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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For July 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	2025 On 01-August-24			Bond Future	181.5659	181.5728	181.5659	181.5728	4,600
08/07/2024	2025 On 07-November-24			Bond Future	185.8682	185.8751	185.8682	185.8751	4,870
08/07/2024	2029 On 01-August-24			Bond Future	131.2417	131.4184	131.2417	131.4184	3,134
08/07/2024	2029 On 07-November-24			Bond Future	132.9497	133.1305	132.9497	133.1305	6,877
08/07/2024	2029 On 06-February-25			Bond Future	135.8579	136.0421	135.8579	136.0421	0
08/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3457.8700	3642.1200	3.4579	3.6421	0
08/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2029 On 08-May-25			Bond Future	137.3716	137.5592	137.3716	137.5592	0
08/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	478.4500	290.8500	0.4785	0.2909	0
08/07/2024	2029 On 07-August-25			Bond Future	140.3112	140.5023	140.3112	140.5023	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2901.2000	3092.2500	2.9012	3.0923	0
08/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2030 On 01-August-24			Bond Future	9.7516	9.7777	92.8216	92.7178	98,475
08/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1954.8600	1897.1100	1.9549	1.8971	600
08/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	152.7200	198.7900	0.1527	0.1988	0
08/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2505.5600	2433.7700	2.5056	2.4338	0
08/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	84.6700	116.7000	0.0847	0.1167	0
08/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2540.8800	2468.3100	2.5409	2.4683	0
08/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	81.5000	112.7500	0.0815	0.1128	0
08/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2576.3300	2503.0100	2.5763	2.5030	0
08/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	78.4700	108.9700	0.0785	0.1090	0
08/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3740.5200	3649.4500	3.7405	3.6495	600
08/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	22.0800	34.8300	0.0221	0.0348	0
08/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5953.7700	5851.6900	5.9538	5.8517	0
08/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	1.6300	3.3700	0.0016	0.0034	600
08/07/2024	2030 On 07-November-24			Bond Future	9.8061	9.8338	94.9964	94.8901	65,183
08/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2390.4700	2337.3900	2.3905	2.3374	600
08/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	859.5200	912.7700	0.8595	0.9128	0
08/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3807.1000	3734.8300	3.8071	3.7348	600
08/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	424.2100	458.2700	0.4242	0.4583	0
08/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3898.5000	3825.2400	3.8985	3.8252	0
08/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	405.9800	439.0500	0.4060	0.4391	0
08/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3929.1400	3855.5600	3.9291	3.8556	0
08/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	400.1100	432.8600	0.4001	0.4329	0
08/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3959.8400	3885.9300	3.9598	3.8859	0
08/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	394.3300	426.7500	0.3943	0.4268	0
08/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7704.9700	7607.0500	7.7050	7.6071	0
08/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	64.0500	72.4600	0.0641	0.0725	600
08/07/2024	2030 On 06-February-25			Bond Future	9.8667	9.8963	93.0414	92.9325	0
08/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3817.5100	3750.7300	3.8175	3.7507	0
08/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	882.1700	924.2800	0.8822	0.9243	0
08/07/2024	2030 On 08-May-25			Bond Future	9.9475	9.9791	95.0357	94.9242	0
08/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2136.0100	2090.5600	2.1360	2.0906	0
08/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2197.8400	2263.9600	2.1978	2.2640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2922.1500	2866.2400	2.9222	2.8662	1,640
08/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1653.3900	1709.0500	1.6534	1.7091	0
08/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3817.8100	3752.3100	3.8178	3.7523	2,280
08/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1241.8700	1287.9400	1.2419	1.2879	0
08/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6968.2400	6880.7500	6.9682	6.8808	0
08/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	509.7500	533.8300	0.5098	0.5338	1,640
08/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8142.0100	8048.2800	8.1420	8.0483	0
08/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	340.3700	358.2100	0.3404	0.3582	2,280
08/07/2024	2030 On 07-August-25			Bond Future	10.0454	10.0793	93.0351	92.9209	0
08/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3284.2500	3224.7500	3.2843	3.2248	1,054
08/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1833.3900	1888.1700	1.8334	1.8882	0
08/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4742.2200	4669.5500	4.7422	4.6696	0
08/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1237.6500	1279.2600	1.2377	1.2793	0
08/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7322.9900	7234.2400	7.3230	7.2342	0
08/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	643.5900	669.1200	0.6436	0.6691	1,054
08/07/2024	2032 On 01-August-24			Bond Future	10.4770	10.5134	91.3387	91.1651	69,530
08/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2469.9400	2371.6300	2.4699	2.3716	0
08/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	243.8200	319.2000	0.2438	0.3192	11,000
08/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3115.3700	2998.2600	3.1154	2.9983	600
08/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	152.5400	209.1200	0.1525	0.2091	0
08/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3198.0600	3078.8500	3.1981	3.0789	0
08/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	143.7100	198.1900	0.1437	0.1982	0
08/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3239.5900	3119.3500	3.2396	3.1194	0
08/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	139.5300	192.9800	0.1395	0.1930	0
08/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3281.1600	3159.9100	3.2812	3.1599	0
08/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	135.4200	187.8600	0.1354	0.1879	0
08/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4770.3000	4621.5800	4.7703	4.6216	120
08/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	45.4600	70.4300	0.0455	0.0704	0
08/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5245.2300	5090.9000	5.2452	5.0909	600
08/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	31.9200	51.2800	0.0319	0.0513	0
08/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5461.2900	5304.8100	5.4613	5.3048	0
08/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	27.1700	44.3800	0.0272	0.0444	100
08/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8239.8000	8069.3200	8.2398	8.0693	0
08/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	3.0500	6.2600	0.0031	0.0063	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9199.9000	9027.4900	9.1999	9.0275	0
08/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.9600	2.2400	0.0010	0.0022	11,000
08/07/2024	2032 On 07-November-24			Bond Future	10.5606	10.5989	89.3114	89.1336	98,867
08/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3460.5900	3357.5300	3.4606	3.3575	600
08/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	949.4000	1024.1700	0.9494	1.0242	0
08/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4699.6400	4576.4100	4.6996	4.5764	0
08/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	592.4000	647.0000	0.5924	0.6470	0
08/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4735.4400	4611.7100	4.7354	4.6117	0
08/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	584.4100	638.5100	0.5844	0.6385	0
08/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4771.4500	4647.2200	4.7715	4.6472	0
08/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	576.6700	630.2700	0.5767	0.6303	0
08/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5208.4300	5078.4700	5.2084	5.0785	600
08/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	490.8300	538.7000	0.4908	0.5387	0
08/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5319.0200	5187.6900	5.3190	5.1877	1,615
08/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	471.3700	517.8700	0.4714	0.5179	0
08/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10331.8100	10162.5800	10.3318	10.1626	0
08/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	51.4500	60.0500	0.0515	0.0601	600
08/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11906.5600	11732.8000	11.9066	11.7328	0
08/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	20.5800	24.6500	0.0206	0.0247	1,615
08/07/2024	2032 On 06-February-25			Bond Future	10.6477	10.6879	91.2433	91.0614	0
08/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5597.4100	5471.5300	5.5974	5.4715	0
08/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	901.9400	957.9500	0.9019	0.9580	0
08/07/2024	2032 On 08-May-25			Bond Future	10.7440	10.7863	89.0326	88.8465	0
08/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3318.6500	3230.5300	3.3187	3.2305	0
08/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2590.8300	2688.8600	2.5908	2.6889	0
08/07/2024	2032 On 07-August-25			Bond Future	10.8523	10.8969	90.9147	90.7243	0
08/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6507.3700	6383.3800	6.5074	6.3834	0
08/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1724.0700	1790.4300	1.7241	1.7904	0
08/07/2024	2033 On 01-August-24			Bond Future	124.0013	123.9560	124.0013	123.9560	7,000
08/07/2024	2033 On 07-November-24			Bond Future	125.4393	125.3928	125.4393	125.3928	569
08/07/2024	2033 On 06-February-25			Bond Future	128.1832	128.1354	128.1832	128.1354	0
08/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3243.2200	3195.3600	3.2432	3.1954	0
08/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2033 On 08-May-25			Bond Future	129.4300	129.3805	129.4300	129.3805	0

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08/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1189.9700	1239.5500	1.1900	1.2396	0
08/07/2024	2033 On 07-August-25			Bond Future	132.1998	132.1487	132.1998	132.1487	0
08/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3549.7800	3498.7300	3.5498	3.4987	0
08/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2037 On 01-August-24			Bond Future	11.4675	11.5141	80.6896	80.4285	184,099
08/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3515.9700	3315.6200	3.5160	3.3156	0
08/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	125.8400	186.6200	0.1258	0.1866	0
08/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3563.9800	3362.0700	3.5640	3.3621	0
08/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	121.0800	180.3000	0.1211	0.1803	0
08/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3612.0600	3408.6300	3.6121	3.4086	1,383
08/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	116.4400	174.1400	0.1164	0.1741	0
08/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8800.6500	8541.0100	8.8007	8.5410	0
08/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.9600	2.4500	0.0010	0.0025	1,383
08/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11791.1500	11530.0800	11.7912	11.5301	0
08/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0200	0.0800	0.0000	0.0001	1,383
08/07/2024	2037 On 07-November-24			Bond Future	11.5651	11.6136	82.5802	82.3128	27,025
08/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5975.2500	5781.5700	5.9753	5.7816	0
08/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	688.3900	762.0700	0.6884	0.7621	0
08/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6016.6600	5822.3200	6.0167	5.8223	0
08/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	679.7500	752.7700	0.6798	0.7528	0
08/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6058.2700	5863.2800	6.0583	5.8633	0
08/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	671.3500	743.7200	0.6714	0.7437	0
08/07/2024	2037 On 06-February-25			Bond Future	11.6646	11.7150	80.1058	79.8324	0
08/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6806.9000	6615.0000	6.8069	6.6150	0
08/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1161.8000	1243.3100	1.1618	1.2433	0
08/07/2024	2037 On 08-May-25			Bond Future	11.7763	11.8289	81.8222	81.5427	3,975
08/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5170.5200	5015.6300	5.1705	5.0156	0
08/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2700.0800	2824.7200	2.7001	2.8247	0
08/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6185.4300	6014.1900	6.1854	6.0142	15,000
08/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2206.5000	2314.7900	2.2065	2.3148	0
08/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8901.2200	8696.2500	8.9012	8.6963	7,500
08/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1331.6300	1406.1900	1.3316	1.4062	0
08/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9088.0000	8881.1500	9.0880	8.8812	7,500

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08/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1287.8500	1360.5300	1.2879	1.3605	0
08/07/2024	2037 On 07-August-25			Bond Future	11.8996	11.9544	79.2906	79.0049	0
08/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7802.4500	7615.3700	7.8025	7.6154	0
08/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2284.3900	2383.0300	2.2844	2.3830	0
08/07/2024	2038 On 01-August-24			Bond Future	134.1975	134.1995	134.1975	134.1995	1,889
08/07/2024	2038 On 07-November-24			Bond Future	137.3773	137.3792	137.3773	137.3792	1,668
08/07/2024	2038 On 06-February-25			Bond Future	138.2649	138.2660	138.2649	138.2660	0
08/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3034.8700	3036.0300	3.0349	3.0360	0
08/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2038 On 08-May-25			Bond Future	141.2623	141.2632	141.2623	141.2632	0
08/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1582.3100	1583.1900	1.5823	1.5832	0
08/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2038 On 07-August-25			Bond Future	142.1231	142.1228	142.1231	142.1228	0
08/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2563.0900	2562.8200	2.5631	2.5628	0
08/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2040 On 01-August-24			Bond Future	11.7132	11.7497	80.9546	80.7354	16,915
08/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3469.6800	3316.4600	3.4697	3.3165	680
08/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	167.1000	233.0600	0.1671	0.2331	0
08/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3671.3800	3512.0300	3.6714	3.5120	0
08/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	143.6600	203.4900	0.1437	0.2035	0
08/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3722.1300	3561.3100	3.7221	3.5613	0
08/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	138.2800	196.6400	0.1383	0.1966	0
08/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3772.9900	3610.7300	3.7730	3.6107	0
08/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	133.0800	190.0000	0.1331	0.1900	0
08/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6589.7700	6381.9100	6.5898	6.3819	0
08/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	13.9300	25.2500	0.0139	0.0253	680
08/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6953.7700	6743.4700	6.9538	6.7435	7,500
08/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	10.1500	19.0300	0.0102	0.0190	0
08/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9638.4000	9420.4300	9.6384	9.4204	0
08/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.8300	2.0400	0.0008	0.0020	680
08/07/2024	2040 On 07-November-24			Bond Future	11.8130	11.8510	82.8513	82.6270	107,527
08/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3433.0000	3325.3100	3.4330	3.3253	640
08/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1759.9100	1876.5600	1.7599	1.8766	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5432.0100	5287.6300	5.4320	5.2876	0
08/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	969.3000	1049.2600	0.9693	1.0493	640
08/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6470.3900	6311.4500	6.4704	6.3115	0
08/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	722.6600	788.0600	0.7227	0.7881	0
08/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6514.2400	6354.7300	6.5142	6.3547	0
08/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	713.7000	778.5300	0.7137	0.7785	0
08/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6558.2600	6398.2000	6.5583	6.3982	0
08/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	704.9700	769.2500	0.7050	0.7693	0
08/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7849.8600	7675.2000	7.8499	7.6752	0
08/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	491.8200	541.5000	0.4918	0.5415	640
08/07/2024	2040 On 06-February-25			Bond Future	11.9142	11.9537	80.1322	79.9026	14
08/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7025.0200	6870.5300	7.0250	6.8705	0
08/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1318.2400	1393.2700	1.3182	1.3933	0
08/07/2024	2040 On 08-May-25			Bond Future	12.0266	12.0676	81.8489	81.6143	3,900
08/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6012.2200	5879.7400	6.0122	5.8797	0
08/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2662.8100	2764.9700	2.6628	2.7650	0
08/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6447.1300	6309.2200	6.4471	6.3092	15,000
08/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2457.4400	2554.1700	2.4574	2.5542	0
08/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9028.7500	8864.1600	9.0288	8.8642	7,500
08/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1563.1900	1633.2400	1.5632	1.6332	0
08/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9302.1300	9135.2000	9.3021	9.1352	7,500
08/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1492.9300	1560.6400	1.4929	1.5606	0
08/07/2024	2040 On 07-August-25			Bond Future	12.1497	12.1924	79.0670	78.8270	0
08/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8472.8400	8317.8300	8.4728	8.3178	0
08/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2428.0800	2513.0300	2.4281	2.5130	0
08/07/2024	2044 On 01-August-24			Bond Future	11.7820	11.8285	77.1707	76.8860	103,441
08/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3183.0700	2989.2200	3.1831	2.9892	0
08/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	224.3300	315.2000	0.2243	0.3152	0
08/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3232.6000	3036.7000	3.2326	3.0367	0
08/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	216.3900	305.2100	0.2164	0.3052	0
08/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3282.3100	3084.3900	3.2823	3.0844	0
08/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	208.6900	295.4900	0.2087	0.2955	0
08/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6926.7800	6653.4100	6.9268	6.6534	0
08/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	12.1400	23.4900	0.0121	0.0235	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8209.8800	7929.8400	8.2099	7.9298	0
08/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	3.9300	8.6100	0.0039	0.0086	15,000
08/07/2024	2044 On 07-November-24			Bond Future	11.8774	11.9257	78.9788	78.6872	30,216
08/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4771.2700	4588.8000	4.7713	4.5888	0
08/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1151.2900	1260.3600	1.1513	1.2604	11,405
08/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6500.6400	6286.1800	6.5006	6.2862	0
08/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	702.0300	779.1100	0.7020	0.7791	0
08/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6545.1000	6329.9500	6.5451	6.3300	0
08/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	693.4200	769.8100	0.6934	0.7698	0
08/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6589.5900	6373.7600	6.5896	6.3738	0
08/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	684.9100	760.6200	0.6849	0.7606	0
08/07/2024	2044 On 06-February-25			Bond Future	11.9737	12.0238	76.3011	76.0031	0
08/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3371.2800	3238.7400	3.3713	3.2387	449
08/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3214.5600	3380.0700	3.2146	3.3801	0
08/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5137.4500	4965.2700	5.1375	4.9653	449
08/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2102.3300	2228.2000	2.1023	2.2282	0
08/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7193.4500	6987.4400	7.1935	6.9874	0
08/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1351.4500	1443.4900	1.3515	1.4435	0
08/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10220.8200	9980.5900	10.2208	9.9806	0
08/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	732.0300	789.8500	0.7320	0.7899	449
08/07/2024	2044 On 08-May-25			Bond Future	12.0800	12.1321	77.9358	77.6310	0
08/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6277.8600	6098.3400	6.2779	6.0983	0
08/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2666.9000	2792.1200	2.6669	2.7921	0
08/07/2024	2044 On 07-August-25			Bond Future	12.1960	12.2501	75.1963	74.8849	0
08/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8647.3900	8441.5000	8.6474	8.4415	0
08/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2489.0400	2594.6300	2.4890	2.5946	0
08/07/2024	2046 On 01-August-24			Bond Future	116.7780	116.5173	116.7780	116.5173	6,952
08/07/2024	2046 On 07-November-24			Bond Future	117.3424	117.0754	117.3424	117.0754	13,463
08/07/2024	2046 On 06-February-25			Bond Future	119.9089	119.6356	119.9089	119.6356	0
08/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5898.9000	5625.6200	5.8989	5.6256	0
08/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2046 On 08-May-25			Bond Future	120.2577	119.9778	120.2577	119.9778	0
08/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1712.2800	1992.1800	1.7123	1.9922	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	2046 On 07-August-25			Bond Future	122.8299	122.5435	122.8299	122.5435	0
08/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4139.9200	3853.5100	4.1399	3.8535	0
08/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2050 On 01-August-24			Bond Future	115.4637	115.3681	115.4637	115.3681	6,671
08/07/2024	2050 On 07-November-24			Bond Future	118.1997	118.1016	118.1997	118.1016	12,155
08/07/2024	2050 On 06-February-25			Bond Future	118.4256	118.3249	118.4256	118.3249	0
08/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2825.5900	2724.9400	2.8256	2.7249	0
08/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2050 On 08-May-25			Bond Future	120.9929	120.8898	120.9929	120.8898	0
08/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	167.0900	270.1900	0.1671	0.2702	0
08/07/2024	2050 On 07-August-25			Bond Future	121.1712	121.0648	121.1712	121.0648	0
08/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1281.2200	1174.7600	1.2812	1.1748	0
08/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	AL37 On 01-August-24			Index Future	994.5020	993.1500	994.5020	993.1500	0
08/07/2024	AL37 On 07-November-24			Index Future	1017.8050	1016.4190	1017.8050	1,016.4190	0
08/07/2024	AL37 On 06-February-25			Index Future	1039.8380	1038.4130	1039.8380	1,038.4130	0
08/07/2024	AL37 On 08-May-25			Index Future	1062.1650	1060.7000	1062.1650	1,060.7000	0
08/07/2024	AL37 On 07-August-25			Index Future	1084.6870	1083.1800	1084.6870	1,083.1800	0
08/07/2024	AL7T On 01-August-24			Index Future	1177.4320	1174.8930	1177.4320	1,174.8930	0
08/07/2024	AL7T On 07-November-24			Index Future	1205.0220	1202.4210	1205.0220	1,202.4210	0
08/07/2024	AL7T On 06-February-25			Index Future	1231.1070	1228.4390	1231.1070	1,228.4390	0
08/07/2024	AL7T On 08-May-25			Index Future	1257.5410	1254.8050	1257.5410	1,254.8050	0
08/07/2024	AL7T On 07-August-25			Index Future	1284.2060	1281.3990	1284.2060	1,281.3990	0
08/07/2024	ALBI On 01-August-24			Index Future	1018.7850	1016.5310	1018.7850	1,016.5310	121
08/07/2024	ALBI On 07-November-24			Index Future	1042.6570	1040.3480	1042.6570	1,040.3480	16
08/07/2024	ALBI On 06-February-25			Index Future	1065.2280	1062.8600	1065.2280	1,062.8600	0
08/07/2024	ALBI On 08-May-25			Index Future	1088.1000	1085.6720	1088.1000	1,085.6720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	ALBI On 07-August-25			Index Future	1111.1720	1108.6810	1111.1720	1,108.6810	0
08/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C431 On 31-January-31			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
08/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	ES33 On 01-August-24			Bond Future	11.8437	11.8855	79.1000	78.9088	0
08/07/2024	ES33 On 07-November-24			Bond Future	11.9758	12.0196	77.1717	76.9759	0
08/07/2024	ES33 On 06-February-25			Bond Future	12.1127	12.1586	78.8592	78.6589	0
08/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5127.6100	4927.3000	5.1276	4.9273	0
08/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	ES33 On 08-May-25			Bond Future	12.2557	12.3037	76.7644	76.5595	0
08/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1992.3900	1787.4600	1.9924	1.7875	0
08/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	ES33 On 07-August-25			Bond Future	12.4112	12.4615	78.4037	78.1941	0
08/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4599.1100	4389.4500	4.5991	4.3895	0
08/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	ES42 On 01-August-24			Bond Future	12.3112	12.3579	75.1311	74.8723	0
08/07/2024	ES42 On 07-November-24			Bond Future	12.4307	12.4794	72.6429	72.3779	0
08/07/2024	ES42 On 06-February-25			Bond Future	12.5481	12.5986	74.2307	73.9597	0
08/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5837.2100	5566.1800	5.8372	5.5662	0
08/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	ES42 On 08-May-25			Bond Future	12.6749	12.7275	71.5705	71.2933	0
08/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2939.5800	2662.3700	2.9396	2.6624	0
08/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	ES42 On 07-August-25			Bond Future	12.8074	12.8622	73.0967	72.8133	0
08/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4824.5300	4541.1300	4.8245	4.5411	0
08/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 01-August-24			GOVI	1003.4920	1001.3080	1003.4920	1,001.3080	719
08/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	601220.0000	579380.0000	60.1220	57.9380	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	601120.0000	579280.0000	60.1120	57.9280	0
08/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	601020.0000	579180.0000	60.1020	57.9180	0
08/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 07-November-24			GOVI	1027.0060	1024.7690	1027.0060	1,024.7690	0
08/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	782260.0000	759890.0000	78.2260	75.9890	0
08/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	782160.0000	759790.0000	78.2160	75.9790	0
08/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	782060.0000	759690.0000	78.2060	75.9690	0
08/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 06-February-25			GOVI	1049.2370	1046.9430	1049.2370	1,046.9430	0
08/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	772370.0000	749430.0000	77.2370	74.9430	0
08/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 08-May-25			GOVI	1071.7670	1069.4140	1071.7670	1,069.4140	0
08/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	497670.0000	474140.0000	49.7670	47.4140	0
08/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GOVI On 07-August-25			GOVI	1094.4920	1092.0780	1094.4920	1,092.0780	0
08/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	834920.0000	810780.0000	83.4920	81.0780	0
08/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/07/2024	IGOV On 01-August-24			Index Future	355.8710	355.7840	355.8710	355.7840	585
08/07/2024	IGOV On 07-November-24			Index Future	364.3040	364.2140	364.3040	364.2140	16
08/07/2024	IGOV On 06-February-25			Index Future	372.2760	372.1800	372.2760	372.1800	0
08/07/2024	IGOV On 08-May-25			Index Future	380.3530	380.2520	380.3530	380.2520	0
08/07/2024	IGOV On 07-August-25			Index Future	388.5000	388.3930	388.5000	388.3930	0
08/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
08/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
08/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
08/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
08/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
08/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
08/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
08/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
08/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/07/2024	R035 On 01-August-24			Bond Future	11.0588	11.0900	90.4084	90.2345	36,184
08/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3341.8800	3220.4400	3.3419	3.2204	0
08/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	135.6500	188.1100	0.1357	0.1881	9,500
08/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4018.8600	3881.2100	4.0189	3.8812	0
08/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	77.5400	113.7900	0.0775	0.1138	0
08/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4067.9100	3929.2800	4.0679	3.9293	0
08/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	74.4300	109.7000	0.0744	0.1097	0
08/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4117.0200	3977.4000	4.1170	3.9774	0
08/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	71.4200	105.7000	0.0714	0.1057	0
08/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6055.7600	5891.7200	6.0558	5.8917	5,100
08/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	12.7900	22.6500	0.0128	0.0227	0
08/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7291.8900	7121.8900	7.2919	7.1219	0
08/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	3.8500	7.7500	0.0039	0.0078	0
08/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7536.8300	7366.1400	7.5368	7.3661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	3.0100	6.2200	0.0030	0.0062	0
08/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10168.4100	9994.8200	10.1684	9.9948	0
08/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.1600	0.4700	0.0002	0.0005	7,500
08/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10308.5000	10134.8600	10.3085	10.1349	0
08/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.1300	0.3900	0.0001	0.0004	8,650
08/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10865.3100	10691.5300	10.8653	10.6915	0
08/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0600	0.1800	0.0001	0.0002	8,000
08/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11003.6300	10829.8300	11.0036	10.8298	0
08/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0500	0.1500	0.0001	0.0002	0
08/07/2024	R035 On 07-November-24			Bond Future	11.1537	11.1864	88.0116	87.8336	101,796
08/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5955.6700	5831.7700	5.9557	5.8318	0
08/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	647.5600	701.6800	0.6476	0.7017	0
08/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5997.3200	5872.9500	5.9973	5.8730	0
08/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	639.2500	692.9000	0.6393	0.6929	0
08/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6039.0400	5914.2000	6.0390	5.9142	0
08/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	631.0500	684.2300	0.6311	0.6842	0
08/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6080.8100	5955.4900	6.0808	5.9555	1,000
08/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	622.9500	675.6500	0.6230	0.6757	0
08/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10519.4100	10359.4600	10.5194	10.3595	0
08/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	145.3600	163.4300	0.1454	0.1634	1,000
08/07/2024	R035 On 06-February-25			Bond Future	11.2525	11.2866	89.9157	89.7335	0
08/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6950.6200	6825.4400	6.9506	6.8254	0
08/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1056.0200	1113.0300	1.0560	1.1130	0
08/07/2024	R035 On 08-May-25			Bond Future	11.3526	11.3882	87.3276	87.1412	0
08/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3892.0200	3808.8600	3.8920	3.8089	400
08/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3331.7800	3434.9700	3.3318	3.4350	0
08/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4876.7600	4780.4800	4.8768	4.7805	0
08/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2676.2800	2766.3500	2.6763	2.7664	0
08/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8098.3000	7970.2000	8.0983	7.9702	0
08/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1416.6800	1474.9300	1.4167	1.4749	400
08/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10533.5200	10388.3800	10.5335	10.3884	0
08/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	883.7000	924.9100	0.8837	0.9249	400
08/07/2024	R035 On 07-August-25			Bond Future	11.4634	11.5006	89.1741	88.9835	0
08/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7939.4000	7817.4000	7.9394	7.8174	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2137.0400	2205.6600	2.1370	2.2057	0
08/07/2024	R053 On 01-August-24			Bond Future	11.6899	11.7363	103.4972	103.1183	0
08/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	10640.5000	10269.7700	10.6405	10.2698	0
08/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	7.4200	15.6000	0.0074	0.0156	0
08/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	10706.6400	10335.6400	10.7066	10.3356	0
08/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	7.1000	15.0100	0.0071	0.0150	0
08/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	10772.7000	10401.4300	10.7727	10.4014	0
08/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	6.8000	14.4400	0.0068	0.0144	0
08/07/2024	R053 On 07-November-24			Bond Future	11.7836	11.8319	100.0499	99.6620	3,638
08/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8543.2700	8261.6700	8.5433	8.2617	0
08/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	995.5800	1101.9200	0.9956	1.1019	0
08/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8600.9600	8318.4400	8.6010	8.3184	0
08/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	983.6200	1089.0400	0.9836	1.0890	0
08/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	8658.5400	8375.1000	8.6585	8.3751	0
08/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	971.6400	1076.1400	0.9716	1.0761	0
08/07/2024	R053 On 06-February-25			Bond Future	11.8762	11.9263	102.2138	101.8172	0
08/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	9669.0700	9395.8000	9.6691	9.3958	0
08/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1835.5400	1958.8800	1.8355	1.9589	0
08/07/2024	R053 On 08-May-25			Bond Future	11.9742	12.0263	98.5331	98.1275	0
08/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8360.1900	8117.6800	8.3602	8.1177	0
08/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3394.3600	3557.3600	3.3944	3.5574	0
08/07/2024	R053 On 07-August-25			Bond Future	12.0786	12.1326	100.6144	100.1999	0
08/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10911.2300	10636.7800	10.9112	10.6368	0
08/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3130.9500	3270.9200	3.1310	3.2709	0
08/07/2024	R186 On 01-August-24			Bond Future	8.6001	8.6207	105.3021	105.2577	70,075
08/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	388.7000	380.4400	0.3887	0.3804	0
08/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	216.0900	252.2500	0.2161	0.2523	0
08/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	402.3100	393.5100	0.4023	0.3935	0
08/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	208.1200	243.7400	0.2081	0.2437	0
08/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	416.0400	406.6900	0.4160	0.4067	0
08/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	200.2700	235.3400	0.2003	0.2353	0
08/07/2024	R186 On 07-November-24			Bond Future	8.5660	8.5895	107.7694	107.7239	75,197
08/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1381.6400	1355.8600	1.3816	1.3559	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	296.2400	315.9900	0.2962	0.3160	0
08/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1396.3600	1370.4100	1.3964	1.3704	0
08/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	291.8500	311.4300	0.2919	0.3114	0
08/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1411.3400	1385.2100	1.4113	1.3852	0
08/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	287.7300	307.1300	0.2877	0.3071	0
08/07/2024	R186 On 06-February-25			Bond Future	8.5362	8.5634	104.7857	104.7389	0
08/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1338.7700	1313.6900	1.3388	1.3137	0
08/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	492.1800	513.9200	0.4922	0.5139	0
08/07/2024	R186 On 08-May-25			Bond Future	8.5138	8.5458	107.0322	106.9840	0
08/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	768.1600	748.6900	0.7682	0.7487	0
08/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	834.0100	862.7100	0.8340	0.8627	0
08/07/2024	R186 On 07-August-25			Bond Future	8.5028	8.5415	103.9809	103.9314	0
08/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1283.9500	1252.3800	1.2840	1.2524	1,983
08/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	370.2300	388.2300	0.3702	0.3882	0
08/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1712.4300	1675.3600	1.7124	1.6754	0
08/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	218.6400	231.1400	0.2186	0.2311	0
08/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2309.7200	2267.3100	2.3097	2.2673	0
08/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	103.5800	110.7400	0.1036	0.1107	1,983
08/07/2024	R202 On 01-August-24			Bond Future	260.9939	260.9980	260.9939	260.9980	435
08/07/2024	R202 On 07-November-24			Bond Future	267.1784	267.1822	267.1784	267.1822	583
08/07/2024	R202 On 06-February-25			Bond Future	267.8040	267.8067	267.8040	267.8067	0
08/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1013.9800	1016.6800	1.0140	1.0167	0
08/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	R202 On 08-May-25			Bond Future	273.6103	273.6123	273.6103	273.6123	0
08/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1300.2800	1302.2900	1.3003	1.3023	0
08/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	R202 On 07-August-25			Bond Future	274.1328	274.1327	274.1328	274.1327	0
08/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2532.7800	2532.6800	2.5328	2.5327	0
08/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	R209 On 01-August-24			Bond Future	11.1831	11.2245	70.4717	70.2670	7,969
08/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2998.7600	2847.6800	2.9988	2.8477	0
08/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	122.1700	175.7700	0.1222	0.1758	0
08/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3040.9000	2888.4800	3.0409	2.8885	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	117.5400	169.8000	0.1175	0.1698	0
08/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3083.1900	2929.4600	3.0832	2.9295	0
08/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	113.1000	164.0500	0.1131	0.1641	0
08/07/2024	R209 On 07-November-24			Bond Future	11.2706	11.3135	68.9658	68.7562	8,311
08/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5036.5600	4889.4900	5.0366	4.8895	0
08/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	647.4200	709.9100	0.6474	0.7099	0
08/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5072.9900	4925.3700	5.0730	4.9254	0
08/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	639.2200	701.1600	0.6392	0.7012	0
08/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5109.4700	4961.3000	5.1095	4.9613	0
08/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	631.1200	692.5100	0.6311	0.6925	0
08/07/2024	R209 On 06-February-25			Bond Future	11.3584	11.4030	70.4576	70.2433	0
08/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5968.5500	5819.7200	5.9686	5.8197	0
08/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1018.9300	1084.3800	1.0189	1.0844	0
08/07/2024	R209 On 08-May-25			Bond Future	11.4526	11.4989	68.8114	68.5924	0
08/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4436.9100	4318.1200	4.4369	4.3181	0
08/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2405.2800	2505.5600	2.4053	2.5056	0
08/07/2024	R209 On 07-August-25			Bond Future	11.5545	11.6026	70.2661	70.0421	0
08/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6930.1900	6783.4600	6.9302	6.7835	0
08/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1942.3600	2019.6100	1.9424	2.0196	0
08/07/2024	R210 On 01-August-24			Bond Future	237.6668	237.9193	237.6668	237.9193	1,254
08/07/2024	R210 On 07-November-24			Bond Future	239.9594	240.2174	239.9594	240.2174	192
08/07/2024	R210 On 06-February-25			Bond Future	245.2080	245.4710	245.2080	245.4710	0
08/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5598.0200	5861.0400	5.5980	5.8610	0
08/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	R210 On 08-May-25			Bond Future	247.1129	247.3803	247.1129	247.3803	0
08/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	917.0900	649.7300	0.9171	0.6497	0
08/07/2024	R210 On 07-August-25			Bond Future	252.3998	252.6720	252.3998	252.6720	0
08/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3959.7700	4232.0000	3.9598	4.2320	0
08/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2024	R213 On 01-August-24			Bond Future	10.1731	10.2093	88.0814	87.9274	29,996
08/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2972.1200	2862.2700	2.9721	2.8623	0
08/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	110.4000	154.5200	0.1104	0.1545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3009.5700	2898.8500	3.0096	2.8989	0
08/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	107.0800	150.3300	0.1071	0.1503	0
08/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3047.1300	2935.5600	3.0471	2.9356	0
08/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	103.9000	146.3000	0.1039	0.1463	0
08/07/2024	R213 On 07-November-24			Bond Future	10.2484	10.2866	86.5840	86.4264	63,089
08/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4321.3800	4208.6600	4.3214	4.2087	0
08/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	464.5900	509.5200	0.4646	0.5095	0
08/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4353.9900	4240.8300	4.3540	4.2408	0
08/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	458.2400	502.7300	0.4582	0.5027	0
08/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4386.6500	4273.0600	4.3867	4.2731	0
08/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	451.9700	496.0300	0.4520	0.4960	0
08/07/2024	R213 On 06-February-25			Bond Future	10.3306	10.3710	88.4573	88.2960	0
08/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4750.8100	4639.6900	4.7508	4.6397	0
08/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	790.1200	840.3300	0.7901	0.8403	0
08/07/2024	R213 On 08-May-25			Bond Future	10.4158	10.4585	86.7925	86.6274	0
08/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2739.0000	2663.1900	2.7390	2.6632	0
08/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2336.3200	2425.5700	2.3363	2.4256	0
08/07/2024	R213 On 07-August-25			Bond Future	10.5145	10.5597	88.6286	88.4597	0
08/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5615.5700	5504.9800	5.6156	5.5050	0
08/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1454.0300	1512.3700	1.4540	1.5124	0
08/07/2024	R214 On 01-August-24			Bond Future	11.5831	11.6294	65.7103	65.4719	8,636
08/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3010.4200	2834.4600	3.0104	2.8345	0
08/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	137.9300	200.3700	0.1379	0.2004	0
08/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3053.3200	2875.8500	3.0533	2.8759	0
08/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	132.8300	193.7600	0.1328	0.1938	0
08/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3096.3400	2917.3700	3.0963	2.9174	0
08/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	127.9100	187.3400	0.1279	0.1873	0
08/07/2024	R214 On 07-November-24			Bond Future	11.6738	11.7219	63.9432	63.6991	13,758
08/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5154.0500	4981.5800	5.1541	4.9816	0
08/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	692.9600	764.5800	0.6930	0.7646	0
08/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5190.9300	5017.8300	5.1909	5.0178	0
08/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	684.3700	755.3600	0.6844	0.7554	0
08/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5227.8800	5054.1500	5.2279	5.0542	0
08/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	675.8900	746.2500	0.6759	0.7463	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	R214 On 06-February-25			Bond Future	11.7661	11.8159	65.3266	65.0770	0
08/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2699.5700	2591.7000	2.6996	2.5917	554
08/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2780.5700	2922.2500	2.7806	2.9223	0
08/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4173.5500	4031.7100	4.1736	4.0317	554
08/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1810.0000	1917.7100	1.8100	1.9177	0
08/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5700.3500	5532.2500	5.7004	5.5323	0
08/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1214.4200	1295.8700	1.2144	1.2959	0
08/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8947.0300	8742.1500	8.9470	8.7422	0
08/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	549.7800	594.4500	0.5498	0.5945	554
08/07/2024	R214 On 08-May-25			Bond Future	11.8583	11.9098	63.4197	63.1646	0
08/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4958.2600	4812.0800	4.9583	4.8121	0
08/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2352.8600	2461.8000	2.3529	2.4618	0
08/07/2024	R214 On 07-August-25			Bond Future	11.9580	12.0114	64.7607	64.4999	0
08/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6874.9600	6706.8300	6.8750	6.7068	0
08/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2201.3300	2293.9300	2.2013	2.2939	0
08/07/2024	R248 On 01-August-24			Bond Future	11.6837	11.7251	80.3878	80.1259	45,902
08/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3888.2200	3689.9600	3.8882	3.6900	0
08/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	139.1600	202.8300	0.1392	0.2028	0
08/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3941.1300	3741.2700	3.9411	3.7413	0
08/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	133.8900	195.9600	0.1339	0.1960	0
08/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3994.1500	3792.7000	3.9942	3.7927	0
08/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	128.8100	189.2900	0.1288	0.1893	0
08/07/2024	R248 On 07-November-24			Bond Future	11.7768	11.8197	77.8199	77.5518	222,128
08/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6621.9800	6429.1300	6.6220	6.4291	0
08/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	759.4700	834.7300	0.7595	0.8347	0
08/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6667.1400	6473.6400	6.6671	6.4736	0
08/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	750.2000	824.8100	0.7502	0.8248	0
08/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6712.2200	6518.0600	6.7122	6.5181	0
08/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	740.9300	814.8800	0.7409	0.8149	0
08/07/2024	R248 On 06-February-25			Bond Future	11.8713	11.9159	79.5034	79.2292	10,000
08/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6575.9100	6400.7800	6.5759	6.4008	0
08/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1688.8700	1787.9300	1.6889	1.7879	0
08/07/2024	R248 On 08-May-25			Bond Future	11.9655	12.0117	76.7554	76.4751	0
08/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6318.2300	6153.3500	6.3182	6.1534	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2619.3800	2734.7900	2.6194	2.7348	0
08/07/2024	R248 On 07-August-25			Bond Future	12.0674	12.1153	78.3779	78.0914	0
08/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8796.7000	8607.6600	8.7967	8.6077	0
08/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2452.8300	2550.2600	2.4528	2.5503	0
08/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0