
11/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9340.3600	9123.5300	9.3404	9.1235	0
11/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.3300	0.5800	0.0003	0.0006	0
11/01/2024	R248 On 02-May-24			Bond Future	12.2280	12.2658	74.8430	74.6212	196,343
11/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	479.2500	447.0600	0.4793	0.4471	0
11/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5652.5800	5842.2200	5.6526	5.8422	0
11/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	546.1200	510.1500	0.5461	0.5102	0
11/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5323.4700	5509.3300	5.3235	5.5093	0
11/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	557.9700	521.3400	0.5580	0.5213	0
11/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5269.6600	5454.8600	5.2697	5.4549	0
11/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	569.8900	532.6000	0.5699	0.5326	0
11/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5216.0200	5400.5600	5.2160	5.4006	0
11/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2807.1600	2689.1500	2.8072	2.6892	0
11/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1807.1100	1910.9300	1.8071	1.9109	0
11/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5823.2500	5652.0300	5.8233	5.6520	0
11/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	679.7300	730.3400	0.6797	0.7303	0
11/01/2024	R248 On 01-August-24			Bond Future	12.3228	12.3620	76.5065	76.2796	13,000
11/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	3059.5200	2951.9200	3.0595	2.9519	0
11/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3191.7700	3311.1100	3.1918	3.3111	0
11/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	3090.5300	2982.2500	3.0905	2.9823	0
11/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3164.6000	3283.2600	3.1646	3.2833	0
11/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3121.6700	3012.7300	3.1217	3.0127	0
11/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3137.6400	3255.6400	3.1376	3.2556	0
11/01/2024	R248 On 07-November-24			Bond Future	12.4420	12.4829	73.8418	73.6093	0
11/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4909.8100	4777.1000	4.9098	4.7771	0
11/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3025.3800	3125.2300	3.0254	3.1252	0
11/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4943.1700	4809.9500	4.9432	4.8100	0
11/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3004.3100	3103.6500	3.0043	3.1037	0
11/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4976.8500	4843.1400	4.9769	4.8431	0
11/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	2983.6400	3082.4900	2.9836	3.0825	0
11/01/2024	R248 On 06-February-25			Bond Future	12.5670	12.6095	75.4101	75.1723	0
11/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4762.1200	4636.0100	4.7621	4.6360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	3968.4100	4080.1200	3.9684	4.0801	0
11/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0