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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	2025 On 02-May-24			Bond Future	179.6502	179.6626	179.6502	179.6626	9,015
09/02/2024	2025 On 01-August-24			Bond Future	181.8132	181.8191	181.8132	181.8191	0
09/02/2024	2025 On 07-November-24			Bond Future	186.0915	186.0880	186.0915	186.0880	75
09/02/2024	2029 On 02-May-24			Bond Future	129.8819	129.9788	129.8819	129.9788	7,165
09/02/2024	2029 On 01-August-24			Bond Future	132.7707	132.8648	132.7707	132.8648	728
09/02/2024	2029 On 07-November-24			Bond Future	134.4967	134.5861	134.4967	134.5861	66
09/02/2024	2029 On 06-February-25			Bond Future	137.4230	137.5135	137.4230	137.5135	0
09/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5023.0300	5113.5000	5.0230	5.1135	0
09/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2029 On 02-May-25			Bond Future	138.6676	138.7547	138.6676	138.7547	0
09/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	817.5700	904.7300	0.8176	0.9047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2030 On 02-May-24			Bond Future	9.9826	9.9544	93.6082	93.7227	133,994
09/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	635.8700	694.8700	0.6359	0.6949	1,000
09/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1956.9300	1901.4400	1.9569	1.9014	0
09/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	880.8100	948.1100	0.8808	0.9481	0
09/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1584.7500	1537.5600	1.5848	1.5376	0
09/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	898.9200	966.7200	0.8989	0.9667	0
09/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1561.9000	1515.2100	1.5619	1.5152	0
09/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	917.2500	985.3700	0.9173	0.9854	0
09/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1539.2900	1492.9200	1.5393	1.4929	0
09/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1637.6400	1720.0800	1.6376	1.7201	1,000
09/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	921.3200	889.2700	0.9213	0.8893	0
09/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2953.4400	3050.1900	2.9534	3.0502	500
09/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	411.6000	393.8600	0.4116	0.3939	0
09/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3603.6300	3704.4200	3.6036	3.7044	1,080
09/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	282.3500	268.6500	0.2824	0.2687	0
09/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4631.2700	4729.3000	4.6313	4.7293	500
09/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	156.7300	140.2700	0.1567	0.1403	0
09/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7549.1700	7659.4400	7.5492	7.6594	0
09/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	17.0900	12.8700	0.0171	0.0129	1,000
09/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9121.1700	9234.4900	9.1212	9.2345	0
09/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.8500	2.6800	0.0039	0.0027	1,080
09/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11802.3600	11916.7700	11.8024	11.9168	0
09/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1800	0.1000	0.0002	0.0001	500
09/02/2024	2030 On 01-August-24			Bond Future	10.0453	10.0163	91.6619	91.7755	0
09/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2485.1700	2596.8400	2.4852	2.5968	0
09/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1223.9600	1222.0800	1.2240	1.2221	0
09/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2510.3100	2622.2400	2.5103	2.6222	0
09/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1210.6100	1208.9900	1.2106	1.2090	0
09/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2535.5600	2647.5000	2.5356	2.6475	0
09/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1197.3800	1195.7700	1.1974	1.1958	0
09/02/2024	2030 On 07-November-24			Bond Future	10.1225	10.0931	93.7943	93.9055	1,652
09/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3610.5200	3714.6800	3.6105	3.7147	0
09/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1320.1400	1313.1100	1.3201	1.3131	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3636.1300	3740.4600	3.6361	3.7405	0
09/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1309.2400	1302.3800	1.3092	1.3024	0
09/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3661.7900	3766.2900	3.6618	3.7663	0
09/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1298.4200	1291.7300	1.2984	1.2917	0
09/02/2024	2030 On 06-February-25			Bond Future	10.2061	10.1749	91.8023	91.9153	0
09/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3503.2700	3594.5900	3.5033	3.5946	0
09/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1806.9800	1785.3100	1.8070	1.7853	0
09/02/2024	2030 On 02-May-25			Bond Future	10.3242	10.2921	93.5615	93.6732	0
09/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	1928.1100	1999.5700	1.9281	1.9996	0
09/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3311.5800	3271.3000	3.3116	3.2713	0
09/02/2024	2032 On 02-May-24			Bond Future	10.8440	10.8220	87.2830	87.3875	149,895
09/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	433.8700	477.0500	0.4339	0.4771	8,500
09/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3068.1800	3006.7900	3.0682	3.0068	0
09/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	509.6000	554.9000	0.5096	0.5549	1,000
09/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2848.3400	2789.0700	2.8483	2.7891	0
09/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	788.9500	839.9400	0.7890	0.8399	0
09/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2248.5400	2194.9600	2.2485	2.1950	0
09/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	807.0000	858.1600	0.8070	0.8582	0
09/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2218.0700	2164.6600	2.2181	2.1647	0
09/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	825.3000	876.7700	0.8253	0.8768	0
09/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2187.9000	2134.8000	2.1879	2.1348	0
09/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	843.8500	895.6400	0.8439	0.8956	500
09/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2158.0000	2105.2200	2.1580	2.1052	0
09/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	881.7100	933.9600	0.8817	0.9340	500
09/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2099.0800	2046.7600	2.0991	2.0468	0
09/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1001.2700	1054.7800	1.0013	1.0548	1,550
09/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1929.1200	1878.0600	1.9291	1.8781	0
09/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1491.2200	1549.2200	1.4912	1.5492	1,000
09/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1415.4300	1368.8600	1.4154	1.3689	0
09/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2144.4200	2207.0500	2.1444	2.2071	500
09/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	986.4400	944.5000	0.9864	0.9445	0
09/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2526.4000	2591.3000	2.5264	2.5913	0
09/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	810.7800	771.1100	0.8108	0.7711	500
09/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2760.2700	2826.4900	2.7603	2.8265	0

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09/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	721.5400	683.1900	0.7215	0.6832	17,000
09/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3001.6500	3069.2200	3.0017	3.0692	1,550
09/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	641.4100	604.4100	0.6414	0.6044	0
09/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4721.1900	4798.3700	4.7212	4.7984	0
09/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	287.2700	259.8800	0.2873	0.2599	500
09/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9121.9100	9219.4400	9.1219	9.2194	0
09/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	34.0800	27.0400	0.0341	0.0270	1,000
09/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10242.8100	10343.6700	10.2428	10.3437	0
09/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	15.6900	11.9800	0.0157	0.0120	500
09/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10917.5800	11019.7200	10.9176	11.0197	0
09/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	9.5200	7.0900	0.0095	0.0071	1,550
09/02/2024	2032 On 01-August-24			Bond Future	10.9305	10.9081	89.2032	89.3067	0
09/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2593.1600	2702.9300	2.5932	2.7029	0
09/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1674.3500	1680.6100	1.6744	1.6806	0
09/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2620.8800	2731.1500	2.6209	2.7312	0
09/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1656.3600	1663.1200	1.6564	1.6631	0
09/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2648.7400	2759.5000	2.6487	2.7595	0
09/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1638.5400	1645.7900	1.6385	1.6458	0
09/02/2024	2032 On 07-November-24			Bond Future	11.0407	11.0183	87.1118	87.2129	1,525
09/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3791.3400	3902.3700	3.7913	3.9024	0
09/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1883.7400	1893.6200	1.8837	1.8936	0
09/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3819.9800	3931.4400	3.8200	3.9314	0
09/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1868.5900	1878.9000	1.8686	1.8789	0
09/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3848.9800	3960.5800	3.8490	3.9606	0
09/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1853.8400	1864.2900	1.8538	1.8643	0
09/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4292.4800	4405.1000	4.2925	4.4051	1,615
09/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1644.4700	1655.9400	1.6445	1.6559	0
09/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10051.8200	10131.3000	10.0518	10.1313	0
09/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	365.4800	343.8100	0.3655	0.3438	1,615
09/02/2024	2032 On 06-February-25			Bond Future	11.1540	11.1306	88.9852	89.0880	0
09/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4427.9900	4549.1200	4.4280	4.5491	0
09/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1990.6000	2008.9600	1.9906	2.0090	0
09/02/2024	2032 On 02-May-25			Bond Future	11.2851	11.2614	86.5318	86.6333	0
09/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2417.3100	2504.4300	2.4173	2.5044	0

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09/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	4036.6400	4022.2900	4.0366	4.0223	0
09/02/2024	2033 On 02-May-24			Bond Future	123.1312	123.2616	123.1312	123.2616	2,042
09/02/2024	2033 On 01-August-24			Bond Future	125.8699	125.9985	125.8699	125.9985	5,737
09/02/2024	2033 On 07-November-24			Bond Future	127.3370	127.4620	127.3370	127.4620	0
09/02/2024	2033 On 06-February-25			Bond Future	130.1077	130.2346	130.1077	130.2346	0
09/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5167.6500	5294.5800	5.1677	5.2946	0
09/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2033 On 02-May-25			Bond Future	131.1096	131.2343	131.1096	131.2343	0
09/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	489.6200	614.3200	0.4896	0.6143	0
09/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2037 On 02-May-24			Bond Future	12.0678	12.0570	79.3190	79.3765	83,617
09/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	426.8300	490.8900	0.4268	0.4909	0
09/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3934.1900	3940.7000	3.9342	3.9407	0
09/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	439.1600	504.1000	0.4392	0.5041	0
09/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3889.7700	3897.1600	3.8898	3.8972	0
09/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	451.6300	517.4400	0.4516	0.5174	0
09/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3845.5400	3853.8000	3.8455	3.8538	0
09/02/2024	2037 On 01-August-24			Bond Future	12.1835	12.1729	76.8080	76.8638	72,241
09/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2298.4600	2336.3300	2.2985	2.3363	0
09/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2789.9400	2771.9700	2.7899	2.7720	0
09/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2325.6200	2363.6900	2.3256	2.3637	0
09/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2764.3300	2746.5600	2.7643	2.7466	0
09/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2352.9200	2390.9800	2.3529	2.3910	1,383
09/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2738.9100	2721.1300	2.7389	2.7211	0
09/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5895.0100	5941.3200	5.8950	5.9413	0
09/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	976.9300	967.4000	0.9769	0.9674	1,383
09/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8368.9700	8419.1900	8.3690	8.4192	0
09/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	459.4500	453.8300	0.4595	0.4538	1,383
09/02/2024	2037 On 07-November-24			Bond Future	12.3135	12.3032	78.5942	78.6471	9,175
09/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3917.9100	4040.0600	3.9179	4.0401	0
09/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2617.0000	2686.2400	2.6170	2.6862	0
09/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3948.6000	4070.4900	3.9486	4.0705	0
09/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2597.6400	2666.6200	2.5976	2.6666	0

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09/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3979.1200	4101.0200	3.9791	4.1010	0
09/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2578.1500	2647.1400	2.5782	2.6471	0
09/02/2024	2037 On 06-February-25			Bond Future	12.4450	12.4344	76.0239	76.0774	0
09/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4590.7800	4621.6300	4.5908	4.6216	0
09/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3027.5600	3004.8900	3.0276	3.0049	0
09/02/2024	2037 On 02-May-25			Bond Future	12.5920	12.5816	77.4784	77.5301	0
09/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3128.0300	3223.8500	3.1280	3.2239	0
09/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4845.1800	4889.3000	4.8452	4.8893	0
09/02/2024	2038 On 02-May-24			Bond Future	134.2063	134.3921	134.2063	134.3921	5,213
09/02/2024	2038 On 01-August-24			Bond Future	135.1296	135.3142	135.1296	135.3142	0
09/02/2024	2038 On 07-November-24			Bond Future	138.3089	138.4907	138.3089	138.4907	0
09/02/2024	2038 On 06-February-25			Bond Future	139.2035	139.3883	139.2035	139.3883	0
09/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3973.5400	4158.3100	3.9735	4.1583	0
09/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2038 On 02-May-25			Bond Future	141.9077	142.0912	141.9077	142.0912	0
09/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2227.7200	2411.1900	2.2277	2.4112	0
09/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2040 On 02-May-24			Bond Future	12.4440	12.4386	78.8304	78.8608	135,730
09/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	233.3500	276.3300	0.2334	0.2763	0
09/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5157.9800	5170.6000	5.1580	5.1706	0
09/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	241.3900	285.3400	0.2414	0.2853	0
09/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5104.8300	5118.4200	5.1048	5.1184	0
09/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	249.6300	294.4800	0.2496	0.2945	0
09/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5051.9600	5066.4500	5.0520	5.0665	0
09/02/2024	2040 On 01-August-24			Bond Future	12.5671	12.5620	76.0583	76.0864	2,992
09/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1997.2400	2103.6500	1.9972	2.1037	0
09/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3365.8200	3444.1000	3.3658	3.4441	0
09/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2023.1500	2129.7900	2.0232	2.1298	0
09/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3335.6000	3414.1100	3.3356	3.4141	0
09/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2049.2200	2156.0800	2.0492	2.1561	0
09/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3305.6100	3384.3400	3.3056	3.3843	0
09/02/2024	2040 On 07-November-24			Bond Future	12.7041	12.6996	77.8269	77.8515	8,677
09/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3742.5400	3858.8900	3.7425	3.8589	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3019.2500	3111.0300	3.0193	3.1110	0
09/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3773.1200	3889.4400	3.7731	3.8894	0
09/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2997.0200	3088.7700	2.9970	3.0888	0
09/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3804.0500	3920.3400	3.8041	3.9203	0
09/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2975.2000	3066.9200	2.9752	3.0669	0
09/02/2024	2040 On 06-February-25			Bond Future	12.8422	12.8376	74.9893	75.0138	0
09/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4210.0800	4316.7000	4.2101	4.3167	0
09/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3646.1600	3728.2500	3.6462	3.7283	0
09/02/2024	2040 On 02-May-25			Bond Future	12.9940	12.9897	76.4233	76.4454	0
09/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3268.8200	3359.4100	3.2688	3.3594	0
09/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5185.9000	5254.3300	5.1859	5.2543	0
09/02/2024	2044 On 02-May-24			Bond Future	12.5566	12.5460	74.7246	74.7834	81,582
09/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	203.2400	249.0900	0.2032	0.2491	0
09/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5551.5500	5538.5400	5.5516	5.5385	0
09/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	210.4500	257.3000	0.2105	0.2573	0
09/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5496.2400	5484.2300	5.4962	5.4842	0
09/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	217.8500	265.7900	0.2179	0.2658	0
09/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5441.2000	5430.2800	5.4412	5.4303	0
09/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1685.1400	1800.1300	1.6851	1.8001	0
09/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2000.8400	2056.9700	2.0008	2.0570	4,200
09/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2465.1700	2583.6000	2.4652	2.5836	0
09/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1403.1100	1462.6800	1.4031	1.4627	10,030
09/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3363.9700	3476.4500	3.3640	3.4765	0
09/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	967.4700	1021.0900	0.9675	1.0211	10,030
09/02/2024	2044 On 01-August-24			Bond Future	12.6767	12.6663	71.9873	72.0447	26,240
09/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1611.3300	1734.1800	1.6113	1.7342	0
09/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3835.9600	3901.4300	3.8360	3.9014	0
09/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1634.6900	1757.8100	1.6347	1.7578	0
09/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3801.8500	3867.5900	3.8019	3.8676	0
09/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1658.0400	1781.6200	1.6580	1.7816	0
09/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3767.7900	3833.9900	3.7678	3.8340	0
09/02/2024	2044 On 07-November-24			Bond Future	12.8099	12.7998	73.6612	73.7158	0
09/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3682.4300	3826.4100	3.6824	3.8264	0
09/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3201.4000	3290.7300	3.2014	3.2907	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3712.7400	3856.7800	3.7127	3.8568	0
09/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3178.6400	3268.0300	3.1786	3.2680	0
09/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3743.1500	3886.9900	3.7432	3.8870	0
09/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3156.0500	3245.2400	3.1561	3.2452	0
09/02/2024	2044 On 06-February-25			Bond Future	12.9438	12.9333	70.8592	70.9146	0
09/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4117.7800	4255.7500	4.1178	4.2558	0
09/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3717.6900	3800.3000	3.7177	3.8003	0
09/02/2024	2044 On 02-May-25			Bond Future	13.0899	13.0795	72.2139	72.2676	0
09/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3343.9900	3465.1400	3.3440	3.4651	0
09/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5303.1800	5370.5600	5.3032	5.3706	0
09/02/2024	2046 On 02-May-24			Bond Future	115.2683	115.4755	115.2683	115.4755	16,140
09/02/2024	2046 On 01-August-24			Bond Future	117.8320	118.0393	117.8320	118.0393	0
09/02/2024	2046 On 07-November-24			Bond Future	118.4071	118.6130	118.4071	118.6130	0
09/02/2024	2046 On 06-February-25			Bond Future	120.9824	121.1922	120.9824	121.1922	0
09/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6972.4300	7182.1900	6.9724	7.1822	0
09/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2046 On 02-May-25			Bond Future	121.0898	121.2991	121.0898	121.2991	0
09/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	880.2400	670.9200	0.8802	0.6709	0
09/02/2024	2050 On 02-May-24			Bond Future	116.5624	117.2884	116.5624	117.2884	14,107
09/02/2024	2050 On 01-August-24			Bond Future	116.8583	117.5960	116.8583	117.5960	0
09/02/2024	2050 On 07-November-24			Bond Future	119.6078	120.3565	119.6078	120.3565	0
09/02/2024	2050 On 06-February-25			Bond Future	119.8531	120.6173	119.8531	120.6173	0
09/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	4253.0800	5017.2900	4.2531	5.0173	0
09/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	2050 On 02-May-25			Bond Future	122.1808	122.9556	122.1808	122.9556	0
09/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1020.8100	1795.5700	1.0208	1.7956	0
09/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
09/02/2024	AL37 On 02-May-24			Index Future	958.7550	959.9210	958.7550	959.9210	0
09/02/2024	AL37 On 01-August-24			Index Future	979.8500	981.0060	979.8500	981.0060	0
09/02/2024	AL37 On 07-November-24			Index Future	1002.6720	1003.8040	1002.6720	1,003.8040	0
09/02/2024	AL37 On 06-February-25			Index Future	1024.2770	1025.4280	1024.2770	1,025.4280	0
09/02/2024	AL37 On 02-May-25			Index Future	1044.0130	1045.1500	1044.0130	1,045.1500	0
09/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
09/02/2024	AL7T On 02-May-24			Index Future	1110.0600	1111.3840	1110.0600	1,111.3840	0
09/02/2024	AL7T On 01-August-24			Index Future	1134.4840	1135.7960	1134.4840	1,135.7960	0
09/02/2024	AL7T On 07-November-24			Index Future	1160.9080	1162.1910	1160.9080	1,162.1910	0
09/02/2024	AL7T On 06-February-25			Index Future	1185.9230	1187.2280	1185.9230	1,187.2280	0
09/02/2024	AL7T On 02-May-25			Index Future	1208.7730	1210.0610	1208.7730	1,210.0610	0
09/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
09/02/2024	ALBI On 02-May-24			Index Future	960.7300	961.6210	960.7300	961.6210	94
09/02/2024	ALBI On 01-August-24			Index Future	981.8680	982.7430	981.8680	982.7430	0
09/02/2024	ALBI On 07-November-24			Index Future	1004.7370	1005.5820	1004.7370	1,005.5820	0
09/02/2024	ALBI On 06-February-25			Index Future	1026.3870	1027.2440	1026.3870	1,027.2440	0
09/02/2024	ALBI On 02-May-25			Index Future	1046.1630	1047.0010	1046.1630	1,047.0010	0
09/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	ES33 On 02-May-24			Bond Future	12.4859	12.4595	73.9836	74.0994	0
09/02/2024	ES33 On 01-August-24			Bond Future	12.6254	12.5986	75.6290	75.7446	0
09/02/2024	ES33 On 07-November-24			Bond Future	12.7983	12.7711	73.6050	73.7193	0
09/02/2024	ES33 On 06-February-25			Bond Future	12.9758	12.9475	75.2041	75.3203	0
09/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1472.4700	1588.6700	1.4725	1.5887	0
09/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	ES33 On 02-May-25			Bond Future	13.1624	13.1335	72.8639	72.9796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1757.7900	1642.0700	1.7578	1.6421	0
09/02/2024	ES42 On 02-May-24			Bond Future	13.0733	13.0628	68.8833	68.9365	0
09/02/2024	ES42 On 01-August-24			Bond Future	13.2070	13.1967	70.4151	70.4666	0
09/02/2024	ES42 On 07-November-24			Bond Future	13.3675	13.3575	67.8024	67.8513	0
09/02/2024	ES42 On 06-February-25			Bond Future	13.5243	13.5140	69.2736	69.3231	0
09/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	880.0900	929.6000	0.8801	0.9296	0
09/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	ES42 On 02-May-25			Bond Future	13.6933	13.6831	66.3526	66.4005	0
09/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	2134.1000	2086.2200	2.1341	2.0862	0
09/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
09/02/2024	GOVI On 02-May-24			GOVI	946.9040	947.8010	946.9040	947.8010	723
09/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	40660.0000	31690.0000	4.0660	3.1690	0
09/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	40760.0000	31790.0000	4.0760	3.1790	0
09/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	40860.0000	31890.0000	4.0860	3.1890	0
09/02/2024	GOVI On 01-August-24			GOVI	967.7390	968.6200	967.7390	968.6200	0
09/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	243690.0000	252500.0000	24.3690	25.2500	0
09/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	243590.0000	252400.0000	24.3590	25.2400	0
09/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	243490.0000	252300.0000	24.3490	25.2300	0
09/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 07-November-24			GOVI	990.2780	991.1300	990.2780	991.1300	0
09/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	414980.0000	423500.0000	41.4980	42.3500	0
09/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	414880.0000	423400.0000	41.4880	42.3400	0
09/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	414780.0000	423300.0000	41.4780	42.3300	0
09/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	GOVI On 06-February-25			GOVI	1011.6170	1012.4810	1011.6170	1,012.4810	0
09/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	396170.0000	404810.0000	39.6170	40.4810	0
09/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GOVI On 02-May-25			GOVI	1031.1090	1031.9540	1031.1090	1,031.9540	0
09/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	91090.0000	99540.0000	9.1090	9.9540	0
09/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
09/02/2024	IGOV On 02-May-24			Index Future	351.9290	352.9500	351.9290	352.9500	590
09/02/2024	IGOV On 01-August-24			Index Future	359.7570	360.7870	359.7570	360.7870	0
09/02/2024	IGOV On 07-November-24			Index Future	368.2250	369.2610	368.2250	369.2610	0
09/02/2024	IGOV On 06-February-25			Index Future	376.2400	377.2960	376.2400	377.2960	0
09/02/2024	IGOV On 02-May-25			Index Future	383.5630	384.6270	383.5630	384.6270	0
09/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3530	8.3500	91.6470	91.6500	0
09/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3200	8.3300	91.6800	91.6700	0
09/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3000	8.3100	91.7000	91.6900	0
09/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2980	8.3000	91.7020	91.7000	0
09/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2250	8.2400	91.7750	91.7600	0
09/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2300	8.2400	91.7700	91.7600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0680	8.1000	91.9320	91.9000	0
09/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6780	7.7300	92.3220	92.2700	0
09/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5700	7.6500	92.4300	92.3500	0
09/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.4180	7.4900	92.5820	92.5100	0
09/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4700	7.5400	92.5300	92.4600	0
09/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5500	7.5500	92.4500	92.4500	0
09/02/2024	R035 On 02-May-24			Bond Future	11.6569	11.6304	84.7706	84.9120	163,640
09/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	568.9900	658.8900	0.5690	0.6589	0
09/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3110.7900	3059.2900	3.1108	3.0593	0
09/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	584.0100	675.6300	0.5840	0.6756	0
09/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3070.2400	3020.4600	3.0702	3.0205	0
09/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	599.4300	692.5100	0.5994	0.6925	0
09/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3030.1500	2981.8300	3.0302	2.9818	0
09/02/2024	R035 On 01-August-24			Bond Future	11.7577	11.7308	86.6357	86.7770	0
09/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2476.6900	2639.6000	2.4767	2.6396	0
09/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2308.0500	2329.6500	2.3081	2.3297	0
09/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2505.8200	2669.1600	2.5058	2.6692	0
09/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2285.0200	2307.0500	2.2850	2.3071	0
09/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2535.1100	2699.1000	2.5351	2.6991	0
09/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2262.1900	2284.8700	2.2622	2.2849	0
09/02/2024	R035 On 07-November-24			Bond Future	11.8868	11.8594	84.1366	84.2766	19,854
09/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3897.9700	3989.6300	3.8980	3.9896	0
09/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2464.8900	2416.5300	2.4649	2.4165	0
09/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3928.8100	4020.8000	3.9288	4.0208	0
09/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2445.7700	2397.7400	2.4458	2.3977	0
09/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3960.0200	4052.3500	3.9600	4.0524	0
09/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2427.0600	2379.3700	2.4271	2.3794	0
09/02/2024	R035 On 06-February-25			Bond Future	12.0194	11.9910	85.9465	86.0890	0
09/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4641.0400	4809.3300	4.6410	4.8093	0
09/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2715.6200	2741.4500	2.7156	2.7415	0
09/02/2024	R035 On 02-May-25			Bond Future	12.1577	12.1288	83.0862	83.2283	0
09/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	2872.9100	2988.4900	2.8729	2.9885	0
09/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4755.0800	4728.6100	4.7551	4.7286	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	R053 On 02-May-24			Bond Future	12.4408	12.4405	94.7902	94.7920	5,189
09/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4999.3900	5102.2500	4.9994	5.1023	0
09/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	920.5200	1021.5500	0.9205	1.0216	0
09/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5052.1000	5154.2800	5.0521	5.1543	0
09/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	905.7100	1006.0600	0.9057	1.0061	0
09/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5104.7900	5206.2800	5.1048	5.2063	0
09/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	890.9800	990.6400	0.8910	0.9906	0
09/02/2024	R053 On 01-August-24			Bond Future	12.5511	12.5513	96.8756	96.8737	0
09/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5981.7800	6023.2300	5.9818	6.0232	0
09/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1970.3600	2013.6900	1.9704	2.0137	0
09/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6029.2700	6070.5800	6.0293	6.0706	0
09/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1951.3900	1994.5800	1.9514	1.9946	0
09/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6076.8400	6118.0100	6.0768	6.1180	0
09/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1932.6000	1975.6500	1.9326	1.9757	0
09/02/2024	R053 On 07-November-24			Bond Future	12.6825	12.6835	93.2573	93.2502	0
09/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4738.4900	4909.1400	4.7385	4.9091	0
09/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3983.4500	4161.1800	3.9835	4.1612	0
09/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4778.4600	4948.9700	4.7785	4.9490	0
09/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3953.7700	4131.3600	3.9538	4.1314	0
09/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4818.5600	4988.9100	4.8186	4.9889	0
09/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3924.3100	4101.7400	3.9243	4.1017	0
09/02/2024	R053 On 06-February-25			Bond Future	12.8119	12.8131	95.2616	95.2537	0
09/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5589.7500	5642.0800	5.5898	5.6421	0
09/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4708.4600	4768.6300	4.7085	4.7686	0
09/02/2024	R053 On 02-May-25			Bond Future	12.9499	12.9515	91.2241	91.2126	0
09/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4468.8900	4605.1200	4.4689	4.6051	0
09/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6624.2300	6771.9600	6.6242	6.7720	0
09/02/2024	R186 On 02-May-24			Bond Future	8.7863	8.7536	107.8761	107.9533	94,062
09/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	41.4000	61.4400	0.0414	0.0614	0
09/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1940.5600	1883.4200	1.9406	1.8834	0
09/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	43.3600	64.0000	0.0434	0.0640	0
09/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1918.4000	1861.8600	1.9184	1.8619	0
09/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	45.4000	66.7400	0.0454	0.0667	0
09/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1896.3200	1840.4800	1.8963	1.8405	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2286.3600	2365.2900	2.2864	2.3653	2,030
09/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	91.5900	93.3400	0.0916	0.0933	0
09/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3738.6500	3816.3300	3.7387	3.8163	0
09/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	21.2800	21.7800	0.0213	0.0218	2,030
09/02/2024	R186 On 01-August-24			Bond Future	8.7674	8.7327	104.9411	105.0159	0
09/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	717.9100	805.8300	0.7179	0.8058	0
09/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	906.3200	919.4600	0.9063	0.9195	0
09/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	729.8800	817.8600	0.7299	0.8179	0
09/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	896.7100	909.9100	0.8967	0.9099	0
09/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	741.6600	829.9800	0.7417	0.8300	0
09/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	886.9100	900.4500	0.8869	0.9005	0
09/02/2024	R186 On 07-November-24			Bond Future	8.7660	8.7293	107.3827	107.4535	44,477
09/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1446.6000	1532.7300	1.4466	1.5327	0
09/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	747.8800	763.1800	0.7479	0.7632	0
09/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1459.8500	1545.7300	1.4599	1.5457	0
09/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	742.0200	757.0700	0.7420	0.7571	0
09/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1473.1400	1559.1200	1.4731	1.5591	0
09/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	736.2100	751.3600	0.7362	0.7514	0
09/02/2024	R186 On 06-February-25			Bond Future	8.7738	8.7321	104.3771	104.4488	0
09/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1323.2100	1394.3800	1.3232	1.3944	0
09/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	885.1900	884.7000	0.8852	0.8847	0
09/02/2024	R186 On 02-May-25			Bond Future	8.8491	8.8033	106.3775	106.4466	0
09/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	720.0900	777.7900	0.7201	0.7778	0
09/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1294.3100	1282.8700	1.2943	1.2829	0
09/02/2024	R202 On 02-May-24			Bond Future	262.8029	264.5674	262.8029	264.5674	4,858
09/02/2024	R202 On 01-August-24			Bond Future	263.5702	265.3639	263.5702	265.3639	0
09/02/2024	R202 On 07-November-24			Bond Future	269.7719	271.5937	269.7719	271.5937	6
09/02/2024	R202 On 06-February-25			Bond Future	270.4287	272.2881	270.4287	272.2881	0
09/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	3638.6700	5498.0500	3.6387	5.4981	0
09/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	R202 On 02-May-25			Bond Future	275.6824	277.5682	275.6824	277.5682	0
09/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	3372.3600	5258.1600	3.3724	5.2582	0
09/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	R209 On 02-May-24			Bond Future	11.7992	11.7728	65.6085	65.7324	13,247
09/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	330.3500	393.0700	0.3304	0.3931	0
09/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3378.0300	3316.8600	3.3780	3.3169	0
09/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	340.2100	404.2300	0.3402	0.4042	0
09/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3337.9300	3278.0600	3.3379	3.2781	0
09/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	350.2800	415.6100	0.3503	0.4156	0
09/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3298.1000	3239.5400	3.2981	3.2395	0
09/02/2024	R209 On 01-August-24			Bond Future	11.8967	11.8700	67.0519	67.1760	1,690
09/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1857.3900	1928.3300	1.8574	1.9283	0
09/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2400.5800	2347.4600	2.4006	2.3475	0
09/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1880.9900	1952.3800	1.8810	1.9524	0
09/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2377.4100	2324.7400	2.3774	2.3247	0
09/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1904.7300	1976.3900	1.9047	1.9764	0
09/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2354.4200	2302.0200	2.3544	2.3020	0
09/02/2024	R209 On 07-November-24			Bond Future	12.0150	11.9879	65.4552	65.5787	5,237
09/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3178.6000	3329.5600	3.1786	3.3296	0
09/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2299.9900	2327.5200	2.3000	2.3275	0
09/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3205.2200	3356.4000	3.2052	3.3564	0
09/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2281.9800	2309.7300	2.2820	2.3097	0
09/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3231.9200	3383.3100	3.2319	3.3833	0
09/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2264.1000	2292.0600	2.2641	2.2921	0
09/02/2024	R209 On 06-February-25			Bond Future	12.1328	12.1047	66.8629	66.9885	0
09/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3939.2100	4013.4600	3.9392	4.0135	0
09/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2584.2600	2532.8800	2.5843	2.5329	0
09/02/2024	R209 On 02-May-25			Bond Future	12.2609	12.2324	64.9937	65.1193	0
09/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2611.9900	2718.6700	2.6120	2.7187	0
09/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4271.7900	4252.8600	4.2718	4.2529	0
09/02/2024	R210 On 02-May-24			Bond Future	234.7333	234.8862	234.7333	234.8862	198
09/02/2024	R210 On 01-August-24			Bond Future	239.9540	240.1015	239.9540	240.1015	300
09/02/2024	R210 On 07-November-24			Bond Future	242.2694	242.4076	242.2694	242.4076	60
09/02/2024	R210 On 06-February-25			Bond Future	247.5398	247.6795	247.5398	247.6795	0
09/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7929.8000	8069.5200	7.9298	8.0695	0
09/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	R210 On 02-May-25			Bond Future	248.9510	249.0843	248.9510	249.0843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	921.0300	1054.3000	0.9210	1.0543	0
09/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2024	R213 On 02-May-24			Bond Future	10.4856	10.4738	84.6107	84.6610	26,520
09/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	861.4400	923.1200	0.8614	0.9231	0
09/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1744.7400	1756.1300	1.7447	1.7561	0
09/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	879.6400	941.5800	0.8796	0.9416	0
09/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1719.7100	1731.3600	1.7197	1.7314	0
09/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	898.0700	960.2600	0.8981	0.9603	0
09/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1694.9300	1706.8300	1.6949	1.7068	0
09/02/2024	R213 On 01-August-24			Bond Future	10.5557	10.5441	86.4723	86.5205	0
09/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2619.2300	2694.4800	2.6192	2.6945	0
09/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1366.5800	1393.6500	1.3666	1.3937	0
09/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2645.4600	2720.9800	2.6455	2.7210	0
09/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1352.0400	1379.3800	1.3520	1.3794	0
09/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2671.7900	2747.3600	2.6718	2.7474	0
09/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1337.6300	1365.0200	1.3376	1.3650	0
09/02/2024	R213 On 07-November-24			Bond Future	10.6556	10.6445	84.9237	84.9684	16,163
09/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3705.1300	3776.2900	3.7051	3.7763	0
09/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1508.6800	1535.0700	1.5087	1.5351	0
09/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3731.9900	3803.1500	3.7320	3.8032	0
09/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1496.5800	1522.9700	1.4966	1.5230	0
09/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3758.6400	3830.0800	3.7586	3.8301	0
09/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1484.3000	1510.9700	1.4843	1.5110	0
09/02/2024	R213 On 06-February-25			Bond Future	10.7624	10.7508	86.7512	86.7964	0
09/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4098.9000	4171.3900	4.0989	4.1714	0
09/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1844.3000	1871.6300	1.8443	1.8716	0
09/02/2024	R213 On 02-May-25			Bond Future	10.8824	10.8710	84.8605	84.9035	0
09/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2260.4200	2249.1300	2.2604	2.2491	0
09/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3645.3800	3591.1400	3.6454	3.5911	0
09/02/2024	R214 On 02-May-24			Bond Future	12.2602	12.2496	60.5612	60.6113	20,992
09/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	195.9900	231.0300	0.1960	0.2310	0
09/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4191.2400	4176.1500	4.1912	4.1762	0
09/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	202.7800	238.5200	0.2028	0.2385	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4145.5900	4131.2000	4.1456	4.1312	0
09/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	209.7400	246.1800	0.2097	0.2462	0
09/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4100.1700	4086.4800	4.1002	4.0865	0
09/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1118.2800	1209.6900	1.1183	1.2097	10,000
09/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1789.5800	1830.8600	1.7896	1.8309	0
09/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1162.8700	1255.3100	1.1629	1.2553	5,610
09/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1737.6600	1779.9700	1.7377	1.7800	0
09/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3326.3900	3419.1000	3.3264	3.4191	0
09/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	537.2400	579.8200	0.5372	0.5798	15,610
09/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5712.6600	5785.5100	5.7127	5.7855	0
09/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	171.0700	193.7900	0.1711	0.1938	15,610
09/02/2024	R214 On 01-August-24			Bond Future	12.3590	12.3486	61.8936	61.9425	0
09/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1704.0600	1746.2100	1.7041	1.7462	0
09/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2648.3000	2641.4900	2.6483	2.6415	0
09/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1726.5300	1768.8800	1.7265	1.7689	0
09/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2622.7700	2616.1600	2.6228	2.6162	0
09/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1749.3100	1791.8600	1.7493	1.7919	0
09/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2597.6100	2591.2000	2.5976	2.5912	0
09/02/2024	R214 On 07-November-24			Bond Future	12.4811	12.4710	60.0270	60.0738	0
09/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3037.8100	3157.9200	3.0378	3.1579	0
09/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2492.9500	2566.2200	2.4930	2.5662	0
09/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3063.8500	3184.2000	3.0639	3.1842	0
09/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2473.5200	2547.0300	2.4735	2.5470	0
09/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3090.1900	3210.5700	3.0902	3.2106	0
09/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2454.4300	2527.9700	2.4544	2.5280	0
09/02/2024	R214 On 06-February-25			Bond Future	12.6043	12.5938	61.3182	61.3657	0
09/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3493.8300	3534.6100	3.4938	3.5346	0
09/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3016.2200	3009.5700	3.0162	3.0096	0
09/02/2024	R214 On 02-May-25			Bond Future	12.7293	12.7190	59.1919	59.2381	0
09/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2768.6300	2858.4400	2.7686	2.8584	0
09/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4271.8400	4315.5100	4.2718	4.3155	0
09/02/2024	R248 On 02-May-24			Bond Future	12.4668	12.4563	73.4612	73.5211	245,487
09/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	90.3900	109.9700	0.0904	0.1100	0
09/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6645.5200	6605.2900	6.6455	6.6053	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	112.4400	138.9500	0.1124	0.1390	0
09/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6271.5900	6238.2900	6.2716	6.2383	0
09/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	116.5300	144.3100	0.1165	0.1443	0
09/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6210.0200	6177.9900	6.2100	6.1780	0
09/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	120.7400	149.8200	0.1207	0.1498	0
09/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6148.6700	6117.9400	6.1487	6.1179	0
09/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1558.5600	1678.9500	1.5586	1.6790	0
09/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1940.3100	2000.8900	1.9403	2.0009	0
09/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4337.7300	4452.8300	4.3377	4.4528	0
09/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	576.0100	631.3000	0.5760	0.6313	0
09/02/2024	R248 On 01-August-24			Bond Future	12.5733	12.5629	75.0775	75.1358	13,000
09/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1873.4400	2011.8500	1.8734	2.0119	0
09/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3434.7000	3514.7800	3.4347	3.5148	0
09/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1899.3700	2038.1900	1.8994	2.0382	0
09/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3402.4500	3482.9400	3.4025	3.4829	0
09/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1925.2800	2064.7000	1.9253	2.0647	0
09/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3370.2600	3451.3500	3.3703	3.4514	0
09/02/2024	R248 On 07-November-24			Bond Future	12.7041	12.6940	72.3728	72.4285	0
09/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3543.7100	3701.8000	3.5437	3.7018	0
09/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3128.3000	3230.6600	3.1283	3.2307	0
09/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3574.5400	3732.6700	3.5745	3.7327	0
09/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3104.7000	3207.1000	3.1047	3.2071	0
09/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3605.4500	3763.6400	3.6055	3.7636	0
09/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3081.2600	3183.7200	3.0813	3.1837	0
09/02/2024	R248 On 06-February-25			Bond Future	12.8361	12.8257	73.9293	73.9857	0
09/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3559.3500	3707.5300	3.5594	3.7075	0
09/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4246.4300	4338.1800	4.2464	4.3382	0
09/02/2024	R248 On 02-May-25			Bond Future	12.9695	12.9592	70.9010	70.9559	0
09/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3270.6000	3391.2400	3.2706	3.3912	0
09/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5280.7200	5346.5200	5.2807	5.3465	0
09/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0