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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
11/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	2025 On 01-August-24			Bond Future	181.5079	181.5097	181.5079	181.5097	4,600
11/07/2024	2025 On 07-November-24			Bond Future	185.8098	185.8115	185.8098	185.8115	4,870
11/07/2024	2029 On 01-August-24			Bond Future	130.9379	131.1134	130.9379	131.1134	3,134
11/07/2024	2029 On 07-November-24			Bond Future	132.6394	132.8189	132.6394	132.8189	6,877
11/07/2024	2029 On 06-February-25			Bond Future	135.5426	135.7257	135.5426	135.7257	0
11/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3142.6100	3325.6500	3.1426	3.3257	0
11/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2029 On 08-May-25			Bond Future	137.0517	137.2385	137.0517	137.2385	0
11/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	798.2600	611.5500	0.7983	0.6116	0
11/07/2024	2029 On 07-August-25			Bond Future	139.9870	140.1772	139.9870	140.1772	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2576.9500	2767.1700	2.5770	2.7672	0
11/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2030 On 01-August-24			Bond Future	9.5810	9.7134	93.5034	92.9737	98,320
11/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2538.6100	2067.6300	2.5386	2.0676	600
11/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	54.6700	113.4000	0.0547	0.1134	0
11/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3129.2400	2632.5100	3.1292	2.6325	0
11/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	26.5500	59.5300	0.0266	0.0595	0
11/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3166.5200	2668.5700	3.1665	2.6686	0
11/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	25.3400	57.1000	0.0253	0.0571	0
11/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3203.8600	2704.7300	3.2039	2.7047	0
11/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	24.2000	54.7800	0.0242	0.0548	0
11/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4405.4600	3884.2300	4.4055	3.8842	600
11/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	5.2200	13.7000	0.0052	0.0137	0
11/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6634.1700	6105.0200	6.6342	6.1050	0
11/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.2300	0.7900	0.0002	0.0008	600
11/07/2024	2030 On 07-November-24			Bond Future	9.6245	9.7653	95.6946	95.1525	66,012
11/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2861.9000	2484.2400	2.8619	2.4842	600
11/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	632.7100	797.2400	0.6327	0.7972	0
11/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4377.6100	3925.8700	4.3776	3.9259	600
11/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	296.4800	386.9300	0.2965	0.3869	0
11/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4473.6600	4018.5000	4.4737	4.0185	0
11/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	282.9000	369.9300	0.2829	0.3699	0
11/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4505.8100	4049.5500	4.5058	4.0496	0
11/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	278.5400	364.4700	0.2785	0.3645	0
11/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4538.0000	4080.6400	4.5380	4.0806	0
11/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	274.2500	359.0800	0.2743	0.3591	0
11/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8379.1100	7853.0100	8.3791	7.8530	0
11/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	39.9500	56.0400	0.0400	0.0560	600
11/07/2024	2030 On 06-February-25			Bond Future	9.6735	9.8232	93.7561	93.2019	0
11/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4342.9000	3927.3300	4.3429	3.9273	0
11/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	692.8200	831.4900	0.6928	0.8315	0
11/07/2024	2030 On 08-May-25			Bond Future	9.7412	9.9008	95.7674	95.2009	0
11/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2515.7200	2213.6000	2.5157	2.2136	0
11/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1845.9100	2110.2300	1.8459	2.1102	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3369.7200	3015.2900	3.3697	3.0153	1,640
11/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1369.3200	1581.3300	1.3693	1.5813	0
11/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4323.8500	3924.7200	4.3239	3.9247	2,280
11/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1016.2700	1183.5800	1.0163	1.1836	0
11/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7595.2800	7104.9400	7.5953	7.1049	0
11/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	405.1500	481.2500	0.4052	0.4813	1,640
11/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8799.2700	8286.5500	8.7993	8.2866	0
11/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	265.9900	319.7100	0.2660	0.3197	2,280
11/07/2024	2030 On 07-August-25			Bond Future	9.8243	9.9950	93.7841	93.2053	0
11/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3745.2500	3381.9300	3.7453	3.3819	1,054
11/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1545.4600	1760.9600	1.5455	1.7610	0
11/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5283.4600	4858.8900	5.2835	4.8589	0
11/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1029.9600	1184.2100	1.0300	1.1842	0
11/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7954.0200	7461.7100	7.9540	7.4617	0
11/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	525.6900	612.2000	0.5257	0.6122	1,054
11/07/2024	2032 On 01-August-24			Bond Future	10.3009	10.4433	92.1865	91.5005	69,400
11/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3172.0600	2578.6000	3.1721	2.5786	0
11/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	98.2000	190.7300	0.0982	0.1907	11,000
11/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3866.5100	3239.2600	3.8665	3.2393	600
11/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	55.9400	114.6800	0.0559	0.1147	0
11/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3954.1800	3323.5900	3.9542	3.3236	0
11/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	52.0900	107.4900	0.0521	0.1075	0
11/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3998.0800	3365.9100	3.9981	3.3659	0
11/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	50.2800	104.1000	0.0503	0.1041	0
11/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4042.0000	3408.2700	4.0420	3.4083	0
11/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	48.5200	100.7800	0.0485	0.1008	0
11/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5585.8200	4917.3800	5.5858	4.9174	120
11/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	13.2400	30.7900	0.0132	0.0308	0
11/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6069.7600	5396.0200	6.0698	5.3960	600
11/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	8.7100	20.9600	0.0087	0.0210	0
11/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6289.0700	5613.4700	6.2891	5.6135	0
11/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	7.2100	17.6000	0.0072	0.0176	100
11/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9085.0400	8400.1300	9.0850	8.4001	0
11/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.5500	1.6300	0.0006	0.0016	600

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11/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10046.8200	9361.1500	10.0468	9.3612	0
11/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.1400	0.4600	0.0001	0.0005	11,000
11/07/2024	2032 On 07-November-24			Bond Future	10.3754	10.5251	90.1794	89.4773	99,117
11/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4079.1200	3564.7600	4.0791	3.5648	600
11/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	699.9100	887.6600	0.6999	0.8877	0
11/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5398.2300	4821.5700	5.3982	4.8216	0
11/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	422.9700	548.4200	0.4230	0.5484	0
11/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5435.9400	4857.8200	5.4359	4.8578	0
11/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	416.8900	540.8800	0.4169	0.5409	0
11/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5473.8200	4894.2600	5.4738	4.8943	0
11/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	411.0200	533.5700	0.4110	0.5336	0
11/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5931.9300	5336.1600	5.9319	5.3362	600
11/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	346.3100	452.6500	0.3463	0.4527	0
11/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6047.4200	5447.9000	6.0474	5.4479	1,615
11/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	331.7500	434.3400	0.3318	0.4343	0
11/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11179.6900	10491.4700	11.1797	10.4915	0
11/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	31.3100	45.2000	0.0313	0.0452	600
11/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12765.7700	12069.6000	12.7658	12.0696	0
11/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	11.7700	17.7100	0.0118	0.0177	1,615
11/07/2024	2032 On 06-February-25			Bond Future	10.4531	10.6101	92.1314	91.4138	0
11/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6290.0300	5720.9600	6.2900	5.7210	0
11/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	706.4500	854.9800	0.7065	0.8550	0
11/07/2024	2032 On 08-May-25			Bond Future	10.5393	10.7043	89.9413	89.2080	0
11/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3831.2200	3407.2900	3.8312	3.4073	0
11/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2194.7300	2504.1400	2.1947	2.5041	0
11/07/2024	2032 On 07-August-25			Bond Future	10.6366	10.8102	91.8443	91.0951	0
11/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7178.9300	6629.6100	7.1789	6.6296	0
11/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1466.0100	1665.9100	1.4660	1.6659	0
11/07/2024	2033 On 01-August-24			Bond Future	124.3225	124.1350	124.3225	124.1350	6,716
11/07/2024	2033 On 07-November-24			Bond Future	125.7688	125.5767	125.7688	125.5767	569
11/07/2024	2033 On 06-February-25			Bond Future	128.5218	128.3251	128.5218	128.3251	0
11/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3581.7900	3385.1200	3.5818	3.3851	0
11/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2033 On 08-May-25			Bond Future	129.7782	129.5769	129.7782	129.5769	0

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11/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	841.7600	1043.0800	0.8418	1.0431	0
11/07/2024	2033 On 07-August-25			Bond Future	132.5578	132.3517	132.5578	132.3517	0
11/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3907.7600	3701.6900	3.9078	3.7017	0
11/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2037 On 01-August-24			Bond Future	11.3511	11.4531	81.3474	80.7709	111,739
11/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4102.1400	3571.1700	4.1021	3.5712	0
11/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	54.2300	99.7600	0.0542	0.0998	0
11/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4152.4800	3619.8800	4.1525	3.6199	0
11/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	51.8000	95.7000	0.0518	0.0957	0
11/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4202.8500	3668.6600	4.2029	3.6687	1,383
11/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	49.4500	91.7600	0.0495	0.0918	0
11/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9457.6400	8881.4800	9.4576	8.8815	0
11/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.1700	0.5100	0.0002	0.0005	1,383
11/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12448.9100	11872.4200	12.4489	11.8724	0
11/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,383
11/07/2024	2037 On 07-November-24			Bond Future	11.4439	11.5500	83.2537	82.6637	80,891
11/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6512.0700	6029.1600	6.5121	6.0292	0
11/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	551.6400	658.7700	0.5516	0.6588	0
11/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6554.8900	6070.8200	6.5549	6.0708	0
11/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	544.4100	650.3800	0.5444	0.6504	0
11/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6597.8700	6112.6700	6.5979	6.1127	0
11/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	537.3800	642.2200	0.5374	0.6422	0
11/07/2024	2037 On 06-February-25			Bond Future	11.5384	11.6487	80.7951	80.1920	0
11/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7331.3500	6861.8900	7.3314	6.8619	0
11/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	996.9200	1130.5600	0.9969	1.1306	0
11/07/2024	2037 On 08-May-25			Bond Future	11.6449	11.7596	82.5277	81.9114	3,975
11/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5603.0100	5214.3000	5.6030	5.2143	0
11/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2427.0700	2654.6700	2.4271	2.6547	0
11/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6657.4800	6234.6200	6.6575	6.2346	15,000
11/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1973.0500	2166.5000	1.9731	2.1665	0
11/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9452.0200	8961.9700	9.4520	8.9620	7,500
11/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1176.9300	1303.1900	1.1769	1.3032	0
11/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9643.0800	9149.4200	9.6431	9.1494	7,500

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11/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1137.4300	1260.0800	1.1374	1.2601	0
11/07/2024	2037 On 07-August-25			Bond Future	11.7624	11.8819	80.0126	79.3829	0
11/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8309.6000	7858.2600	8.3096	7.8583	0
11/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2069.5000	2247.8600	2.0695	2.2479	0
11/07/2024	2038 On 01-August-24			Bond Future	134.1876	134.0408	134.1876	134.0408	1,889
11/07/2024	2038 On 07-November-24			Bond Future	137.3678	137.2176	137.3678	137.2176	1,668
11/07/2024	2038 On 06-February-25			Bond Future	138.2572	138.1033	138.2572	138.1033	0
11/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3027.2100	2873.3300	3.0272	2.8733	0
11/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2038 On 08-May-25			Bond Future	141.2569	141.0991	141.2569	141.0991	0
11/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1576.9200	1419.1100	1.5769	1.4191	0
11/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2038 On 07-August-25			Bond Future	142.1202	141.9588	142.1202	141.9588	0
11/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2560.2200	2398.8000	2.5602	2.3988	0
11/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2040 On 01-August-24			Bond Future	11.6219	11.6986	81.5067	81.0422	16,915
11/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3939.8900	3524.8300	3.9399	3.5248	680
11/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	85.1800	134.6400	0.0852	0.1346	0
11/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4151.2100	3729.7400	4.1512	3.7297	0
11/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	71.3600	114.4100	0.0714	0.1144	0
11/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4204.2200	3781.2600	4.2042	3.7813	0
11/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	68.2400	109.8000	0.0682	0.1098	0
11/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4257.2800	3832.8800	4.2573	3.8329	0
11/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	65.2400	105.3600	0.0652	0.1054	0
11/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7132.6400	6672.6400	7.1326	6.6726	0
11/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	4.6700	9.1900	0.0047	0.0092	680
11/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7498.9800	7037.7500	7.4990	7.0378	7,500
11/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	3.2300	6.5200	0.0032	0.0065	0
11/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10189.8800	9725.6100	10.1899	9.7256	0
11/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.1800	0.4300	0.0002	0.0004	680
11/07/2024	2040 On 07-November-24			Bond Future	11.7181	11.7978	83.4168	82.9413	106,354
11/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3763.6600	3469.1600	3.7637	3.4692	640
11/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1525.0600	1706.0700	1.5251	1.7061	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5847.2700	5484.0900	5.8473	5.4841	0
11/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	819.0500	931.3800	0.8191	0.9314	640
11/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6916.8200	6529.0600	6.9168	6.5291	0
11/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	603.5800	691.3300	0.6036	0.6913	0
11/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6961.8500	6573.1600	6.9619	6.5732	0
11/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	595.8000	682.6200	0.5958	0.6826	0
11/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7007.0400	6617.4400	7.0070	6.6174	0
11/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	588.2400	674.1500	0.5882	0.6742	0
11/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8328.3500	7915.7900	8.3284	7.9158	0
11/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	404.8000	467.7500	0.4048	0.4678	640
11/07/2024	2040 On 06-February-25			Bond Future	11.8155	11.8983	80.7111	80.2250	14
11/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7453.7200	7083.1000	7.4537	7.0831	0
11/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1168.0300	1283.4700	1.1680	1.2835	0
11/07/2024	2040 On 08-May-25			Bond Future	11.9238	12.0099	82.4417	81.9449	3,900
11/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6385.2700	6062.0500	6.3853	6.0621	0
11/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2443.1000	2616.6400	2.4431	2.6166	0
11/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6833.2900	6499.2500	6.8333	6.4993	15,000
11/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2250.8400	2413.5600	2.2508	2.4136	0
11/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9477.4400	9092.3300	9.4774	9.0923	7,500
11/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1419.1200	1530.7700	1.4191	1.5308	0
11/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9756.1700	9366.7500	9.7562	9.3668	7,500
11/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1354.2100	1461.5500	1.3542	1.4616	0
11/07/2024	2040 On 07-August-25			Bond Future	12.0426	12.1321	79.6738	79.1663	0
11/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8897.1100	8533.3700	8.8971	8.5334	0
11/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2245.5100	2389.3200	2.2455	2.3893	0
11/07/2024	2044 On 01-August-24			Bond Future	11.7262	11.7878	77.5140	77.1350	99,564
11/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3443.9600	3124.4600	3.4440	3.1245	0
11/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	141.9400	201.3500	0.1419	0.2014	0
11/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3495.7000	3174.3800	3.4957	3.1744	0
11/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	136.2100	193.8000	0.1362	0.1938	0
11/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3547.5800	3224.4900	3.5476	3.2245	0
11/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	130.6800	186.5000	0.1307	0.1865	0
11/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7262.9300	6887.9500	7.2629	6.8880	0
11/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	5.0100	8.9400	0.0050	0.0089	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
11/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8550.6000	8172.9800	8.5506	8.1730	0
11/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	1.3700	2.6600	0.0014	0.0027	15,000
11/07/2024	2044 On 07-November-24			Bond Future	11.8194	11.8834	79.3305	78.9425	36,224
11/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5003.9200	4726.9200	5.0039	4.7269	0
11/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1032.2200	1143.1700	1.0322	1.1432	11,405
11/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6770.0500	6456.0200	6.7701	6.4560	0
11/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	619.7200	693.6400	0.6197	0.6936	0
11/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6815.2900	6500.5000	6.8153	6.5005	0
11/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	611.8900	685.0500	0.6119	0.6851	0
11/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6860.5600	6545.0100	6.8606	6.5450	0
11/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	604.1600	676.5600	0.6042	0.6766	0
11/07/2024	2044 On 06-February-25			Bond Future	11.9135	11.9797	76.6615	76.2651	0
11/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3541.8600	3336.7600	3.5419	3.3368	449
11/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3024.7100	3216.1000	3.0247	3.2161	0
11/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5355.7500	5098.6300	5.3558	5.0986	449
11/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1960.2000	2099.5700	1.9602	2.0996	0
11/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7451.5500	7152.5500	7.4516	7.1526	0
11/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1249.1200	1346.6100	1.2491	1.3466	0
11/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10518.2700	10179.5000	10.5183	10.1795	0
11/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	669.0500	726.7700	0.6691	0.7268	449
11/07/2024	2044 On 08-May-25			Bond Future	12.0173	12.0861	78.3053	77.9000	0
11/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6504.2000	6241.1400	6.5042	6.2411	0
11/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2523.7200	2665.9900	2.5237	2.6660	0
11/07/2024	2044 On 07-August-25			Bond Future	12.1307	12.2021	75.5752	75.1610	0
11/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8905.1300	8610.8300	8.9051	8.6108	0
11/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2367.9500	2487.8600	2.3680	2.4879	0
11/07/2024	2046 On 01-August-24			Bond Future	116.9445	116.7710	116.9445	116.7710	6,642
11/07/2024	2046 On 07-November-24			Bond Future	117.5132	117.3357	117.5132	117.3357	13,463
11/07/2024	2046 On 06-February-25			Bond Future	120.0852	119.9033	120.0852	119.9033	0
11/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6075.1700	5893.2900	6.0752	5.8933	0
11/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2046 On 08-May-25			Bond Future	120.4401	120.2541	120.4401	120.2541	0
11/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1529.9000	1715.9000	1.5299	1.7159	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	2046 On 07-August-25			Bond Future	123.0184	122.8279	123.0184	122.8279	0
11/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4328.4100	4137.8600	4.3284	4.1379	0
11/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2050 On 01-August-24			Bond Future	115.9427	115.3594	115.9427	115.3594	6,671
11/07/2024	2050 On 07-November-24			Bond Future	118.6907	118.0937	118.6907	118.0937	12,155
11/07/2024	2050 On 06-February-25			Bond Future	118.9290	118.3185	118.9290	118.3185	0
11/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3328.9700	2718.4500	3.3290	2.7185	0
11/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	2050 On 08-May-25			Bond Future	121.5092	120.8851	121.5092	120.8851	0
11/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	349.2100	0.0000	0.3492	0.0000	0
11/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	274.9500	0.0000	0.2750	0
11/07/2024	2050 On 07-August-25			Bond Future	121.7006	121.0630	121.7006	121.0630	0
11/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1810.6000	1172.9500	1.8106	1.1730	0
11/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	AL37 On 01-August-24			Index Future	1001.9320	995.8570	1001.9320	995.8570	0
11/07/2024	AL37 On 07-November-24			Index Future	1025.4130	1019.1940	1025.4130	1,019.1940	0
11/07/2024	AL37 On 06-February-25			Index Future	1047.6180	1041.2620	1047.6180	1,041.2620	0
11/07/2024	AL37 On 08-May-25			Index Future	1070.1220	1063.6270	1070.1220	1,063.6270	0
11/07/2024	AL37 On 07-August-25			Index Future	1092.8240	1086.1870	1092.8240	1,086.1870	0
11/07/2024	AL7T On 01-August-24			Index Future	1186.4300	1178.3210	1186.4300	1,178.3210	0
11/07/2024	AL7T On 07-November-24			Index Future	1214.2340	1205.9340	1214.2340	1,205.9340	0
11/07/2024	AL7T On 06-February-25			Index Future	1240.5290	1232.0450	1240.5290	1,232.0450	0
11/07/2024	AL7T On 08-May-25			Index Future	1267.1770	1258.5080	1267.1770	1,258.5080	0
11/07/2024	AL7T On 07-August-25			Index Future	1294.0590	1285.2010	1294.0590	1,285.2010	0
11/07/2024	ALBI On 01-August-24			Index Future	1025.0720	1019.5980	1025.0720	1,019.5980	121
11/07/2024	ALBI On 07-November-24			Index Future	1049.0950	1043.4920	1049.0950	1,043.4920	16
11/07/2024	ALBI On 06-February-25			Index Future	1071.8140	1066.0860	1071.8140	1,066.0860	0
11/07/2024	ALBI On 08-May-25			Index Future	1094.8380	1088.9840	1094.8380	1,088.9840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	ALBI On 07-August-25			Index Future	1118.0630	1112.0820	1118.0630	1,112.0820	0
11/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	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
11/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	ES33 On 01-August-24			Bond Future	11.6756	11.8284	79.8750	79.1702	0
11/07/2024	ES33 On 07-November-24			Bond Future	11.7997	11.9597	77.9655	77.2440	0
11/07/2024	ES33 On 06-February-25			Bond Future	11.9283	12.0957	79.6715	78.9340	0
11/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5939.9300	5202.3800	5.9399	5.2024	0
11/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	ES33 On 08-May-25			Bond Future	12.0626	12.2376	77.5957	76.8418	0
11/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2823.6800	2069.8500	2.8237	2.0699	0
11/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	ES33 On 07-August-25			Bond Future	12.2087	12.3919	79.2543	78.4840	0
11/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5449.6500	4679.3600	5.4497	4.6794	0
11/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	ES42 On 01-August-24			Bond Future	12.1741	12.3114	75.8998	75.1300	0
11/07/2024	ES42 On 07-November-24			Bond Future	12.2879	12.4309	73.4302	72.6420	0
11/07/2024	ES42 On 06-February-25			Bond Future	12.3996	12.5481	75.0363	74.2307	0
11/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	6642.8400	5837.2100	6.6428	5.8372	0
11/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	ES42 On 08-May-25			Bond Future	12.5204	12.6747	72.3948	71.5715	0
11/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	3763.9400	2940.5900	3.7639	2.9406	0
11/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	ES42 On 07-August-25			Bond Future	12.6467	12.8070	73.9401	73.0988	0
11/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	5667.9300	4826.6600	5.6679	4.8267	0
11/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 01-August-24			GOVI	1009.7170	1004.3240	1009.7170	1,004.3240	713
11/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	663470.0000	609540.0000	66.3470	60.9540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	663370.0000	609440.0000	66.3370	60.9440	0
11/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	663270.0000	609340.0000	66.3270	60.9340	0
11/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 07-November-24			GOVI	1033.3800	1027.8590	1033.3800	1,027.8590	0
11/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	846000.0000	790790.0000	84.6000	79.0790	0
11/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	845900.0000	790690.0000	84.5900	79.0690	0
11/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	845800.0000	790590.0000	84.5800	79.0590	0
11/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 06-February-25			GOVI	1055.7580	1050.1150	1055.7580	1,050.1150	0
11/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	837580.0000	781150.0000	83.7580	78.1150	0
11/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 08-May-25			GOVI	1078.4370	1072.6700	1078.4370	1,072.6700	0
11/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	564370.0000	506700.0000	56.4370	50.6700	0
11/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GOVI On 07-August-25			GOVI	1101.3150	1095.4220	1101.3150	1,095.4220	0
11/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	903150.0000	844220.0000	90.3150	84.4220	0
11/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/07/2024	IGOV On 01-August-24			Index Future	356.3920	355.8770	356.3920	355.8770	585
11/07/2024	IGOV On 07-November-24			Index Future	364.8390	364.3120	364.8390	364.3120	16
11/07/2024	IGOV On 06-February-25			Index Future	372.8250	372.2860	372.8250	372.2860	0
11/07/2024	IGOV On 08-May-25			Index Future	380.9180	380.3650	380.9180	380.3650	0
11/07/2024	IGOV On 07-August-25			Index Future	389.0810	388.5150	389.0810	388.5150	0
11/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/07/2024	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
11/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
11/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
11/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
11/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
11/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
11/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
11/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
11/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/07/2024	R035 On 01-August-24			Bond Future	10.9633	11.0601	90.9418	90.4008	36,246
11/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3805.5700	3315.1400	3.8056	3.3151	0
11/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	65.9200	116.4800	0.0659	0.1165	9,500
11/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4508.9100	3997.8600	4.5089	3.9979	0
11/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	34.1700	64.1100	0.0342	0.0641	0
11/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4559.4700	4047.2800	4.5595	4.0473	0
11/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	32.5700	61.3700	0.0326	0.0614	0
11/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4610.0400	4096.7500	4.6100	4.0968	0
11/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	31.0200	58.7200	0.0310	0.0587	0
11/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6580.5200	6044.6800	6.5805	6.0447	5,100
11/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	4.1300	9.2800	0.0041	0.0093	0
11/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7822.4800	7283.0200	7.8225	7.2830	0
11/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	1.0200	2.5500	0.0010	0.0026	0
11/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8068.0000	7528.2000	8.0680	7.5282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.7600	1.9500	0.0008	0.0020	0
11/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10701.7000	10160.7600	10.7017	10.1608	0
11/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	7,500
11/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10841.8100	10300.8700	10.8418	10.3009	0
11/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0200	0.0700	0.0000	0.0001	8,650
11/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11398.6800	10857.7100	11.3987	10.8577	0
11/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	8,000
11/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11537.0100	10996.0300	11.5370	10.9960	0
11/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
11/07/2024	R035 On 07-November-24			Bond Future	11.0540	11.1551	88.5580	88.0043	105,366
11/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6389.3400	5935.9600	6.3893	5.9360	0
11/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	534.8700	635.2100	0.5349	0.6352	0
11/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6432.1600	5977.6800	6.4322	5.9777	0
11/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	527.7300	626.9700	0.5277	0.6270	0
11/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6475.0300	6019.4700	6.4750	6.0195	0
11/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	520.6800	618.8400	0.5207	0.6188	0
11/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6517.9400	6061.3000	6.5179	6.0613	1,000
11/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	513.7200	610.8000	0.5137	0.6108	0
11/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11033.4200	10506.7000	11.0334	10.5067	0
11/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	113.0100	140.0100	0.1130	0.1400	1,000
11/07/2024	R035 On 06-February-25			Bond Future	11.1483	11.2537	90.4752	89.9092	0
11/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7378.8400	6934.2000	7.3788	6.9342	0
11/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	924.8000	1046.1200	0.9248	1.0461	0
11/07/2024	R035 On 08-May-25			Bond Future	11.2438	11.3537	87.9005	87.3221	0
11/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4193.8600	3877.1700	4.1939	3.8772	400
11/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3060.6900	3322.4400	3.0607	3.3224	0
11/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5218.3800	4861.6200	5.2184	4.8616	0
11/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2444.9700	2666.6500	2.4450	2.6667	0
11/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8530.8700	8083.9900	8.5309	8.0840	0
11/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1276.3200	1407.8800	1.2763	1.4079	400
11/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11011.2100	10520.6600	11.0112	10.5207	0
11/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	788.4600	876.3500	0.7885	0.8764	400
11/07/2024	R035 On 07-August-25			Bond Future	11.3496	11.4643	89.7608	89.1698	0
11/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8352.7500	7926.4600	8.3528	7.9265	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1963.6600	2128.4100	1.9637	2.1284	0
11/07/2024	R053 On 01-August-24			Bond Future	11.6044	11.6810	104.2016	103.5702	0
11/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11339.6800	10710.7700	11.3397	10.7108	0
11/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	2.2400	4.6900	0.0022	0.0047	0
11/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	11406.0300	10777.0100	11.4060	10.7770	0
11/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	2.1300	4.4700	0.0021	0.0045	0
11/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	11472.2900	10843.1700	11.4723	10.8432	0
11/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	2.0300	4.2700	0.0020	0.0043	0
11/07/2024	R053 On 07-November-24			Bond Future	11.6947	11.7743	100.7713	100.1250	3,638
11/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9108.3700	8583.9900	9.1084	8.5840	0
11/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	839.3000	961.2600	0.8393	0.9613	0
11/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9167.5600	8641.9300	9.1676	8.6419	0
11/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	828.8400	949.5500	0.8288	0.9496	0
11/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9226.6500	8699.7800	9.2267	8.6998	0
11/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	818.3700	937.8400	0.8184	0.9378	0
11/07/2024	R053 On 06-February-25			Bond Future	11.7839	11.8664	102.9523	102.2917	0
11/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10213.2500	9710.5900	10.2133	9.7106	0
11/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1641.2500	1799.2200	1.6413	1.7992	0
11/07/2024	R053 On 08-May-25			Bond Future	11.8783	11.9639	99.2890	98.6139	0
11/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8846.1300	8397.1100	8.8461	8.3971	0
11/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3124.3500	3350.4800	3.1244	3.3505	0
11/07/2024	R053 On 07-August-25			Bond Future	11.9788	12.0677	101.3882	100.6984	0
11/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	11452.1400	10957.6400	11.4521	10.9576	0
11/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2897.9900	3093.3100	2.8980	3.0933	0
11/07/2024	R186 On 01-August-24			Bond Future	8.4264	8.5391	105.6788	105.4343	70,075
11/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	633.2500	460.2200	0.6333	0.4602	0
11/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	83.9500	155.4500	0.0840	0.1555	0
11/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	650.8000	475.3500	0.6508	0.4754	0
11/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	79.9200	149.0000	0.0799	0.1490	0
11/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	668.4500	490.6100	0.6685	0.4906	0
11/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	75.9900	142.6800	0.0760	0.1427	0
11/07/2024	R186 On 07-November-24			Bond Future	8.3672	8.4960	108.1554	107.9050	76,610
11/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1670.8200	1477.9000	1.6708	1.4779	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	199.4000	256.8500	0.1994	0.2569	0
11/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1686.7400	1493.0800	1.6867	1.4931	0
11/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	196.2100	252.9200	0.1962	0.2529	0
11/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1702.8700	1508.5000	1.7029	1.5085	0
11/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	193.2400	249.2400	0.1932	0.2492	0
11/07/2024	R186 On 06-February-25			Bond Future	8.3071	8.4552	105.1816	104.9254	0
11/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1607.3900	1428.8500	1.6074	1.4289	0
11/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	364.9300	442.5000	0.3649	0.4425	0
11/07/2024	R186 On 08-May-25			Bond Future	8.2445	8.4180	107.4383	107.1764	0
11/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	979.8300	838.3100	0.9798	0.8383	0
11/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	639.6000	760.0200	0.6396	0.7600	0
11/07/2024	R186 On 07-August-25			Bond Future	8.1788	8.3869	104.3975	104.1297	0
11/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1585.8800	1387.3700	1.5859	1.3874	1,983
11/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	255.5700	324.9300	0.2556	0.3249	0
11/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2053.7100	1830.8000	2.0537	1.8308	0
11/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	143.3300	188.2900	0.1433	0.1883	0
11/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2686.1300	2441.8200	2.6861	2.4418	0
11/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	63.4000	86.9600	0.0634	0.0870	1,983
11/07/2024	R202 On 01-August-24			Bond Future	261.3798	261.2824	261.3798	261.2824	538
11/07/2024	R202 On 07-November-24			Bond Future	267.5748	267.4747	267.5748	267.4747	583
11/07/2024	R202 On 06-February-25			Bond Future	268.2121	268.1093	268.2121	268.1093	0
11/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1422.1200	1319.2700	1.4221	1.3193	0
11/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	R202 On 08-May-25			Bond Future	274.0316	273.9258	274.0316	273.9258	0
11/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1721.5800	1615.7500	1.7216	1.6158	0
11/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	R202 On 07-August-25			Bond Future	274.5677	274.4591	274.5677	274.4591	0
11/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2967.6500	2859.0900	2.9677	2.8591	0
11/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	R209 On 01-August-24			Bond Future	11.0677	11.1695	71.0476	70.5396	7,969
11/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3506.3600	3042.4300	3.5064	3.0424	0
11/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	53.8900	97.9100	0.0539	0.0979	0
11/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3550.7000	3085.2200	3.5507	3.0852	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	51.4600	93.9300	0.0515	0.0939	0
11/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3595.1300	3128.1300	3.5951	3.1281	0
11/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	49.1600	90.1100	0.0492	0.0901	0
11/07/2024	R209 On 07-November-24			Bond Future	11.1506	11.2563	69.5555	69.0355	8,396
11/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5499.7600	5079.8100	5.4998	5.0798	0
11/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	520.9200	620.9400	0.5209	0.6209	0
11/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5537.4900	5116.4600	5.5375	5.1165	0
11/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	514.0200	612.9600	0.5140	0.6130	0
11/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5575.2600	5153.1500	5.5753	5.1532	0
11/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	507.2100	605.0700	0.5072	0.6051	0
11/07/2024	R209 On 06-February-25			Bond Future	11.2338	11.3435	71.0610	70.5296	0
11/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6427.6000	6014.0300	6.4276	6.0140	0
11/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	874.5100	992.3300	0.8745	0.9923	0
11/07/2024	R209 On 08-May-25			Bond Future	11.3231	11.4369	69.4290	68.8860	0
11/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4812.5800	4472.6400	4.8126	4.4726	0
11/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2163.3600	2366.4900	2.1634	2.3665	0
11/07/2024	R209 On 07-August-25			Bond Future	11.4198	11.5379	70.8981	70.3433	0
11/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7377.6200	6976.9500	7.3776	6.9770	0
11/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1757.8200	1911.9400	1.7578	1.9119	0
11/07/2024	R210 On 01-August-24			Bond Future	238.1294	238.0536	238.1294	238.0536	1,254
11/07/2024	R210 On 07-November-24			Bond Future	240.4339	240.3560	240.4339	240.3560	192
11/07/2024	R210 On 06-February-25			Bond Future	245.6964	245.6162	245.6964	245.6162	0
11/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6086.4300	6006.1600	6.0864	6.0062	0
11/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	R210 On 08-May-25			Bond Future	247.6163	247.5337	247.6163	247.5337	0
11/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	413.7000	496.3400	0.4137	0.4963	0
11/07/2024	R210 On 07-August-25			Bond Future	252.9184	252.8331	252.9184	252.8331	0
11/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4478.3600	4393.0700	4.4784	4.3931	0
11/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2024	R213 On 01-August-24			Bond Future	9.9977	10.1500	88.8322	88.1797	24,517
11/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3651.1700	3045.2200	3.6512	3.0452	0
11/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	38.6300	85.2100	0.0386	0.0852	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3690.5600	3083.2300	3.6906	3.0832	0
11/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	37.2500	82.4500	0.0373	0.0825	0
11/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3729.9800	3121.3200	3.7300	3.1213	0
11/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	35.9300	79.8000	0.0359	0.0798	0
11/07/2024	R213 On 07-November-24			Bond Future	10.0631	10.2240	87.3529	86.6850	71,644
11/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4952.6400	4394.3800	4.9526	4.3944	0
11/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	326.9600	436.6400	0.3270	0.4366	0
11/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4986.8400	4427.2700	4.9868	4.4273	0
11/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	322.2000	430.5700	0.3222	0.4306	0
11/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5021.0900	4460.2000	5.0211	4.4602	0
11/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	317.5200	424.5700	0.3175	0.4246	0
11/07/2024	R213 On 06-February-25			Bond Future	10.1351	10.3046	89.2440	88.5614	0
11/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5361.4900	4823.2000	5.3615	4.8232	0
11/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	614.0600	758.4100	0.6141	0.7584	0
11/07/2024	R213 On 08-May-25			Bond Future	10.2093	10.3881	87.5975	86.8999	0
11/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3181.3200	2789.0600	3.1813	2.7891	0
11/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1973.5500	2278.9200	1.9736	2.2789	0
11/07/2024	R213 On 07-August-25			Bond Future	10.2959	10.4849	89.4523	88.7396	0
11/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6212.2900	5688.8900	6.2123	5.6889	0
11/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1227.0200	1416.3500	1.2270	1.4164	0
11/07/2024	R214 On 01-August-24			Bond Future	11.5181	11.5845	66.0467	65.7028	8,333
11/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3288.5700	2984.1300	3.2886	2.9841	0
11/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	79.6500	119.1700	0.0797	0.1192	0
11/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3333.2000	3027.4500	3.3332	3.0275	0
11/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	76.2800	114.4900	0.0763	0.1145	0
11/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3377.8900	3070.8700	3.3779	3.0709	0
11/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	73.0300	109.9700	0.0730	0.1100	0
11/07/2024	R214 On 07-November-24			Bond Future	11.6065	11.6753	64.2878	63.9357	13,758
11/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5412.3900	5134.5100	5.4124	5.1345	0
11/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	606.7300	680.9100	0.6067	0.6809	0
11/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5450.0900	5171.4400	5.4501	5.1714	0
11/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	598.9600	672.3700	0.5990	0.6724	0
11/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5487.8400	5208.4400	5.4878	5.2084	0
11/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	591.2800	663.9400	0.5913	0.6639	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R214 On 06-February-25			Bond Future	11.6962	11.7675	65.6795	65.3197	0
11/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2866.0000	2683.1400	2.8660	2.6831	554
11/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2594.0600	2771.0300	2.5941	2.7710	0
11/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4387.7700	4156.4500	4.3878	4.1565	554
11/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1671.2800	1799.7900	1.6713	1.7998	0
11/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5950.4000	5683.7900	5.9504	5.6838	0
11/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1111.5300	1204.7500	1.1115	1.2048	0
11/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9245.5000	8932.9400	9.2455	8.9329	0
11/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	495.3100	542.5800	0.4953	0.5426	554
11/07/2024	R214 On 08-May-25			Bond Future	11.7858	11.8595	63.7813	63.4135	0
11/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5177.1900	4943.2500	5.1772	4.9433	0
11/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2210.1900	2344.0600	2.2102	2.3441	0
11/07/2024	R214 On 07-August-25			Bond Future	11.8827	11.9591	65.1311	64.7553	0
11/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7123.8400	6861.7800	7.1238	6.8618	0
11/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2079.7400	2193.4900	2.0797	2.1935	0
11/07/2024	R248 On 01-August-24			Bond Future	11.6237	11.6750	80.7710	80.4433	27,747
11/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4211.9100	3917.7400	4.2119	3.9177	0
11/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	79.6700	113.2300	0.0797	0.1132	0
11/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4266.6400	3971.3300	4.2666	3.9713	0
11/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	76.2200	108.6400	0.0762	0.1086	0
11/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4321.4200	4025.0000	4.3214	4.0250	0
11/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	72.9000	104.2100	0.0729	0.1042	0
11/07/2024	R248 On 07-November-24			Bond Future	11.7144	11.7677	78.2125	77.8770	240,225
11/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6922.0500	6652.8900	6.9221	6.6529	0
11/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	666.9900	733.3200	0.6670	0.7333	0
11/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6968.0900	6698.2500	6.9681	6.6983	0
11/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	658.6000	724.2500	0.6586	0.7243	0
11/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7014.0400	6743.5300	7.0140	6.7435	0
11/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	650.2000	715.1800	0.6502	0.7152	0
11/07/2024	R248 On 06-February-25			Bond Future	11.8065	11.8617	79.9056	79.5626	10,000
11/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6848.6700	6604.2200	6.8487	6.6042	0
11/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1559.4400	1657.9800	1.5594	1.6580	0
11/07/2024	R248 On 08-May-25			Bond Future	11.8982	11.9554	77.1675	76.8170	0
11/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6574.9700	6346.0900	6.5750	6.3461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2463.9700	2585.6800	2.4640	2.5857	0
11/07/2024	R248 On 07-August-25			Bond Future	11.9973	12.0567	78.8002	78.4419	0
11/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9087.5300	8831.9100	9.0875	8.8319	0
11/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2321.3100	2423.9900	2.3213	2.4240	0
11/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0