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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
10/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	2025 On 01-August-24			Bond Future	181.5097	181.5346	181.5097	181.5346	4,600
10/07/2024	2025 On 07-November-24			Bond Future	185.8115	185.8363	185.8115	185.8363	4,870
10/07/2024	2029 On 01-August-24			Bond Future	131.1134	131.1231	131.1134	131.1231	3,134
10/07/2024	2029 On 07-November-24			Bond Future	132.8189	132.8285	132.8189	132.8285	6,877
10/07/2024	2029 On 06-February-25			Bond Future	135.7257	135.7344	135.7257	135.7344	0
10/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3325.6500	3334.3800	3.3257	3.3344	0
10/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2029 On 08-May-25			Bond Future	137.2385	137.2456	137.2385	137.2456	0
10/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	611.5500	604.4300	0.6116	0.6044	0
10/07/2024	2029 On 07-August-25			Bond Future	140.1772	140.1830	140.1772	140.1830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2767.1700	2772.9700	2.7672	2.7730	0
10/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2030 On 01-August-24			Bond Future	9.7134	9.7915	92.9737	92.6628	98,320
10/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2067.6300	1812.7800	2.0676	1.8128	600
10/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	113.4000	169.4800	0.1134	0.1695	0
10/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2632.5100	2355.6400	2.6325	2.3556	0
10/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	59.5300	93.5900	0.0595	0.0936	0
10/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2668.5700	2390.5900	2.6686	2.3906	0
10/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	57.1000	90.0500	0.0571	0.0901	0
10/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2704.7300	2425.7000	2.7047	2.4257	0
10/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	54.7800	86.6800	0.0548	0.0867	0
10/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3884.2300	3583.5600	3.8842	3.5836	600
10/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	13.7000	23.9600	0.0137	0.0240	0
10/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6105.0200	5794.9700	6.1050	5.7950	0
10/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.7900	1.6700	0.0008	0.0017	600
10/07/2024	2030 On 07-November-24			Bond Future	9.7653	9.8485	95.1525	94.8339	66,012
10/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2484.2400	2277.9100	2.4842	2.2779	600
10/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	797.2400	909.4400	0.7972	0.9094	0
10/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3925.8700	3671.6400	3.9259	3.6716	600
10/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	386.9300	451.2300	0.3869	0.4512	0
10/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4018.5000	3761.9900	4.0185	3.7620	0
10/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	369.9300	431.9500	0.3699	0.4320	0
10/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4049.5500	3792.2900	4.0496	3.7923	0
10/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	364.4700	425.7400	0.3645	0.4257	0
10/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4080.6400	3822.6500	4.0806	3.8227	0
10/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	359.0800	419.6200	0.3591	0.4196	0
10/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7853.0100	7546.9700	7.8530	7.5470	0
10/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	56.0400	68.5300	0.0560	0.0685	600
10/07/2024	2030 On 06-February-25			Bond Future	9.8232	9.9118	93.2019	92.8757	0
10/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3927.3300	3693.6600	3.9273	3.6937	0
10/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	831.4900	924.0200	0.8315	0.9240	0
10/07/2024	2030 On 08-May-25			Bond Future	9.9008	9.9954	95.2009	94.8667	0
10/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2213.6000	2047.8300	2.2136	2.0478	0
10/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2110.2300	2278.6600	2.1102	2.2787	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3015.2900	2817.9300	3.0153	2.8179	1,640
10/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1581.3300	1718.1700	1.5813	1.7182	0
10/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3924.7200	3699.7500	3.9247	3.6998	2,280
10/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1183.5800	1292.8100	1.1836	1.2928	0
10/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7104.9400	6821.9100	7.1049	6.8219	0
10/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	481.2500	532.4200	0.4813	0.5324	1,640
10/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8286.5500	7988.9600	8.2866	7.9890	0
10/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	319.7100	356.3200	0.3197	0.3563	2,280
10/07/2024	2030 On 07-August-25			Bond Future	9.9950	10.0965	93.2053	92.8629	0
10/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3381.9300	3177.9100	3.3819	3.1779	1,054
10/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1760.9600	1899.2600	1.7610	1.8993	0
10/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4858.8900	4616.9100	4.8589	4.6169	0
10/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1184.2100	1284.5500	1.1842	1.2846	0
10/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7461.7100	7176.7500	7.4617	7.1768	0
10/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	612.2000	669.5600	0.6122	0.6696	1,054
10/07/2024	2032 On 01-August-24			Bond Future	10.4433	10.5167	91.5005	91.1493	69,400
10/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2578.6000	2301.8100	2.5786	2.3018	0
10/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	190.7300	265.1300	0.1907	0.2651	11,000
10/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3239.2600	2938.2900	3.2393	2.9383	600
10/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	114.6800	164.9000	0.1147	0.1649	0
10/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3323.5900	3020.1300	3.3236	3.0201	0
10/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	107.4900	155.2200	0.1075	0.1552	0
10/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3365.9100	3061.2600	3.3659	3.0613	0
10/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	104.1000	150.6400	0.1041	0.1506	0
10/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3408.2700	3102.4300	3.4083	3.1024	0
10/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	100.7800	146.1300	0.1008	0.1461	0
10/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4917.3800	4583.4900	4.9174	4.5835	120
10/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	30.7900	48.0900	0.0308	0.0481	0
10/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5396.0200	5057.3700	5.3960	5.0574	600
10/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	20.9600	33.5000	0.0210	0.0335	0
10/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5613.4700	5273.0900	5.6135	5.2731	0
10/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	17.6000	28.4100	0.0176	0.0284	100
10/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8400.1300	8050.3200	8.4001	8.0503	0
10/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	1.6300	3.0100	0.0016	0.0030	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9361.1500	9010.4200	9.3612	9.0104	0
10/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.4600	0.9200	0.0005	0.0009	11,000
10/07/2024	2032 On 07-November-24			Bond Future	10.5251	10.6023	89.4773	89.1176	98,867
10/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3564.7600	3318.0000	3.5648	3.3180	600
10/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	887.6600	1000.6100	0.8877	1.0006	0
10/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4821.5700	4539.4800	4.8216	4.5395	0
10/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	548.4200	626.0400	0.5484	0.6260	0
10/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4857.8200	4574.8700	4.8578	4.5749	0
10/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	540.8800	617.6400	0.5409	0.6176	0
10/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4894.2600	4610.4800	4.8943	4.6105	0
10/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	533.5700	609.5000	0.5336	0.6095	0
10/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5336.1600	5042.9200	5.3362	5.0429	600
10/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	452.6500	519.1200	0.4527	0.5191	0
10/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5447.9000	5152.4600	5.4479	5.1525	1,615
10/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	434.3400	498.6100	0.4343	0.4986	0
10/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10491.4700	10141.4600	10.4915	10.1415	0
10/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	45.2000	54.9000	0.0452	0.0549	600
10/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12069.6000	11714.2100	12.0696	11.7142	0
10/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	17.7100	22.0300	0.0177	0.0220	1,615
10/07/2024	2032 On 06-February-25			Bond Future	10.6101	10.6914	91.4138	91.0456	0
10/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5720.9600	5440.2100	5.7210	5.4402	0
10/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	854.9800	942.4500	0.8550	0.9425	0
10/07/2024	2032 On 08-May-25			Bond Future	10.7043	10.7899	89.2080	88.8309	0
10/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3407.2900	3202.8100	3.4073	3.2028	0
10/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2504.1400	2676.7100	2.5041	2.6767	0
10/07/2024	2032 On 07-August-25			Bond Future	10.8102	10.9004	91.0951	90.7091	0
10/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6629.6100	6356.4400	6.6296	6.3564	0
10/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1665.9100	1778.7300	1.6659	1.7787	0
10/07/2024	2033 On 01-August-24			Bond Future	124.1350	124.1415	124.1350	124.1415	6,716
10/07/2024	2033 On 07-November-24			Bond Future	125.5767	125.5829	125.5767	125.5829	569
10/07/2024	2033 On 06-February-25			Bond Future	128.3251	128.3304	128.3251	128.3304	0
10/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3385.1200	3390.3800	3.3851	3.3904	0
10/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2033 On 08-May-25			Bond Future	129.5769	129.5806	129.5769	129.5806	0

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10/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1043.0800	1039.4000	1.0431	1.0394	0
10/07/2024	2033 On 07-August-25			Bond Future	132.3517	132.3541	132.3517	132.3541	0
10/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3701.6900	3704.0600	3.7017	3.7041	0
10/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2037 On 01-August-24			Bond Future	11.4531	11.4968	80.7709	80.5257	112,799
10/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3571.1700	3358.5300	3.5712	3.3585	0
10/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	99.7600	132.2800	0.0998	0.1323	0
10/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3619.8800	3406.2200	3.6199	3.4062	0
10/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	95.7000	127.2000	0.0957	0.1272	0
10/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3668.6600	3454.0100	3.6687	3.4540	1,383
10/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	91.7600	122.2700	0.0918	0.1223	0
10/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8881.4800	8636.7200	8.8815	8.6367	0
10/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.5100	0.9100	0.0005	0.0009	1,383
10/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11872.4200	11627.2700	11.8724	11.6273	0
10/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,383
10/07/2024	2037 On 07-November-24			Bond Future	11.5500	11.5955	82.6637	82.4125	80,891
10/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6029.1600	5832.3700	6.0292	5.8324	0
10/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	658.7700	713.1700	0.6588	0.7132	0
10/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6070.8200	5873.4900	6.0708	5.8735	0
10/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	650.3800	704.2400	0.6504	0.7042	0
10/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6112.6700	5914.8000	6.1127	5.9148	0
10/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	642.2200	695.5400	0.6422	0.6955	0
10/07/2024	2037 On 06-February-25			Bond Future	11.6487	11.6961	80.1920	79.9347	0
10/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6861.8900	6669.1100	6.8619	6.6691	0
10/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1130.5600	1195.1100	1.1306	1.1951	0
10/07/2024	2037 On 08-May-25			Bond Future	11.7596	11.8091	81.9114	81.6478	3,975
10/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5214.3000	5056.0500	5.2143	5.0561	0
10/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2654.6700	2760.0700	2.6547	2.7601	0
10/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6234.6200	6061.2900	6.2346	6.0613	15,000
10/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2166.5000	2256.8200	2.1665	2.2568	0
10/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8961.9700	8758.4300	8.9620	8.7584	7,500
10/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1303.1900	1363.3000	1.3032	1.3633	0
10/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9149.4200	8944.2300	9.1494	8.9442	7,500

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10/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1260.0800	1318.5400	1.2601	1.3185	0
10/07/2024	2037 On 07-August-25			Bond Future	11.8819	11.9336	79.3829	79.1128	0
10/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7858.2600	7671.1100	7.8583	7.6711	0
10/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2247.8600	2330.8500	2.2479	2.3309	0
10/07/2024	2038 On 01-August-24			Bond Future	134.0408	133.8981	134.0408	133.8981	1,889
10/07/2024	2038 On 07-November-24			Bond Future	137.2176	137.0709	137.2176	137.0709	1,668
10/07/2024	2038 On 06-February-25			Bond Future	138.1033	137.9519	138.1033	137.9519	0
10/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2873.3300	2721.9300	2.8733	2.7219	0
10/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2038 On 08-May-25			Bond Future	141.0991	140.9430	141.0991	140.9430	0
10/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1419.1100	1262.9700	1.4191	1.2630	0
10/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2038 On 07-August-25			Bond Future	141.9588	141.7968	141.9588	141.7968	0
10/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2398.8000	2236.8400	2.3988	2.2368	0
10/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2040 On 01-August-24			Bond Future	11.6986	11.7322	81.0422	80.8399	16,915
10/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3524.8300	3356.5700	3.5248	3.3566	680
10/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	134.6400	168.7000	0.1346	0.1687	0
10/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3729.7400	3557.6200	3.7297	3.5576	0
10/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	114.4100	144.6100	0.1144	0.1446	0
10/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3781.2600	3608.2300	3.7813	3.6082	0
10/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	109.8000	139.0900	0.1098	0.1391	0
10/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3832.8800	3658.9600	3.8329	3.6590	0
10/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	105.3600	133.7600	0.1054	0.1338	0
10/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6672.6400	6474.3800	6.6726	6.4744	0
10/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	9.1900	13.2500	0.0092	0.0133	680
10/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7037.7500	6838.4800	7.0378	6.8385	7,500
10/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	6.5200	9.5700	0.0065	0.0096	0
10/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9725.6100	9523.5800	9.7256	9.5236	0
10/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.4300	0.7200	0.0004	0.0007	680
10/07/2024	2040 On 07-November-24			Bond Future	11.7978	11.8328	82.9413	82.7340	106,684
10/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3469.1600	3350.7600	3.4692	3.3508	640
10/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1706.0700	1794.9600	1.7061	1.7950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5484.0900	5334.0500	5.4841	5.3341	0
10/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	931.3800	988.6300	0.9314	0.9886	640
10/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6529.0600	6367.2600	6.5291	6.3673	0
10/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	691.3300	736.8200	0.6913	0.7368	0
10/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6573.1600	6410.9200	6.5732	6.4109	0
10/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	682.6200	727.6700	0.6826	0.7277	0
10/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6617.4400	6454.7500	6.6174	6.4548	0
10/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	674.1500	718.7500	0.6742	0.7188	0
10/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7915.7900	7741.8400	7.9158	7.7418	0
10/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	467.7500	501.0900	0.4678	0.5011	640
10/07/2024	2040 On 06-February-25			Bond Future	11.8983	11.9347	80.2250	80.0125	14
10/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7083.1000	6927.4400	7.0831	6.9274	0
10/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1283.4700	1340.2800	1.2835	1.3403	0
10/07/2024	2040 On 08-May-25			Bond Future	12.0099	12.0479	81.9449	81.7271	3,900
10/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6062.0500	5926.6800	6.0621	5.9267	0
10/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2616.6400	2699.1300	2.6166	2.6991	0
10/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6499.2500	6359.0000	6.4993	6.3590	15,000
10/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2413.5600	2491.1700	2.4136	2.4912	0
10/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9092.3300	8928.7100	9.0923	8.9287	7,500
10/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1530.7700	1585.0100	1.5308	1.5850	0
10/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9366.7500	9201.1200	9.3668	9.2011	7,500
10/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1461.5500	1513.7800	1.4616	1.5138	0
10/07/2024	2040 On 07-August-25			Bond Future	12.1321	12.1718	79.1663	78.9428	0
10/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8533.3700	8378.5000	8.5334	8.3785	0
10/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2389.3200	2457.9000	2.3893	2.4579	0
10/07/2024	2044 On 01-August-24			Bond Future	11.7878	11.7910	77.1350	77.1153	99,564
10/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3124.4600	3121.7000	3.1245	3.1217	0
10/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	201.3500	218.3300	0.2014	0.2183	0
10/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3174.3800	3171.2500	3.1744	3.1713	0
10/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	193.8000	210.4100	0.1938	0.2104	0
10/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3224.4900	3220.9900	3.2245	3.2210	0
10/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	186.5000	202.7400	0.1865	0.2027	0
10/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6887.9500	6870.1200	6.8880	6.8701	0
10/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	8.9400	10.8500	0.0089	0.0109	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
10/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8172.9800	8153.9600	8.1730	8.1540	0
10/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	2.6600	3.3800	0.0027	0.0034	15,000
10/07/2024	2044 On 07-November-24			Bond Future	11.8834	11.8867	78.9425	78.9222	36,240
10/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4726.9200	4721.1800	4.7269	4.7212	0
10/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1143.1700	1157.7900	1.1432	1.1578	11,405
10/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6456.0200	6446.8100	6.4560	6.4468	0
10/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	693.6400	704.7900	0.6936	0.7048	0
10/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6500.5000	6491.2000	6.5005	6.4912	0
10/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	685.0500	696.1100	0.6851	0.6961	0
10/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6545.0100	6535.6300	6.5450	6.5356	0
10/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	676.5600	687.5400	0.6766	0.6875	0
10/07/2024	2044 On 06-February-25			Bond Future	11.9797	11.9833	76.2651	76.2435	0
10/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3336.7600	3333.1500	3.3368	3.3332	449
10/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3216.1000	3234.0500	3.2161	3.2341	0
10/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5098.6300	5091.9700	5.0986	5.0920	449
10/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2099.5700	2114.4700	2.0996	2.1145	0
10/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7152.5500	7142.7800	7.1526	7.1428	0
10/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1346.6100	1358.4000	1.3466	1.3584	0
10/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10179.5000	10166.0500	10.1795	10.1661	0
10/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	726.7700	734.8800	0.7268	0.7349	449
10/07/2024	2044 On 08-May-25			Bond Future	12.0861	12.0900	77.9000	77.8772	0
10/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6241.1400	6232.7500	6.2411	6.2328	0
10/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2665.9900	2680.3600	2.6660	2.6804	0
10/07/2024	2044 On 07-August-25			Bond Future	12.2021	12.2063	75.1610	75.1368	0
10/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8610.8300	8599.0900	8.6108	8.5991	0
10/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2487.8600	2500.2400	2.4879	2.5002	0
10/07/2024	2046 On 01-August-24			Bond Future	116.7710	116.7762	116.7710	116.7762	6,642
10/07/2024	2046 On 07-November-24			Bond Future	117.3357	117.3406	117.3357	117.3406	13,463
10/07/2024	2046 On 06-February-25			Bond Future	119.9033	119.9074	119.9033	119.9074	0
10/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5893.2900	5897.3600	5.8933	5.8974	0
10/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2046 On 08-May-25			Bond Future	120.2541	120.2564	120.2541	120.2564	0
10/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1715.9000	1713.5900	1.7159	1.7136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	2046 On 07-August-25			Bond Future	122.8279	122.8290	122.8279	122.8290	0
10/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4137.8600	4138.9500	4.1379	4.1390	0
10/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2050 On 01-August-24			Bond Future	115.3594	115.9499	115.3594	115.9499	6,671
10/07/2024	2050 On 07-November-24			Bond Future	118.0937	118.6977	118.0937	118.6977	12,155
10/07/2024	2050 On 06-February-25			Bond Future	118.3185	118.9346	118.3185	118.9346	0
10/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2718.4500	3334.5900	2.7185	3.3346	0
10/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	2050 On 08-May-25			Bond Future	120.8851	121.5134	120.8851	121.5134	0
10/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	353.3900	0.0000	0.3534	0
10/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	274.9500	0.0000	0.2750	0.0000	0
10/07/2024	2050 On 07-August-25			Bond Future	121.0630	121.7026	121.0630	121.7026	0
10/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1172.9500	1812.6300	1.1730	1.8126	0
10/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	AL37 On 01-August-24			Index Future	995.8570	992.8730	995.8570	992.8730	0
10/07/2024	AL37 On 07-November-24			Index Future	1019.1940	1016.1390	1019.1940	1,016.1390	0
10/07/2024	AL37 On 06-February-25			Index Future	1041.2620	1038.1380	1041.2620	1,038.1380	0
10/07/2024	AL37 On 08-May-25			Index Future	1063.6270	1060.4330	1063.6270	1,060.4330	0
10/07/2024	AL37 On 07-August-25			Index Future	1086.1870	1082.9210	1086.1870	1,082.9210	0
10/07/2024	AL7T On 01-August-24			Index Future	1178.3210	1174.3760	1178.3210	1,174.3760	0
10/07/2024	AL7T On 07-November-24			Index Future	1205.9340	1201.8960	1205.9340	1,201.8960	0
10/07/2024	AL7T On 06-February-25			Index Future	1232.0450	1227.9170	1232.0450	1,227.9170	0
10/07/2024	AL7T On 08-May-25			Index Future	1258.5080	1254.2870	1258.5080	1,254.2870	0
10/07/2024	AL7T On 07-August-25			Index Future	1285.2010	1280.8860	1285.2010	1,280.8860	0
10/07/2024	ALBI On 01-August-24			Index Future	1019.5980	1017.2250	1019.5980	1,017.2250	121
10/07/2024	ALBI On 07-November-24			Index Future	1043.4920	1041.0620	1043.4920	1,041.0620	16
10/07/2024	ALBI On 06-February-25			Index Future	1066.0860	1063.6010	1066.0860	1,063.6010	0
10/07/2024	ALBI On 08-May-25			Index Future	1088.9840	1086.4420	1088.9840	1,086.4420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	ALBI On 07-August-25			Index Future	1112.0820	1109.4820	1112.0820	1,109.4820	0
10/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	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
10/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	ES33 On 01-August-24			Bond Future	11.8284	11.8727	79.1702	78.9672	0
10/07/2024	ES33 On 07-November-24			Bond Future	11.9597	12.0062	77.2440	77.0358	0
10/07/2024	ES33 On 06-February-25			Bond Future	12.0957	12.1445	78.9340	78.7205	0
10/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5202.3800	4988.9300	5.2024	4.9889	0
10/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	ES33 On 08-May-25			Bond Future	12.2376	12.2888	76.8418	76.6230	0
10/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2069.8500	1851.0000	2.0699	1.8510	0
10/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	ES33 On 07-August-25			Bond Future	12.3919	12.4458	78.4840	78.2595	0
10/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4679.3600	4454.9400	4.6794	4.4549	0
10/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	ES42 On 01-August-24			Bond Future	12.3114	12.3302	75.1300	75.0257	0
10/07/2024	ES42 On 07-November-24			Bond Future	12.4309	12.4505	72.6420	72.5350	0
10/07/2024	ES42 On 06-February-25			Bond Future	12.5481	12.5685	74.2307	74.1207	0
10/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5837.2100	5727.2400	5.8372	5.7272	0
10/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	ES42 On 08-May-25			Bond Future	12.6747	12.6961	71.5715	71.4583	0
10/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2940.5900	2827.4300	2.9406	2.8274	0
10/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	ES42 On 07-August-25			Bond Future	12.8070	12.8295	73.0988	72.9824	0
10/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4826.6600	4710.2400	4.8267	4.7102	0
10/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 01-August-24			GOVI	1004.3240	1001.9050	1004.3240	1,001.9050	717
10/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	609540.0000	585350.0000	60.9540	58.5350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	609440.0000	585250.0000	60.9440	58.5250	0
10/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	609340.0000	585150.0000	60.9340	58.5150	0
10/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 07-November-24			GOVI	1027.8590	1025.3830	1027.8590	1,025.3830	0
10/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	790790.0000	766030.0000	79.0790	76.6030	0
10/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	790690.0000	765930.0000	79.0690	76.5930	0
10/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	790590.0000	765830.0000	79.0590	76.5830	0
10/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 06-February-25			GOVI	1050.1150	1047.5820	1050.1150	1,047.5820	0
10/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	781150.0000	755820.0000	78.1150	75.5820	0
10/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 08-May-25			GOVI	1072.6700	1070.0790	1072.6700	1,070.0790	0
10/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	506700.0000	480790.0000	50.6700	48.0790	0
10/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GOVI On 07-August-25			GOVI	1095.4220	1092.7720	1095.4220	1,092.7720	0
10/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	844220.0000	817720.0000	84.4220	81.7720	0
10/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/07/2024	IGOV On 01-August-24			Index Future	355.8770	356.0570	355.8770	356.0570	585
10/07/2024	IGOV On 07-November-24			Index Future	364.3120	364.4950	364.3120	364.4950	16
10/07/2024	IGOV On 06-February-25			Index Future	372.2860	372.4720	372.2860	372.4720	0
10/07/2024	IGOV On 08-May-25			Index Future	380.3650	380.5550	380.3650	380.5550	0
10/07/2024	IGOV On 07-August-25			Index Future	388.5150	388.7080	388.5150	388.7080	0
10/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/07/2024	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
10/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
10/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
10/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
10/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
10/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
10/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
10/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
10/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/07/2024	R035 On 01-August-24			Bond Future	11.0601	11.1134	90.4008	90.1047	36,161
10/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3315.1400	3062.2300	3.3151	3.0622	0
10/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	116.4800	159.6400	0.1165	0.1596	9,500
10/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3997.8600	3729.0400	3.9979	3.7290	0
10/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	64.1100	91.3600	0.0641	0.0914	0
10/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4047.2800	3777.5400	4.0473	3.7775	0
10/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	61.3700	87.7000	0.0614	0.0877	0
10/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4096.7500	3826.1000	4.0968	3.8261	0
10/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	58.7200	84.1400	0.0587	0.0841	0
10/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6044.6800	5754.2400	6.0447	5.7542	5,100
10/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	9.2800	14.9100	0.0093	0.0149	0
10/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7283.0200	6988.8200	7.2830	6.9888	0
10/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	2.5500	4.4200	0.0026	0.0044	0
10/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7528.2000	7233.6200	7.5282	7.2336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	1.9500	3.4400	0.0020	0.0034	0
10/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10160.7600	9864.7900	10.1608	9.8648	0
10/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0800	0.1800	0.0001	0.0002	7,500
10/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10300.8700	10004.8700	10.3009	10.0049	0
10/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0700	0.1400	0.0001	0.0001	8,650
10/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10857.7100	10561.6700	10.8577	10.5617	0
10/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	8,000
10/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10996.0300	10699.9900	10.9960	10.7000	0
10/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
10/07/2024	R035 On 07-November-24			Bond Future	11.1551	11.2108	88.0043	87.7010	105,366
10/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5935.9600	5696.7300	5.9360	5.6967	0
10/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	635.2100	699.2300	0.6352	0.6992	0
10/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5977.6800	5737.7900	5.9777	5.7378	0
10/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	626.9700	690.3300	0.6270	0.6903	0
10/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6019.4700	5778.9200	6.0195	5.7789	0
10/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	618.8400	681.5400	0.6188	0.6815	0
10/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6061.3000	5820.1000	6.0613	5.8201	1,000
10/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	610.8000	672.8500	0.6108	0.6729	0
10/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10506.7000	10221.8200	10.5067	10.2218	0
10/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	140.0100	158.3800	0.1400	0.1584	1,000
10/07/2024	R035 On 06-February-25			Bond Future	11.2537	11.3120	89.9092	89.5986	0
10/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6934.2000	6697.8500	6.9342	6.6979	0
10/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1046.1200	1120.3600	1.0461	1.1204	0
10/07/2024	R035 On 08-May-25			Bond Future	11.3537	11.4145	87.3221	87.0040	0
10/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3877.1700	3711.9300	3.8772	3.7119	400
10/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3322.4400	3475.3100	3.3224	3.4753	0
10/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4861.6200	4673.9800	4.8616	4.6740	0
10/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2666.6500	2797.1200	2.6667	2.7971	0
10/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8083.9900	7844.9300	8.0840	7.8449	0
10/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1407.8800	1486.9300	1.4079	1.4869	400
10/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10520.6600	10256.0900	10.5207	10.2561	0
10/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	876.3500	929.8900	0.8764	0.9299	400
10/07/2024	R035 On 07-August-25			Bond Future	11.4643	11.5280	89.1698	88.8439	0
10/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7926.4600	7698.1100	7.9265	7.6981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2128.4100	2225.9200	2.1284	2.2259	0
10/07/2024	R053 On 01-August-24			Bond Future	11.6810	11.6940	103.5702	103.4638	0
10/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	10710.7700	10605.9500	10.7108	10.6060	0
10/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	4.6900	6.2600	0.0047	0.0063	0
10/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	10777.0100	10672.1300	10.7770	10.6721	0
10/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	4.4700	5.9800	0.0045	0.0060	0
10/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	10843.1700	10738.2300	10.8432	10.7382	0
10/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	4.2700	5.7200	0.0043	0.0057	0
10/07/2024	R053 On 07-November-24			Bond Future	11.7743	11.7878	100.1250	100.0158	3,638
10/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8583.9900	8505.2800	8.5840	8.5053	0
10/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	961.2600	991.6900	0.9613	0.9917	0
10/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8641.9300	8562.9500	8.6419	8.5630	0
10/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	949.5500	979.7100	0.9496	0.9797	0
10/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	8699.7800	8620.5300	8.6998	8.6205	0
10/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	937.8400	967.7300	0.9378	0.9677	0
10/07/2024	R053 On 06-February-25			Bond Future	11.8664	11.8806	102.2917	102.1793	0
10/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	9710.5900	9633.6900	9.7106	9.6337	0
10/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1799.2200	1834.7100	1.7992	1.8347	0
10/07/2024	R053 On 08-May-25			Bond Future	11.9639	11.9787	98.6139	98.4981	0
10/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8397.1100	8328.3800	8.3971	8.3284	0
10/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3350.4800	3397.5100	3.3505	3.3975	0
10/07/2024	R053 On 07-August-25			Bond Future	12.0677	12.0832	100.6984	100.5790	0
10/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10957.6400	10878.8800	10.9576	10.8789	0
10/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3093.3100	3133.9200	3.0933	3.1339	0
10/07/2024	R186 On 01-August-24			Bond Future	8.5391	8.6209	105.4343	105.2571	70,075
10/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	460.2200	356.4300	0.4602	0.3564	0
10/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	155.4500	228.7800	0.1555	0.2288	0
10/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	475.3500	369.5600	0.4754	0.3696	0
10/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	149.0000	220.3300	0.1490	0.2203	0
10/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	490.6100	382.8200	0.4906	0.3828	0
10/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	142.6800	212.0100	0.1427	0.2120	0
10/07/2024	R186 On 07-November-24			Bond Future	8.4960	8.5897	107.9050	107.7235	76,588
10/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1477.9000	1345.7800	1.4779	1.3458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	256.8500	306.3000	0.2569	0.3063	0
10/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1493.0800	1360.3600	1.4931	1.3604	0
10/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	252.9200	301.7700	0.2529	0.3018	0
10/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1508.5000	1375.2000	1.5085	1.3752	0
10/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	249.2400	297.5100	0.2492	0.2975	0
10/07/2024	R186 On 06-February-25			Bond Future	8.4552	8.5632	104.9254	104.7391	0
10/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1428.8500	1306.4100	1.4289	1.3064	0
10/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	442.5000	506.4300	0.4425	0.5064	0
10/07/2024	R186 On 08-May-25			Bond Future	8.4180	8.5452	107.1764	106.9849	0
10/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	838.3100	743.8700	0.8383	0.7439	0
10/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	760.0200	856.9900	0.7600	0.8570	0
10/07/2024	R186 On 07-August-25			Bond Future	8.3869	8.5402	104.1297	103.9330	0
10/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1387.3700	1250.1800	1.3874	1.2502	1,983
10/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	324.9300	384.3500	0.3249	0.3844	0
10/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1830.8000	1673.9300	1.8308	1.6739	0
10/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	188.2900	228.0300	0.1883	0.2280	0
10/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2441.8200	2266.9200	2.4418	2.2669	0
10/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	86.9600	108.6700	0.0870	0.1087	1,983
10/07/2024	R202 On 01-August-24			Bond Future	261.2824	260.9899	261.2824	260.9899	538
10/07/2024	R202 On 07-November-24			Bond Future	267.4747	267.1746	267.4747	267.1746	583
10/07/2024	R202 On 06-February-25			Bond Future	268.1093	267.8006	268.1093	267.8006	0
10/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1319.2700	1010.5700	1.3193	1.0106	0
10/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	R202 On 08-May-25			Bond Future	273.9258	273.6076	273.9258	273.6076	0
10/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1615.7500	1297.5900	1.6158	1.2976	0
10/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	R202 On 07-August-25			Bond Future	274.4591	274.1298	274.4591	274.1298	0
10/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2859.0900	2529.7600	2.8591	2.5298	0
10/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	R209 On 01-August-24			Bond Future	11.1695	11.2125	70.5396	70.3260	7,969
10/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3042.4300	2859.6000	3.0424	2.8596	0
10/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	97.9100	128.6900	0.0979	0.1287	0
10/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3085.2200	2901.4400	3.0852	2.9014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	93.9300	123.7600	0.0939	0.1238	0
10/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3128.1300	2943.4300	3.1281	2.9434	0
10/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	90.1100	119.0200	0.0901	0.1190	0
10/07/2024	R209 On 07-November-24			Bond Future	11.2563	11.3011	69.0355	68.8167	8,311
10/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5079.8100	4911.1100	5.0798	4.9111	0
10/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	620.9400	671.0000	0.6209	0.6710	0
10/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5116.4600	4947.2600	5.1165	4.9473	0
10/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	612.9600	662.5200	0.6130	0.6625	0
10/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5153.1500	4983.4500	5.1532	4.9835	0
10/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	605.0700	654.1300	0.6051	0.6541	0
10/07/2024	R209 On 06-February-25			Bond Future	11.3435	11.3901	70.5296	70.3055	0
10/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6014.0300	5846.1900	6.0140	5.8462	0
10/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	992.3300	1048.6300	0.9923	1.0486	0
10/07/2024	R209 On 08-May-25			Bond Future	11.4369	11.4854	68.8860	68.6564	0
10/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4472.6400	4336.0000	4.4726	4.3360	0
10/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2366.4900	2459.4500	2.3665	2.4595	0
10/07/2024	R209 On 07-August-25			Bond Future	11.5379	11.5884	70.3433	70.1080	0
10/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6976.9500	6812.6500	6.9770	6.8127	0
10/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1911.9400	1982.9300	1.9119	1.9829	0
10/07/2024	R210 On 01-August-24			Bond Future	238.0536	237.9074	238.0536	237.9074	1,254
10/07/2024	R210 On 07-November-24			Bond Future	240.3560	240.2058	240.3560	240.2058	192
10/07/2024	R210 On 06-February-25			Bond Future	245.6162	245.4605	245.6162	245.4605	0
10/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6006.1600	5850.5300	6.0062	5.8505	0
10/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	R210 On 08-May-25			Bond Future	247.5337	247.3712	247.5337	247.3712	0
10/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	496.3400	658.8500	0.4963	0.6589	0
10/07/2024	R210 On 07-August-25			Bond Future	252.8331	252.6645	252.8331	252.6645	0
10/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4393.0700	4224.4500	4.3931	4.2245	0
10/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2024	R213 On 01-August-24			Bond Future	10.1500	10.2079	88.1797	87.9336	24,517
10/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3045.2200	2830.9700	3.0452	2.8310	0
10/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	85.2100	117.0200	0.0852	0.1170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3083.2300	2868.1600	3.0832	2.8682	0
10/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	82.4500	113.4400	0.0825	0.1134	0
10/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3121.3200	2905.4700	3.1213	2.9055	0
10/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	79.8000	110.0100	0.0798	0.1100	0
10/07/2024	R213 On 07-November-24			Bond Future	10.2240	10.2851	86.6850	86.4329	71,852
10/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4394.3800	4193.6700	4.3944	4.1937	0
10/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	436.6400	488.0200	0.4366	0.4880	0
10/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4427.2700	4225.9800	4.4273	4.2260	0
10/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	430.5700	481.3700	0.4306	0.4814	0
10/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4460.2000	4258.3400	4.4602	4.2583	0
10/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	424.5700	474.8000	0.4246	0.4748	0
10/07/2024	R213 On 06-February-25			Bond Future	10.3046	10.3692	88.5614	88.3031	0
10/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4823.2000	4628.5300	4.8232	4.6285	0
10/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	758.4100	822.0200	0.7584	0.8220	0
10/07/2024	R213 On 08-May-25			Bond Future	10.3881	10.4564	86.8999	86.6352	0
10/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2789.0600	2650.7500	2.7891	2.6508	0
10/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2278.9200	2405.2800	2.2789	2.4053	0
10/07/2024	R213 On 07-August-25			Bond Future	10.4849	10.5573	88.7396	88.4684	0
10/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5688.8900	5497.4400	5.6889	5.4974	0
10/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1416.3500	1496.1600	1.4164	1.4962	0
10/07/2024	R214 On 01-August-24			Bond Future	11.5845	11.6024	65.7028	65.6110	8,333
10/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2984.1300	2912.4100	2.9841	2.9124	0
10/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	119.1700	139.2700	0.1192	0.1393	0
10/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3027.4500	2955.1700	3.0275	2.9552	0
10/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	114.4900	134.0300	0.1145	0.1340	0
10/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3070.8700	2998.0500	3.0709	2.9981	0
10/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	109.9700	128.9700	0.1100	0.1290	0
10/07/2024	R214 On 07-November-24			Bond Future	11.6753	11.6938	63.9357	63.8415	13,758
10/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5134.5100	5066.3100	5.1345	5.0663	0
10/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	680.9100	706.8900	0.6809	0.7069	0
10/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5171.4400	5103.0100	5.1714	5.1030	0
10/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	672.3700	698.1200	0.6724	0.6981	0
10/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5208.4400	5139.7700	5.2084	5.1398	0
10/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	663.9400	689.4500	0.6639	0.6895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	R214 On 06-February-25			Bond Future	11.7675	11.7867	65.3197	65.2229	0
10/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2683.1400	2639.9400	2.6831	2.6399	554
10/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2771.0300	2824.6100	2.7710	2.8246	0
10/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4156.4500	4100.0300	4.1565	4.1000	554
10/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1799.7900	1840.1500	1.7998	1.8402	0
10/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5683.7900	5617.2500	5.6838	5.6173	0
10/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1204.7500	1234.9900	1.2048	1.2350	0
10/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8932.9400	8852.4600	8.9329	8.8525	0
10/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	542.5800	558.8800	0.5426	0.5589	554
10/07/2024	R214 On 08-May-25			Bond Future	11.8595	11.8796	63.4135	63.3140	0
10/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4943.2500	4884.9700	4.9433	4.8850	0
10/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2344.0600	2385.2900	2.3441	2.3853	0
10/07/2024	R214 On 07-August-25			Bond Future	11.9591	11.9800	64.7553	64.6530	0
10/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6861.7800	6794.6800	6.8618	6.7947	0
10/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2193.4900	2228.7100	2.1935	2.2287	0
10/07/2024	R248 On 01-August-24			Bond Future	11.6750	11.6980	80.4433	80.2976	45,902
10/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3917.7400	3795.8800	3.9177	3.7959	0
10/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	113.2300	137.0900	0.1132	0.1371	0
10/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3971.3300	3848.7500	3.9713	3.8488	0
10/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	108.6400	131.7800	0.1086	0.1318	0
10/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4025.0000	3901.7300	4.0250	3.9017	0
10/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	104.2100	126.6600	0.1042	0.1267	0
10/07/2024	R248 On 07-November-24			Bond Future	11.7677	11.7916	77.8770	77.7276	222,124
10/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6652.8900	6538.9800	6.6529	6.5390	0
10/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	733.3200	768.7900	0.7333	0.7688	0
10/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6698.2500	6584.0100	6.6983	6.5840	0
10/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	724.2500	759.3900	0.7243	0.7594	0
10/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6743.5300	6628.9500	6.7435	6.6290	0
10/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	715.1800	749.9800	0.7152	0.7500	0
10/07/2024	R248 On 06-February-25			Bond Future	11.8617	11.8866	79.5626	79.4093	10,000
10/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6604.2200	6500.4500	6.6042	6.5005	0
10/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1657.9800	1707.5500	1.6580	1.7076	0
10/07/2024	R248 On 08-May-25			Bond Future	11.9554	11.9813	76.8170	76.6596	0
10/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6346.0900	6248.3300	6.3461	6.2483	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2585.6800	2645.3000	2.5857	2.6453	0
10/07/2024	R248 On 07-August-25			Bond Future	12.0567	12.0836	78.4419	78.2803	0
10/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8831.9100	8720.8100	8.8319	8.7208	0
10/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2423.9900	2474.4800	2.4240	2.4745	0
10/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0