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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
09/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	2025 On 01-August-24			Bond Future	181.5346	181.5659	181.5346	181.5659	4,600
09/07/2024	2025 On 07-November-24			Bond Future	185.8363	185.8682	185.8363	185.8682	4,870
09/07/2024	2029 On 01-August-24			Bond Future	131.1231	131.2417	131.1231	131.2417	3,134
09/07/2024	2029 On 07-November-24			Bond Future	132.8285	132.9497	132.8285	132.9497	6,877
09/07/2024	2029 On 06-February-25			Bond Future	135.7344	135.8579	135.7344	135.8579	0
09/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3334.3800	3457.8700	3.3344	3.4579	0
09/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2029 On 08-May-25			Bond Future	137.2456	137.3716	137.2456	137.3716	0
09/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	604.4300	478.4500	0.6044	0.4785	0
09/07/2024	2029 On 07-August-25			Bond Future	140.1830	140.3112	140.1830	140.3112	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2772.9700	2901.2000	2.7730	2.9012	0
09/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2030 On 01-August-24			Bond Future	9.7915	9.7516	92.6628	92.8216	98,475
09/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1812.7800	1954.8600	1.8128	1.9549	600
09/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	169.4800	152.7200	0.1695	0.1527	0
09/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2355.6400	2505.5600	2.3556	2.5056	0
09/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	93.5900	84.6700	0.0936	0.0847	0
09/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2390.5900	2540.8800	2.3906	2.5409	0
09/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	90.0500	81.5000	0.0901	0.0815	0
09/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2425.7000	2576.3300	2.4257	2.5763	0
09/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	86.6800	78.4700	0.0867	0.0785	0
09/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3583.5600	3740.5200	3.5836	3.7405	600
09/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	23.9600	22.0800	0.0240	0.0221	0
09/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5794.9700	5953.7700	5.7950	5.9538	0
09/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	1.6700	1.6300	0.0017	0.0016	600
09/07/2024	2030 On 07-November-24			Bond Future	9.8485	9.8061	94.8339	94.9964	65,649
09/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2277.9100	2390.4700	2.2779	2.3905	600
09/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	909.4400	859.5200	0.9094	0.8595	0
09/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3671.6400	3807.1000	3.6716	3.8071	600
09/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	451.2300	424.2100	0.4512	0.4242	0
09/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3761.9900	3898.5000	3.7620	3.8985	0
09/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	431.9500	405.9800	0.4320	0.4060	0
09/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3792.2900	3929.1400	3.7923	3.9291	0
09/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	425.7400	400.1100	0.4257	0.4001	0
09/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3822.6500	3959.8400	3.8227	3.9598	0
09/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	419.6200	394.3300	0.4196	0.3943	0
09/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7546.9700	7704.9700	7.5470	7.7050	0
09/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	68.5300	64.0500	0.0685	0.0641	600
09/07/2024	2030 On 06-February-25			Bond Future	9.9118	9.8667	92.8757	93.0414	0
09/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3693.6600	3817.5100	3.6937	3.8175	0
09/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	924.0200	882.1700	0.9240	0.8822	0
09/07/2024	2030 On 08-May-25			Bond Future	9.9954	9.9475	94.8667	95.0357	0
09/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2047.8300	2136.0100	2.0478	2.1360	0
09/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2278.6600	2197.8400	2.2787	2.1978	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2817.9300	2922.1500	2.8179	2.9222	1,640
09/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1718.1700	1653.3900	1.7182	1.6534	0
09/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3699.7500	3817.8100	3.6998	3.8178	2,280
09/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1292.8100	1241.8700	1.2928	1.2419	0
09/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6821.9100	6968.2400	6.8219	6.9682	0
09/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	532.4200	509.7500	0.5324	0.5098	1,640
09/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	7988.9600	8142.0100	7.9890	8.1420	0
09/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	356.3200	340.3700	0.3563	0.3404	2,280
09/07/2024	2030 On 07-August-25			Bond Future	10.0965	10.0454	92.8629	93.0351	0
09/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3177.9100	3284.2500	3.1779	3.2843	1,054
09/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1899.2600	1833.3900	1.8993	1.8334	0
09/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4616.9100	4742.2200	4.6169	4.7422	0
09/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1284.5500	1237.6500	1.2846	1.2377	0
09/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7176.7500	7322.9900	7.1768	7.3230	0
09/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	669.5600	643.5900	0.6696	0.6436	1,054
09/07/2024	2032 On 01-August-24			Bond Future	10.5167	10.4770	91.1493	91.3387	69,530
09/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2301.8100	2469.9400	2.3018	2.4699	0
09/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	265.1300	243.8200	0.2651	0.2438	11,000
09/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2938.2900	3115.3700	2.9383	3.1154	600
09/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	164.9000	152.5400	0.1649	0.1525	0
09/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3020.1300	3198.0600	3.0201	3.1981	0
09/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	155.2200	143.7100	0.1552	0.1437	0
09/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3061.2600	3239.5900	3.0613	3.2396	0
09/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	150.6400	139.5300	0.1506	0.1395	0
09/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3102.4300	3281.1600	3.1024	3.2812	0
09/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	146.1300	135.4200	0.1461	0.1354	0
09/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4583.4900	4770.3000	4.5835	4.7703	120
09/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	48.0900	45.4600	0.0481	0.0455	0
09/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5057.3700	5245.2300	5.0574	5.2452	600
09/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	33.5000	31.9200	0.0335	0.0319	0
09/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5273.0900	5461.2900	5.2731	5.4613	0
09/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	28.4100	27.1700	0.0284	0.0272	100
09/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8050.3200	8239.8000	8.0503	8.2398	0
09/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	3.0100	3.0500	0.0030	0.0031	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9010.4200	9199.9000	9.0104	9.1999	0
09/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.9200	0.9600	0.0009	0.0010	11,000
09/07/2024	2032 On 07-November-24			Bond Future	10.6023	10.5606	89.1176	89.3114	98,867
09/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3318.0000	3460.5900	3.3180	3.4606	600
09/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1000.6100	949.4000	1.0006	0.9494	0
09/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4539.4800	4699.6400	4.5395	4.6996	0
09/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	626.0400	592.4000	0.6260	0.5924	0
09/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4574.8700	4735.4400	4.5749	4.7354	0
09/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	617.6400	584.4100	0.6176	0.5844	0
09/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4610.4800	4771.4500	4.6105	4.7715	0
09/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	609.5000	576.6700	0.6095	0.5767	0
09/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5042.9200	5208.4300	5.0429	5.2084	600
09/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	519.1200	490.8300	0.5191	0.4908	0
09/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5152.4600	5319.0200	5.1525	5.3190	1,615
09/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	498.6100	471.3700	0.4986	0.4714	0
09/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10141.4600	10331.8100	10.1415	10.3318	0
09/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	54.9000	51.4500	0.0549	0.0515	600
09/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11714.2100	11906.5600	11.7142	11.9066	0
09/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	22.0300	20.5800	0.0220	0.0206	1,615
09/07/2024	2032 On 06-February-25			Bond Future	10.6914	10.6477	91.0456	91.2433	0
09/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5440.2100	5597.4100	5.4402	5.5974	0
09/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	942.4500	901.9400	0.9425	0.9019	0
09/07/2024	2032 On 08-May-25			Bond Future	10.7899	10.7440	88.8309	89.0326	0
09/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3202.8100	3318.6500	3.2028	3.3187	0
09/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2676.7100	2590.8300	2.6767	2.5908	0
09/07/2024	2032 On 07-August-25			Bond Future	10.9004	10.8523	90.7091	90.9147	0
09/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6356.4400	6507.3700	6.3564	6.5074	0
09/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1778.7300	1724.0700	1.7787	1.7241	0
09/07/2024	2033 On 01-August-24			Bond Future	124.1415	124.0013	124.1415	124.0013	6,716
09/07/2024	2033 On 07-November-24			Bond Future	125.5829	125.4393	125.5829	125.4393	569
09/07/2024	2033 On 06-February-25			Bond Future	128.3304	128.1832	128.3304	128.1832	0
09/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3390.3800	3243.2200	3.3904	3.2432	0
09/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2033 On 08-May-25			Bond Future	129.5806	129.4300	129.5806	129.4300	0

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09/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1039.4000	1189.9700	1.0394	1.1900	0
09/07/2024	2033 On 07-August-25			Bond Future	132.3541	132.1998	132.3541	132.1998	0
09/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3704.0600	3549.7800	3.7041	3.5498	0
09/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2037 On 01-August-24			Bond Future	11.4968	11.4675	80.5257	80.6896	126,516
09/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3358.5300	3515.9700	3.3585	3.5160	0
09/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	132.2800	125.8400	0.1323	0.1258	0
09/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3406.2200	3563.9800	3.4062	3.5640	0
09/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	127.2000	121.0800	0.1272	0.1211	0
09/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3454.0100	3612.0600	3.4540	3.6121	1,383
09/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	122.2700	116.4400	0.1223	0.1164	0
09/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8636.7200	8800.6500	8.6367	8.8007	0
09/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.9100	0.9600	0.0009	0.0010	1,383
09/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11627.2700	11791.1500	11.6273	11.7912	0
09/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	1,383
09/07/2024	2037 On 07-November-24			Bond Future	11.5955	11.5651	82.4125	82.5802	80,891
09/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5832.3700	5975.2500	5.8324	5.9753	0
09/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	713.1700	688.3900	0.7132	0.6884	0
09/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	5873.4900	6016.6600	5.8735	6.0167	0
09/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	704.2400	679.7500	0.7042	0.6798	0
09/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	5914.8000	6058.2700	5.9148	6.0583	0
09/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	695.5400	671.3500	0.6955	0.6714	0
09/07/2024	2037 On 06-February-25			Bond Future	11.6961	11.6646	79.9347	80.1058	0
09/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6669.1100	6806.9000	6.6691	6.8069	0
09/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1195.1100	1161.8000	1.1951	1.1618	0
09/07/2024	2037 On 08-May-25			Bond Future	11.8091	11.7763	81.6478	81.8222	3,975
09/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5056.0500	5170.5200	5.0561	5.1705	0
09/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2760.0700	2700.0800	2.7601	2.7001	0
09/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6061.2900	6185.4300	6.0613	6.1854	15,000
09/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2256.8200	2206.5000	2.2568	2.2065	0
09/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8758.4300	8901.2200	8.7584	8.9012	7,500
09/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1363.3000	1331.6300	1.3633	1.3316	0
09/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	8944.2300	9088.0000	8.9442	9.0880	7,500

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09/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1318.5400	1287.8500	1.3185	1.2879	0
09/07/2024	2037 On 07-August-25			Bond Future	11.9336	11.8996	79.1128	79.2906	0
09/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7671.1100	7802.4500	7.6711	7.8025	0
09/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2330.8500	2284.3900	2.3309	2.2844	0
09/07/2024	2038 On 01-August-24			Bond Future	133.8981	134.1975	133.8981	134.1975	1,889
09/07/2024	2038 On 07-November-24			Bond Future	137.0709	137.3773	137.0709	137.3773	1,668
09/07/2024	2038 On 06-February-25			Bond Future	137.9519	138.2649	137.9519	138.2649	0
09/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2721.9300	3034.8700	2.7219	3.0349	0
09/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2038 On 08-May-25			Bond Future	140.9430	141.2623	140.9430	141.2623	0
09/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1262.9700	1582.3100	1.2630	1.5823	0
09/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2038 On 07-August-25			Bond Future	141.7968	142.1231	141.7968	142.1231	0
09/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2236.8400	2563.0900	2.2368	2.5631	0
09/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2040 On 01-August-24			Bond Future	11.7322	11.7132	80.8399	80.9546	16,915
09/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3356.5700	3469.6800	3.3566	3.4697	680
09/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	168.7000	167.1000	0.1687	0.1671	0
09/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3557.6200	3671.3800	3.5576	3.6714	0
09/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	144.6100	143.6600	0.1446	0.1437	0
09/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3608.2300	3722.1300	3.6082	3.7221	0
09/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	139.0900	138.2800	0.1391	0.1383	0
09/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3658.9600	3772.9900	3.6590	3.7730	0
09/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	133.7600	133.0800	0.1338	0.1331	0
09/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6474.3800	6589.7700	6.4744	6.5898	0
09/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	13.2500	13.9300	0.0133	0.0139	680
09/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6838.4800	6953.7700	6.8385	6.9538	7,500
09/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	9.5700	10.1500	0.0096	0.0102	0
09/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9523.5800	9638.4000	9.5236	9.6384	0
09/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.7200	0.8300	0.0007	0.0008	680
09/07/2024	2040 On 07-November-24			Bond Future	11.8328	11.8130	82.7340	82.8513	106,684
09/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3350.7600	3433.0000	3.3508	3.4330	640
09/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1794.9600	1759.9100	1.7950	1.7599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5334.0500	5432.0100	5.3341	5.4320	0
09/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	988.6300	969.3000	0.9886	0.9693	640
09/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6367.2600	6470.3900	6.3673	6.4704	0
09/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	736.8200	722.6600	0.7368	0.7227	0
09/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6410.9200	6514.2400	6.4109	6.5142	0
09/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	727.6700	713.7000	0.7277	0.7137	0
09/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6454.7500	6558.2600	6.4548	6.5583	0
09/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	718.7500	704.9700	0.7188	0.7050	0
09/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7741.8400	7849.8600	7.7418	7.8499	0
09/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	501.0900	491.8200	0.5011	0.4918	640
09/07/2024	2040 On 06-February-25			Bond Future	11.9347	11.9142	80.0125	80.1322	14
09/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	6927.4400	7025.0200	6.9274	7.0250	0
09/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1340.2800	1318.2400	1.3403	1.3182	0
09/07/2024	2040 On 08-May-25			Bond Future	12.0479	12.0266	81.7271	81.8489	3,900
09/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5926.6800	6012.2200	5.9267	6.0122	0
09/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2699.1300	2662.8100	2.6991	2.6628	0
09/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6359.0000	6447.1300	6.3590	6.4471	15,000
09/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2491.1700	2457.4400	2.4912	2.4574	0
09/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	8928.7100	9028.7500	8.9287	9.0288	7,500
09/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1585.0100	1563.1900	1.5850	1.5632	0
09/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9201.1200	9302.1300	9.2011	9.3021	7,500
09/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1513.7800	1492.9300	1.5138	1.4929	0
09/07/2024	2040 On 07-August-25			Bond Future	12.1718	12.1497	78.9428	79.0670	0
09/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8378.5000	8472.8400	8.3785	8.4728	0
09/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2457.9000	2428.0800	2.4579	2.4281	0
09/07/2024	2044 On 01-August-24			Bond Future	11.7910	11.7820	77.1153	77.1707	99,564
09/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3121.7000	3183.0700	3.1217	3.1831	0
09/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	218.3300	224.3300	0.2183	0.2243	0
09/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3171.2500	3232.6000	3.1713	3.2326	0
09/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	210.4100	216.3900	0.2104	0.2164	0
09/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3220.9900	3282.3100	3.2210	3.2823	0
09/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	202.7400	208.6900	0.2027	0.2087	0
09/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6870.1200	6926.7800	6.8701	6.9268	0
09/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	10.8500	12.1400	0.0109	0.0121	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
09/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8153.9600	8209.8800	8.1540	8.2099	0
09/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	3.3800	3.9300	0.0034	0.0039	15,000
09/07/2024	2044 On 07-November-24			Bond Future	11.8867	11.8774	78.9222	78.9788	36,273
09/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4721.1800	4771.2700	4.7212	4.7713	0
09/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1157.7900	1151.2900	1.1578	1.1513	11,405
09/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6446.8100	6500.6400	6.4468	6.5006	0
09/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	704.7900	702.0300	0.7048	0.7020	0
09/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6491.2000	6545.1000	6.4912	6.5451	0
09/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	696.1100	693.4200	0.6961	0.6934	0
09/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6535.6300	6589.5900	6.5356	6.5896	0
09/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	687.5400	684.9100	0.6875	0.6849	0
09/07/2024	2044 On 06-February-25			Bond Future	11.9833	11.9737	76.2435	76.3011	0
09/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3333.1500	3371.2800	3.3332	3.3713	449
09/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3234.0500	3214.5600	3.2341	3.2146	0
09/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5091.9700	5137.4500	5.0920	5.1375	449
09/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2114.4700	2102.3300	2.1145	2.1023	0
09/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7142.7800	7193.4500	7.1428	7.1935	0
09/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1358.4000	1351.4500	1.3584	1.3515	0
09/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10166.0500	10220.8200	10.1661	10.2208	0
09/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	734.8800	732.0300	0.7349	0.7320	449
09/07/2024	2044 On 08-May-25			Bond Future	12.0900	12.0800	77.8772	77.9358	0
09/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6232.7500	6277.8600	6.2328	6.2779	0
09/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2680.3600	2666.9000	2.6804	2.6669	0
09/07/2024	2044 On 07-August-25			Bond Future	12.2063	12.1960	75.1368	75.1963	0
09/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8599.0900	8647.3900	8.5991	8.6474	0
09/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2500.2400	2489.0400	2.5002	2.4890	0
09/07/2024	2046 On 01-August-24			Bond Future	116.7762	116.7780	116.7762	116.7780	6,642
09/07/2024	2046 On 07-November-24			Bond Future	117.3406	117.3424	117.3406	117.3424	13,463
09/07/2024	2046 On 06-February-25			Bond Future	119.9074	119.9089	119.9074	119.9089	0
09/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5897.3600	5898.9000	5.8974	5.8989	0
09/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2046 On 08-May-25			Bond Future	120.2564	120.2577	120.2564	120.2577	0
09/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1713.5900	1712.2800	1.7136	1.7123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	2046 On 07-August-25			Bond Future	122.8290	122.8299	122.8290	122.8299	0
09/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4138.9500	4139.9200	4.1390	4.1399	0
09/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2050 On 01-August-24			Bond Future	115.9499	115.4637	115.9499	115.4637	6,671
09/07/2024	2050 On 07-November-24			Bond Future	118.6977	118.1997	118.6977	118.1997	12,155
09/07/2024	2050 On 06-February-25			Bond Future	118.9346	118.4256	118.9346	118.4256	0
09/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3334.5900	2825.5900	3.3346	2.8256	0
09/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	2050 On 08-May-25			Bond Future	121.5134	120.9929	121.5134	120.9929	0
09/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	353.3900	0.0000	0.3534	0.0000	0
09/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	167.0900	0.0000	0.1671	0
09/07/2024	2050 On 07-August-25			Bond Future	121.7026	121.1712	121.7026	121.1712	0
09/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1812.6300	1281.2200	1.8126	1.2812	0
09/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	AL37 On 01-August-24			Index Future	992.8730	994.5020	992.8730	994.5020	0
09/07/2024	AL37 On 07-November-24			Index Future	1016.1390	1017.8050	1016.1390	1,017.8050	0
09/07/2024	AL37 On 06-February-25			Index Future	1038.1380	1039.8380	1038.1380	1,039.8380	0
09/07/2024	AL37 On 08-May-25			Index Future	1060.4330	1062.1650	1060.4330	1,062.1650	0
09/07/2024	AL37 On 07-August-25			Index Future	1082.9210	1084.6870	1082.9210	1,084.6870	0
09/07/2024	AL7T On 01-August-24			Index Future	1174.3760	1177.4320	1174.3760	1,177.4320	0
09/07/2024	AL7T On 07-November-24			Index Future	1201.8960	1205.0220	1201.8960	1,205.0220	0
09/07/2024	AL7T On 06-February-25			Index Future	1227.9170	1231.1070	1227.9170	1,231.1070	0
09/07/2024	AL7T On 08-May-25			Index Future	1254.2870	1257.5410	1254.2870	1,257.5410	0
09/07/2024	AL7T On 07-August-25			Index Future	1280.8860	1284.2060	1280.8860	1,284.2060	0
09/07/2024	ALBI On 01-August-24			Index Future	1017.2250	1018.7850	1017.2250	1,018.7850	121
09/07/2024	ALBI On 07-November-24			Index Future	1041.0620	1042.6570	1041.0620	1,042.6570	16
09/07/2024	ALBI On 06-February-25			Index Future	1063.6010	1065.2280	1063.6010	1,065.2280	0
09/07/2024	ALBI On 08-May-25			Index Future	1086.4420	1088.1000	1086.4420	1,088.1000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	ALBI On 07-August-25			Index Future	1109.4820	1111.1720	1109.4820	1,111.1720	0
09/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	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
09/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	ES33 On 01-August-24			Bond Future	11.8727	11.8437	78.9672	79.1000	0
09/07/2024	ES33 On 07-November-24			Bond Future	12.0062	11.9758	77.0358	77.1717	0
09/07/2024	ES33 On 06-February-25			Bond Future	12.1445	12.1127	78.7205	78.8592	0
09/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4988.9300	5127.6100	4.9889	5.1276	0
09/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	ES33 On 08-May-25			Bond Future	12.2888	12.2557	76.6230	76.7644	0
09/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1851.0000	1992.3900	1.8510	1.9924	0
09/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	ES33 On 07-August-25			Bond Future	12.4458	12.4112	78.2595	78.4037	0
09/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4454.9400	4599.1100	4.4549	4.5991	0
09/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	ES42 On 01-August-24			Bond Future	12.3302	12.3112	75.0257	75.1311	0
09/07/2024	ES42 On 07-November-24			Bond Future	12.4505	12.4307	72.5350	72.6429	0
09/07/2024	ES42 On 06-February-25			Bond Future	12.5685	12.5481	74.1207	74.2307	0
09/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5727.2400	5837.2100	5.7272	5.8372	0
09/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	ES42 On 08-May-25			Bond Future	12.6961	12.6749	71.4583	71.5705	0
09/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2827.4300	2939.5800	2.8274	2.9396	0
09/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	ES42 On 07-August-25			Bond Future	12.8295	12.8074	72.9824	73.0967	0
09/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4710.2400	4824.5300	4.7102	4.8245	0
09/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 01-August-24			GOVI	1001.9050	1003.4920	1001.9050	1,003.4920	717
09/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	585350.0000	601220.0000	58.5350	60.1220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	585250.0000	601120.0000	58.5250	60.1120	0
09/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	585150.0000	601020.0000	58.5150	60.1020	0
09/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 07-November-24			GOVI	1025.3830	1027.0060	1025.3830	1,027.0060	0
09/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	766030.0000	782260.0000	76.6030	78.2260	0
09/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	765930.0000	782160.0000	76.5930	78.2160	0
09/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	765830.0000	782060.0000	76.5830	78.2060	0
09/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 06-February-25			GOVI	1047.5820	1049.2370	1047.5820	1,049.2370	0
09/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	755820.0000	772370.0000	75.5820	77.2370	0
09/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 08-May-25			GOVI	1070.0790	1071.7670	1070.0790	1,071.7670	0
09/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	480790.0000	497670.0000	48.0790	49.7670	0
09/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GOVI On 07-August-25			GOVI	1092.7720	1094.4920	1092.7720	1,094.4920	0
09/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	817720.0000	834920.0000	81.7720	83.4920	0
09/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/07/2024	IGOV On 01-August-24			Index Future	356.0570	355.8710	356.0570	355.8710	585
09/07/2024	IGOV On 07-November-24			Index Future	364.4950	364.3040	364.4950	364.3040	16
09/07/2024	IGOV On 06-February-25			Index Future	372.4720	372.2760	372.4720	372.2760	0
09/07/2024	IGOV On 08-May-25			Index Future	380.5550	380.3530	380.5550	380.3530	0
09/07/2024	IGOV On 07-August-25			Index Future	388.7080	388.5000	388.7080	388.5000	0
09/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/07/2024	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
09/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
09/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
09/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
09/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
09/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
09/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
09/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
09/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
09/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/07/2024	R035 On 01-August-24			Bond Future	11.1134	11.0588	90.1047	90.4084	36,161
09/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3062.2300	3341.8800	3.0622	3.3419	0
09/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	159.6400	135.6500	0.1596	0.1357	9,500
09/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3729.0400	4018.8600	3.7290	4.0189	0
09/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	91.3600	77.5400	0.0914	0.0775	0
09/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3777.5400	4067.9100	3.7775	4.0679	0
09/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	87.7000	74.4300	0.0877	0.0744	0
09/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	3826.1000	4117.0200	3.8261	4.1170	0
09/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	84.1400	71.4200	0.0841	0.0714	0
09/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	5754.2400	6055.7600	5.7542	6.0558	5,100
09/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	14.9100	12.7900	0.0149	0.0128	0
09/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	6988.8200	7291.8900	6.9888	7.2919	0
09/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	4.4200	3.8500	0.0044	0.0039	0
09/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7233.6200	7536.8300	7.2336	7.5368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	3.4400	3.0100	0.0034	0.0030	0
09/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	9864.7900	10168.4100	9.8648	10.1684	0
09/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.1800	0.1600	0.0002	0.0002	7,500
09/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10004.8700	10308.5000	10.0049	10.3085	0
09/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.1400	0.1300	0.0001	0.0001	8,650
09/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10561.6700	10865.3100	10.5617	10.8653	0
09/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	8,000
09/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10699.9900	11003.6300	10.7000	11.0036	0
09/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
09/07/2024	R035 On 07-November-24			Bond Future	11.2108	11.1537	87.7010	88.0116	105,366
09/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5696.7300	5955.6700	5.6967	5.9557	0
09/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	699.2300	647.5600	0.6992	0.6476	0
09/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5737.7900	5997.3200	5.7378	5.9973	0
09/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	690.3300	639.2500	0.6903	0.6393	0
09/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5778.9200	6039.0400	5.7789	6.0390	0
09/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	681.5400	631.0500	0.6815	0.6311	0
09/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5820.1000	6080.8100	5.8201	6.0808	1,000
09/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	672.8500	622.9500	0.6729	0.6230	0
09/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10221.8200	10519.4100	10.2218	10.5194	0
09/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	158.3800	145.3600	0.1584	0.1454	1,000
09/07/2024	R035 On 06-February-25			Bond Future	11.3120	11.2525	89.5986	89.9157	0
09/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6697.8500	6950.6200	6.6979	6.9506	0
09/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1120.3600	1056.0200	1.1204	1.0560	0
09/07/2024	R035 On 08-May-25			Bond Future	11.4145	11.3526	87.0040	87.3276	0
09/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3711.9300	3892.0200	3.7119	3.8920	400
09/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3475.3100	3331.7800	3.4753	3.3318	0
09/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4673.9800	4876.7600	4.6740	4.8768	0
09/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2797.1200	2676.2800	2.7971	2.6763	0
09/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7844.9300	8098.3000	7.8449	8.0983	0
09/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1486.9300	1416.6800	1.4869	1.4167	400
09/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10256.0900	10533.5200	10.2561	10.5335	0
09/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	929.8900	883.7000	0.9299	0.8837	400
09/07/2024	R035 On 07-August-25			Bond Future	11.5280	11.4634	88.8439	89.1741	0
09/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7698.1100	7939.4000	7.6981	7.9394	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2225.9200	2137.0400	2.2259	2.1370	0
09/07/2024	R053 On 01-August-24			Bond Future	11.6940	11.6899	103.4638	103.4972	0
09/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	10605.9500	10640.5000	10.6060	10.6405	0
09/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	6.2600	7.4200	0.0063	0.0074	0
09/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	10672.1300	10706.6400	10.6721	10.7066	0
09/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	5.9800	7.1000	0.0060	0.0071	0
09/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	10738.2300	10772.7000	10.7382	10.7727	0
09/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	5.7200	6.8000	0.0057	0.0068	0
09/07/2024	R053 On 07-November-24			Bond Future	11.7878	11.7836	100.0158	100.0499	3,638
09/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8505.2800	8543.2700	8.5053	8.5433	0
09/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	991.6900	995.5800	0.9917	0.9956	0
09/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8562.9500	8600.9600	8.5630	8.6010	0
09/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	979.7100	983.6200	0.9797	0.9836	0
09/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	8620.5300	8658.5400	8.6205	8.6585	0
09/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	967.7300	971.6400	0.9677	0.9716	0
09/07/2024	R053 On 06-February-25			Bond Future	11.8806	11.8762	102.1793	102.2138	0
09/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	9633.6900	9669.0700	9.6337	9.6691	0
09/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1834.7100	1835.5400	1.8347	1.8355	0
09/07/2024	R053 On 08-May-25			Bond Future	11.9787	11.9742	98.4981	98.5331	0
09/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8328.3800	8360.1900	8.3284	8.3602	0
09/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3397.5100	3394.3600	3.3975	3.3944	0
09/07/2024	R053 On 07-August-25			Bond Future	12.0832	12.0786	100.5790	100.6144	0
09/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10878.8800	10911.2300	10.8789	10.9112	0
09/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3133.9200	3130.9500	3.1339	3.1310	0
09/07/2024	R186 On 01-August-24			Bond Future	8.6209	8.6001	105.2571	105.3021	70,075
09/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	356.4300	388.7000	0.3564	0.3887	0
09/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	228.7800	216.0900	0.2288	0.2161	0
09/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	369.5600	402.3100	0.3696	0.4023	0
09/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	220.3300	208.1200	0.2203	0.2081	0
09/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	382.8200	416.0400	0.3828	0.4160	0
09/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	212.0100	200.2700	0.2120	0.2003	0
09/07/2024	R186 On 07-November-24			Bond Future	8.5897	8.5660	107.7235	107.7694	75,775
09/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1345.7800	1381.6400	1.3458	1.3816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	306.3000	296.2400	0.3063	0.2962	0
09/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1360.3600	1396.3600	1.3604	1.3964	0
09/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	301.7700	291.8500	0.3018	0.2919	0
09/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1375.2000	1411.3400	1.3752	1.4113	0
09/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	297.5100	287.7300	0.2975	0.2877	0
09/07/2024	R186 On 06-February-25			Bond Future	8.5632	8.5362	104.7391	104.7857	0
09/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1306.4100	1338.7700	1.3064	1.3388	0
09/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	506.4300	492.1800	0.5064	0.4922	0
09/07/2024	R186 On 08-May-25			Bond Future	8.5452	8.5138	106.9849	107.0322	0
09/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	743.8700	768.1600	0.7439	0.7682	0
09/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	856.9900	834.0100	0.8570	0.8340	0
09/07/2024	R186 On 07-August-25			Bond Future	8.5402	8.5028	103.9330	103.9809	0
09/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1250.1800	1283.9500	1.2502	1.2840	1,983
09/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	384.3500	370.2300	0.3844	0.3702	0
09/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1673.9300	1712.4300	1.6739	1.7124	0
09/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	228.0300	218.6400	0.2280	0.2186	0
09/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2266.9200	2309.7200	2.2669	2.3097	0
09/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	108.6700	103.5800	0.1087	0.1036	1,983
09/07/2024	R202 On 01-August-24			Bond Future	260.9899	260.9939	260.9899	260.9939	435
09/07/2024	R202 On 07-November-24			Bond Future	267.1746	267.1784	267.1746	267.1784	583
09/07/2024	R202 On 06-February-25			Bond Future	267.8006	267.8040	267.8006	267.8040	0
09/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1010.5700	1013.9800	1.0106	1.0140	0
09/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	R202 On 08-May-25			Bond Future	273.6076	273.6103	273.6076	273.6103	0
09/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1297.5900	1300.2800	1.2976	1.3003	0
09/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	R202 On 07-August-25			Bond Future	274.1298	274.1328	274.1298	274.1328	0
09/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2529.7600	2532.7800	2.5298	2.5328	0
09/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	R209 On 01-August-24			Bond Future	11.2125	11.1831	70.3260	70.4717	7,969
09/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2859.6000	2998.7600	2.8596	2.9988	0
09/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	128.6900	122.1700	0.1287	0.1222	0
09/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2901.4400	3040.9000	2.9014	3.0409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	123.7600	117.5400	0.1238	0.1175	0
09/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2943.4300	3083.1900	2.9434	3.0832	0
09/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	119.0200	113.1000	0.1190	0.1131	0
09/07/2024	R209 On 07-November-24			Bond Future	11.3011	11.2706	68.8167	68.9658	8,311
09/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4911.1100	5036.5600	4.9111	5.0366	0
09/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	671.0000	647.4200	0.6710	0.6474	0
09/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4947.2600	5072.9900	4.9473	5.0730	0
09/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	662.5200	639.2200	0.6625	0.6392	0
09/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4983.4500	5109.4700	4.9835	5.1095	0
09/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	654.1300	631.1200	0.6541	0.6311	0
09/07/2024	R209 On 06-February-25			Bond Future	11.3901	11.3584	70.3055	70.4576	0
09/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5846.1900	5968.5500	5.8462	5.9686	0
09/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1048.6300	1018.9300	1.0486	1.0189	0
09/07/2024	R209 On 08-May-25			Bond Future	11.4854	11.4526	68.6564	68.8114	0
09/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4336.0000	4436.9100	4.3360	4.4369	0
09/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2459.4500	2405.2800	2.4595	2.4053	0
09/07/2024	R209 On 07-August-25			Bond Future	11.5884	11.5545	70.1080	70.2661	0
09/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6812.6500	6930.1900	6.8127	6.9302	0
09/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1982.9300	1942.3600	1.9829	1.9424	0
09/07/2024	R210 On 01-August-24			Bond Future	237.9074	237.6668	237.9074	237.6668	1,254
09/07/2024	R210 On 07-November-24			Bond Future	240.2058	239.9594	240.2058	239.9594	192
09/07/2024	R210 On 06-February-25			Bond Future	245.4605	245.2080	245.4605	245.2080	0
09/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5850.5300	5598.0200	5.8505	5.5980	0
09/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	R210 On 08-May-25			Bond Future	247.3712	247.1129	247.3712	247.1129	0
09/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	658.8500	917.0900	0.6589	0.9171	0
09/07/2024	R210 On 07-August-25			Bond Future	252.6645	252.3998	252.6645	252.3998	0
09/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4224.4500	3959.7700	4.2245	3.9598	0
09/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2024	R213 On 01-August-24			Bond Future	10.2079	10.1731	87.9336	88.0814	29,996
09/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2830.9700	2972.1200	2.8310	2.9721	0
09/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	117.0200	110.4000	0.1170	0.1104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2868.1600	3009.5700	2.8682	3.0096	0
09/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	113.4400	107.0800	0.1134	0.1071	0
09/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2905.4700	3047.1300	2.9055	3.0471	0
09/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	110.0100	103.9000	0.1100	0.1039	0
09/07/2024	R213 On 07-November-24			Bond Future	10.2851	10.2484	86.4329	86.5840	71,852
09/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4193.6700	4321.3800	4.1937	4.3214	0
09/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	488.0200	464.5900	0.4880	0.4646	0
09/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4225.9800	4353.9900	4.2260	4.3540	0
09/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	481.3700	458.2400	0.4814	0.4582	0
09/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4258.3400	4386.6500	4.2583	4.3867	0
09/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	474.8000	451.9700	0.4748	0.4520	0
09/07/2024	R213 On 06-February-25			Bond Future	10.3692	10.3306	88.3031	88.4573	0
09/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4628.5300	4750.8100	4.6285	4.7508	0
09/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	822.0200	790.1200	0.8220	0.7901	0
09/07/2024	R213 On 08-May-25			Bond Future	10.4564	10.4158	86.6352	86.7925	0
09/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2650.7500	2739.0000	2.6508	2.7390	0
09/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2405.2800	2336.3200	2.4053	2.3363	0
09/07/2024	R213 On 07-August-25			Bond Future	10.5573	10.5145	88.4684	88.6286	0
09/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5497.4400	5615.5700	5.4974	5.6156	0
09/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1496.1600	1454.0300	1.4962	1.4540	0
09/07/2024	R214 On 01-August-24			Bond Future	11.6024	11.5831	65.6110	65.7103	8,333
09/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2912.4100	3010.4200	2.9124	3.0104	0
09/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	139.2700	137.9300	0.1393	0.1379	0
09/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2955.1700	3053.3200	2.9552	3.0533	0
09/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	134.0300	132.8300	0.1340	0.1328	0
09/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2998.0500	3096.3400	2.9981	3.0963	0
09/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	128.9700	127.9100	0.1290	0.1279	0
09/07/2024	R214 On 07-November-24			Bond Future	11.6938	11.6738	63.8415	63.9432	13,758
09/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5066.3100	5154.0500	5.0663	5.1541	0
09/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	706.8900	692.9600	0.7069	0.6930	0
09/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5103.0100	5190.9300	5.1030	5.1909	0
09/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	698.1200	684.3700	0.6981	0.6844	0
09/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5139.7700	5227.8800	5.1398	5.2279	0
09/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	689.4500	675.8900	0.6895	0.6759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	R214 On 06-February-25			Bond Future	11.7867	11.7661	65.2229	65.3266	0
09/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2639.9400	2699.5700	2.6399	2.6996	554
09/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2824.6100	2780.5700	2.8246	2.7806	0
09/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4100.0300	4173.5500	4.1000	4.1736	554
09/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1840.1500	1810.0000	1.8402	1.8100	0
09/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5617.2500	5700.3500	5.6173	5.7004	0
09/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1234.9900	1214.4200	1.2350	1.2144	0
09/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8852.4600	8947.0300	8.8525	8.9470	0
09/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	558.8800	549.7800	0.5589	0.5498	554
09/07/2024	R214 On 08-May-25			Bond Future	11.8796	11.8583	63.3140	63.4197	0
09/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4884.9700	4958.2600	4.8850	4.9583	0
09/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2385.2900	2352.8600	2.3853	2.3529	0
09/07/2024	R214 On 07-August-25			Bond Future	11.9800	11.9580	64.6530	64.7607	0
09/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6794.6800	6874.9600	6.7947	6.8750	0
09/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2228.7100	2201.3300	2.2287	2.2013	0
09/07/2024	R248 On 01-August-24			Bond Future	11.6980	11.6837	80.2976	80.3878	45,902
09/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3795.8800	3888.2200	3.7959	3.8882	0
09/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	137.0900	139.1600	0.1371	0.1392	0
09/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3848.7500	3941.1300	3.8488	3.9411	0
09/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	131.7800	133.8900	0.1318	0.1339	0
09/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3901.7300	3994.1500	3.9017	3.9942	0
09/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	126.6600	128.8100	0.1267	0.1288	0
09/07/2024	R248 On 07-November-24			Bond Future	11.7916	11.7768	77.7276	77.8199	222,124
09/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6538.9800	6621.9800	6.5390	6.6220	0
09/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	768.7900	759.4700	0.7688	0.7595	0
09/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6584.0100	6667.1400	6.5840	6.6671	0
09/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	759.3900	750.2000	0.7594	0.7502	0
09/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6628.9500	6712.2200	6.6290	6.7122	0
09/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	749.9800	740.9300	0.7500	0.7409	0
09/07/2024	R248 On 06-February-25			Bond Future	11.8866	11.8713	79.4093	79.5034	10,000
09/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6500.4500	6575.9100	6.5005	6.5759	0
09/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1707.5500	1688.8700	1.7076	1.6889	0
09/07/2024	R248 On 08-May-25			Bond Future	11.9813	11.9655	76.6596	76.7554	0
09/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6248.3300	6318.2300	6.2483	6.3182	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2645.3000	2619.3800	2.6453	2.6194	0
09/07/2024	R248 On 07-August-25			Bond Future	12.0836	12.0674	78.2803	78.3779	0
09/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8720.8100	8796.7000	8.7208	8.7967	0
09/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2474.4800	2452.8300	2.4745	2.4528	0
09/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0