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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	2025 On 07-November-24			Bond Future	185.0056	184.9947	185.0056	184.9947	9,240
08/10/2024	2029 On 07-November-24			Bond Future	133.8140	133.8097	133.8140	133.8097	7,734
08/10/2024	2029 On 06-February-25			Bond Future	136.5944	136.5895	136.5944	136.5895	0
08/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4194.4400	4189.5100	4.1944	4.1895	0
08/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2029 On 08-May-25			Bond Future	137.9276	137.9219	137.9276	137.9219	0
08/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	77.6300	71.8600	0.0776	0.0719	0
08/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2029 On 07-August-25			Bond Future	140.5627	140.5558	140.5627	140.5558	0
08/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3152.6600	3145.8300	3.1527	3.1458	0
08/10/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	2029 On 06-November-25			Bond Future	141.7378	141.7305	141.7378	141.7305	0
08/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1947.7900	1940.4500	1.9478	1.9405	0
08/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2030 On 07-November-24			Bond Future	9.2248	9.2100	97.2554	97.3139	181,968
08/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3797.7400	3856.4500	3.7977	3.8565	600
08/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	7.8300	8.0300	0.0078	0.0080	0
08/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5642.3300	5700.8900	5.6423	5.7009	600
08/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.4800	0.5300	0.0005	0.0005	0
08/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5751.8900	5810.4400	5.7519	5.8104	0
08/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.4100	0.4500	0.0004	0.0005	0
08/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5788.3700	5846.9200	5.7884	5.8469	0
08/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.3800	0.4200	0.0004	0.0004	0
08/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5824.8300	5883.3800	5.8248	5.8834	0
08/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.3600	0.4000	0.0004	0.0004	0
08/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9899.8800	9958.3900	9.8999	9.9584	0
08/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
08/10/2024	2030 On 06-February-25			Bond Future	9.2775	9.2618	95.2423	95.3016	28,824
08/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	352.6000	369.2700	0.3526	0.3693	800
08/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2650.2000	2607.5500	2.6502	2.6076	0
08/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	989.2200	1021.2600	0.9892	1.0213	800
08/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1359.4200	1332.1400	1.3594	1.3321	0
08/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2139.3600	2185.4500	2.1394	2.1855	0
08/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	591.8100	578.5800	0.5918	0.5786	800
08/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5228.3500	5285.7900	5.2284	5.2858	0
08/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	92.0900	90.2100	0.0921	0.0902	0
08/10/2024	2030 On 08-May-25			Bond Future	9.3596	9.3431	97.1400	97.1999	0
08/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	571.1200	589.6900	0.5711	0.5897	800
08/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3076.8900	3035.5000	3.0769	3.0355	0
08/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1234.5700	1264.7500	1.2346	1.2648	800
08/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1888.9200	1859.1400	1.8889	1.8591	0
08/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2867.1900	2912.5500	2.8672	2.9126	0
08/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	824.7700	810.1700	0.8248	0.8102	0
08/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3023.7700	3070.0400	3.0238	3.0700	0
08/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	769.6800	755.9900	0.7697	0.7560	800

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08/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3902.1000	3952.5500	3.9021	3.9526	1,640
08/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	529.0900	519.5800	0.5291	0.5196	0
08/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5016.9800	5070.9300	5.0170	5.0709	2,280
08/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	336.7900	330.7800	0.3368	0.3308	0
08/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8621.6800	8680.6000	8.6217	8.6806	0
08/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	58.9400	57.9000	0.0589	0.0579	1,640
08/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9931.6900	9991.1900	9.9317	9.9912	0
08/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	25.8000	25.3400	0.0258	0.0253	2,280
08/10/2024	2030 On 07-August-25			Bond Future	9.4812	9.4637	94.9610	95.0215	0
08/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4148.8100	4197.2700	4.1488	4.1973	1,054
08/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	772.0800	760.0500	0.7721	0.7601	0
08/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5871.7500	5925.3600	5.8718	5.9254	0
08/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	441.3100	434.4300	0.4413	0.4344	0
08/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8744.6900	8802.9100	8.7447	8.8029	0
08/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	139.4200	137.1500	0.1394	0.1372	1,054
08/10/2024	2030 On 06-November-25			Bond Future	9.6191	9.6006	96.7065	96.7676	0
08/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1956.8100	1989.5600	1.9568	1.9896	0
08/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2217.3800	2189.0800	2.2174	2.1891	0
08/10/2024	2032 On 07-November-24			Bond Future	9.8834	9.8791	92.5381	92.5592	109,536
08/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	472.1000	491.7400	0.4721	0.4917	50
08/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1125.2400	1123.7200	1.1252	1.1237	0
08/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	727.9500	751.1100	0.7280	0.7511	0
08/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	842.0500	844.0500	0.8421	0.8441	0
08/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	835.5000	859.6700	0.8355	0.8597	100
08/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	754.5800	757.5900	0.7546	0.7576	0
08/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3493.6200	3518.9800	3.4936	3.5190	0
08/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	83.9300	88.1300	0.0839	0.0881	200
08/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5751.7600	5774.2900	5.7518	5.7743	600
08/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	13.9100	15.2800	0.0139	0.0153	0
08/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7337.7200	7359.4100	7.3377	7.3594	0
08/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	3.8200	4.3500	0.0038	0.0044	0
08/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7381.3800	7403.0500	7.3814	7.4031	0
08/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	3.6900	4.2000	0.0037	0.0042	0
08/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7425.0000	7446.6600	7.4250	7.4467	0

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08/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	3.5600	4.0600	0.0036	0.0041	0
08/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7946.5900	7968.1000	7.9466	7.9681	600
08/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	2.3300	2.6800	0.0023	0.0027	0
08/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8076.4000	8097.8900	8.0764	8.0979	1,615
08/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	2.0900	2.4200	0.0021	0.0024	0
08/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13507.0200	13528.1800	13.5070	13.5282	0
08/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
08/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15112.6400	15133.8000	15.1126	15.1338	0
08/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
08/10/2024	2032 On 06-February-25			Bond Future	9.9588	9.9544	94.4382	94.4594	16,670
08/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	508.7700	518.6300	0.5088	0.5186	800
08/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3110.9500	3099.6000	3.1110	3.0996	0
08/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1403.7900	1420.3200	1.4038	1.4203	800
08/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1588.2800	1583.6000	1.5883	1.5836	0
08/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3546.4300	3567.9600	3.5464	3.5680	0
08/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	522.6100	522.9300	0.5226	0.5229	800
08/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7960.3000	7982.2900	7.9603	7.9823	0
08/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	69.9500	70.7300	0.0700	0.0707	0
08/10/2024	2032 On 08-May-25			Bond Future	10.0509	10.0463	92.1570	92.1781	0
08/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	828.8300	838.6900	0.8288	0.8387	800
08/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3795.4400	3784.2000	3.7954	3.7842	0
08/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1731.4400	1745.9500	1.7314	1.7460	800
08/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2337.1000	2330.5100	2.3371	2.3305	0
08/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4645.3100	4665.5600	4.6453	4.6656	0
08/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	793.1400	792.2900	0.7931	0.7923	0
08/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4854.0000	4874.4300	4.8540	4.8744	0
08/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	740.5800	739.9100	0.7406	0.7399	800
08/10/2024	2032 On 07-August-25			Bond Future	10.1711	10.1664	93.8929	93.9138	0
08/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8322.5800	8343.4000	8.3226	8.3434	0
08/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	561.0400	560.9700	0.5610	0.5610	0
08/10/2024	2032 On 06-November-25			Bond Future	10.3120	10.3072	91.4604	91.4812	0
08/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3255.3000	3270.3600	3.2553	3.2704	0
08/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2790.8000	2785.0900	2.7908	2.7851	0
08/10/2024	2033 On 07-November-24			Bond Future	126.8771	126.8715	126.8771	126.8715	6,818

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08/10/2024	2033 On 06-February-25			Bond Future	129.5135	129.5072	129.5135	129.5072	0
08/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4573.4900	4567.1600	4.5735	4.5672	0
08/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2033 On 08-May-25			Bond Future	130.6044	130.5973	130.6044	130.5973	0
08/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	15.5700	22.6800	0.0156	0.0227	0
08/10/2024	2033 On 07-August-25			Bond Future	133.0997	133.0915	133.0997	133.0915	0
08/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4449.6600	4441.5100	4.4497	4.4415	0
08/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2033 On 06-November-25			Bond Future	134.0337	134.0253	134.0337	134.0253	0
08/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	893.7100	885.3000	0.8937	0.8853	0
08/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2037 On 07-November-24			Bond Future	10.8635	10.8492	86.5927	86.6774	212,921
08/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9299.8400	9384.6000	9.2998	9.3846	0
08/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.4500	0.5000	0.0005	0.0005	0
08/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9349.8600	9434.6200	9.3499	9.4346	0
08/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.4200	0.4700	0.0004	0.0005	0
08/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9399.8500	9484.6100	9.3999	9.4846	0
08/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.4000	0.4500	0.0004	0.0005	0
08/10/2024	2037 On 06-February-25			Bond Future	10.9522	10.9374	84.1101	84.1961	9,680
08/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9751.3400	9836.0700	9.7513	9.8361	0
08/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	101.9700	100.6400	0.1020	0.1006	0
08/10/2024	2037 On 08-May-25			Bond Future	11.0584	11.0431	85.7855	85.8728	3,975
08/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7196.4500	7273.0200	7.1965	7.2730	0
08/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	762.7600	751.9800	0.7628	0.7520	0
08/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8495.8600	8575.5500	8.4959	8.5756	15,000
08/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	553.6800	546.0200	0.5537	0.5460	0
08/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11753.9100	11838.3500	11.7539	11.8384	7,500
08/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	221.0700	218.1600	0.2211	0.2182	0
08/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11968.2800	12052.9300	11.9683	12.0529	7,500
08/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	204.8800	202.1800	0.2049	0.2022	0
08/10/2024	2037 On 07-August-25			Bond Future	11.1876	11.1718	83.1412	83.2296	15
08/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1314.0600	1343.7700	1.3141	1.3438	2,541
08/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6248.8800	6190.1800	6.2489	6.1902	0

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08/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1702.8000	1737.9500	1.7028	1.7380	2,341
08/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5377.7800	5324.5200	5.3778	5.3245	0
08/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1888.6900	1926.1900	1.8887	1.9262	200
08/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5031.4000	4980.4900	5.0314	4.9805	0
08/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2964.4400	3013.1500	2.9644	3.0132	0
08/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3625.8300	3586.1300	3.6258	3.5861	2,541
08/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4036.8900	4093.8700	4.0369	4.0939	0
08/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2751.7100	2720.2800	2.7517	2.7203	2,541
08/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5428.7300	5493.6900	5.4287	5.4937	0
08/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1995.8900	1972.4400	1.9959	1.9724	2,541
08/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6750.6900	6821.2500	6.7507	6.8213	0
08/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1503.4300	1485.5800	1.5034	1.4856	2,741
08/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10129.3900	10208.9000	10.1294	10.2089	0
08/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	760.7200	751.8200	0.7607	0.7518	0
08/10/2024	2037 On 06-November-25			Bond Future	11.3223	11.3060	84.6678	84.7573	0
08/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4938.9400	4996.8600	4.9389	4.9969	0
08/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3277.8800	3246.2600	3.2779	3.2463	0
08/10/2024	2038 On 07-November-24			Bond Future	138.7794	139.0757	138.7794	139.0757	3,311
08/10/2024	2038 On 06-February-25			Bond Future	139.5565	139.8583	139.5565	139.8583	0
08/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4326.4700	4628.3100	4.3265	4.6283	0
08/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2038 On 08-May-25			Bond Future	142.3722	142.6793	142.3722	142.6793	0
08/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2692.1700	2999.3300	2.6922	2.9993	0
08/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2038 On 07-August-25			Bond Future	142.9414	143.2543	142.9414	143.2543	0
08/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3381.3700	3694.2600	3.3814	3.6943	0
08/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2038 On 06-November-25			Bond Future	145.6089	145.9268	145.6089	145.9268	0
08/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1728.9400	2046.8300	1.7289	2.0468	0
08/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2040 On 07-November-24			Bond Future	11.1041	11.0696	87.2237	87.4458	113,833
08/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6065.2600	6285.6900	6.0653	6.2857	640
08/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	19.7600	18.0800	0.0198	0.0181	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8836.7400	9058.7600	8.8367	9.0588	0
08/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	1.6200	1.5300	0.0016	0.0015	640
08/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10120.6000	10342.7000	10.1206	10.3427	0
08/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.4600	0.4500	0.0005	0.0005	0
08/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10173.3900	10395.4800	10.1734	10.3955	0
08/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.4400	0.4200	0.0004	0.0004	0
08/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10226.1100	10448.2100	10.2261	10.4482	0
08/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.4100	0.4000	0.0004	0.0004	0
08/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11730.5200	11952.6300	11.7305	11.9526	0
08/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	640
08/10/2024	2040 On 06-February-25			Bond Future	11.1943	11.1585	84.5035	84.7297	5,684
08/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1451.6400	1555.5000	1.4516	1.5555	780
08/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2692.9500	2570.5800	2.6930	2.5706	0
08/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4068.2200	4241.6600	4.0682	4.2417	0
08/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	960.8500	908.0600	0.9609	0.9081	780
08/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6442.8100	6643.8300	6.4428	6.6438	0
08/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	431.2000	405.9900	0.4312	0.4060	780
08/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10203.1000	10421.8500	10.2031	10.4219	0
08/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	124.9800	117.5000	0.1250	0.1175	0
08/10/2024	2040 On 08-May-25			Bond Future	11.3002	11.2633	86.1866	86.4169	3,900
08/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8409.1000	8608.6600	8.4091	8.6087	0
08/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	722.0400	691.2900	0.7220	0.6913	0
08/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	8964.0800	9167.1000	8.9641	9.1671	15,000
08/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	636.7400	609.4500	0.6367	0.6095	0
08/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12097.0000	12314.1400	12.0970	12.3141	7,500
08/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	293.7900	280.6200	0.2938	0.2806	0
08/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12412.2100	12630.4900	12.4122	12.6305	7,500
08/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	265.3600	253.3300	0.2654	0.2533	0
08/10/2024	2040 On 07-August-25			Bond Future	11.4275	11.3892	83.2990	83.5331	16
08/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11136.0600	11341.1100	11.1361	11.3411	0
08/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	859.2600	830.2200	0.8593	0.8302	0
08/10/2024	2040 On 06-November-25			Bond Future	11.5590	11.5193	84.8279	85.0658	0
08/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5293.8000	5439.5200	5.2938	5.4395	0
08/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3639.4200	3547.2500	3.6394	3.5473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	2044 On 07-November-24			Bond Future	11.2030	11.1634	83.2427	83.5050	74,623
08/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5046.0700	5302.7800	5.0461	5.3028	0
08/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	46.0600	40.4600	0.0461	0.0405	13,875
08/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6479.1400	6739.8300	6.4791	6.7398	0
08/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	14.1300	12.5100	0.0141	0.0125	9,540
08/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	7887.9200	8149.8200	7.8879	8.1498	0
08/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	4.0300	3.6200	0.0040	0.0036	11,405
08/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10063.0200	10325.3000	10.0630	10.3253	0
08/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.5000	0.4700	0.0005	0.0005	0
08/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10116.0700	10378.3400	10.1161	10.3783	0
08/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.4800	0.4400	0.0005	0.0004	0
08/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10169.0400	10431.3200	10.1690	10.4313	0
08/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.4500	0.4200	0.0005	0.0004	0
08/10/2024	2044 On 06-February-25			Bond Future	11.2895	11.2485	80.5659	80.8333	470
08/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5159.8300	5379.3000	5.1598	5.3793	449
08/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	738.3000	690.3700	0.7383	0.6904	0
08/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7633.9200	7878.4900	7.6339	7.8785	449
08/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	333.9900	311.1600	0.3340	0.3112	0
08/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10252.3400	10509.6000	10.2523	10.5096	0
08/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	145.5300	135.3900	0.1455	0.1354	0
08/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13786.1100	14051.0700	13.7861	14.0511	0
08/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	32.5100	30.0700	0.0325	0.0301	449
08/10/2024	2044 On 08-May-25		Call	Bond Future	18.7100	21.6100	0.0187	0.0216	0
08/10/2024	2044 On 08-May-25			Bond Future	11.3902	11.3479	82.1706	82.4428	0
08/10/2024	2044 On 08-May-25		Put	Bond Future	17848.1200	17578.7900	17.8481	17.5788	0
08/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1590.7600	1694.1000	1.5908	1.6941	2,490
08/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4701.1100	4532.2200	4.7011	4.5322	0
08/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3944.8300	4117.8000	3.9448	4.1178	0
08/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2305.8400	2206.5800	2.3058	2.2066	2,490
08/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7147.4600	7368.8100	7.1475	7.3688	0
08/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1070.8900	1020.0100	1.0709	1.0200	2,490
08/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8616.7500	8851.4200	8.6168	8.8514	0
08/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	770.9800	733.4200	0.7710	0.7334	0
08/10/2024	2044 On 07-August-25			Bond Future	11.5103	11.4665	79.3326	79.6094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11185.6700	11427.1800	11.1857	11.4272	0
08/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	891.0800	855.7300	0.8911	0.8557	0
08/10/2024	2044 On 06-November-25			Bond Future	11.6338	11.5885	80.7885	81.0699	0
08/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5369.9200	5540.2500	5.3699	5.5403	0
08/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3870.2000	3759.1200	3.8702	3.7591	0
08/10/2024	2046 On 07-November-24			Bond Future	119.1982	119.5537	119.1982	119.5537	17,668
08/10/2024	2046 On 06-February-25			Bond Future	121.6749	122.0374	121.6749	122.0374	0
08/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7664.8500	8027.3500	7.6649	8.0274	0
08/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2046 On 08-May-25			Bond Future	121.8935	122.2625	121.8935	122.2625	0
08/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	292.4600	0.0000	0.2925	0
08/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	76.5100	0.0000	0.0765	0.0000	0
08/10/2024	2046 On 07-August-25			Bond Future	124.2211	124.5961	124.2211	124.5961	0
08/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5531.0500	5906.1300	5.5311	5.9061	0
08/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2046 On 06-November-25			Bond Future	124.2604	124.6427	124.2604	124.6427	0
08/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1149.6300	767.3300	1.1496	0.7673	0
08/10/2024	2050 On 07-November-24			Bond Future	120.8267	120.8213	120.8267	120.8213	15,276
08/10/2024	2050 On 06-February-25			Bond Future	120.9900	120.9839	120.9900	120.9839	582
08/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5389.9600	5383.8500	5.3900	5.3839	0
08/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2050 On 08-May-25			Bond Future	123.4312	123.4244	123.4312	123.4244	0
08/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2271.1800	2264.4300	2.2712	2.2644	0
08/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2050 On 07-August-25			Bond Future	123.3933	123.3860	123.3933	123.3860	0
08/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3503.2900	3495.9500	3.5033	3.4960	0
08/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	2050 On 06-November-25			Bond Future	125.6957	125.6874	125.6957	125.6874	0
08/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1275.6500	1267.4000	1.2757	1.2674	0
08/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	AL37 On 07-November-24			Index Future	1043.4810	1044.0510	1043.4810	1,044.0510	0
08/10/2024	AL37 On 06-February-25			Index Future	1064.9150	1065.4930	1064.9150	1,065.4930	0
08/10/2024	AL37 On 08-May-25			Index Future	1086.1700	1086.7540	1086.1700	1,086.7540	0
08/10/2024	AL37 On 07-August-25			Index Future	1106.7020	1107.2890	1106.7020	1,107.2890	0
08/10/2024	AL37 On 06-November-25			Index Future	1127.1640	1127.7560	1127.1640	1,127.7560	0
08/10/2024	AL7T On 07-November-24			Index Future	1251.7440	1252.1780	1251.7440	1,252.1780	0
08/10/2024	AL7T On 06-February-25			Index Future	1277.4560	1277.8950	1277.4560	1,277.8950	0
08/10/2024	AL7T On 08-May-25			Index Future	1302.9540	1303.3940	1302.9540	1,303.3940	0
08/10/2024	AL7T On 07-August-25			Index Future	1327.5830	1328.0230	1327.5830	1,328.0230	0
08/10/2024	AL7T On 06-November-25			Index Future	1352.1290	1352.5700	1352.1290	1,352.5700	0
08/10/2024	ALBI On 07-November-24			Index Future	1081.3040	1082.6090	1081.3040	1,082.6090	104
08/10/2024	ALBI On 06-February-25			Index Future	1103.5150	1104.8430	1103.5150	1,104.8430	0
08/10/2024	ALBI On 08-May-25			Index Future	1125.5410	1126.8890	1125.5410	1,126.8890	0
08/10/2024	ALBI On 07-August-25			Index Future	1146.8170	1148.1830	1146.8170	1,148.1830	0
08/10/2024	ALBI On 06-November-25			Index Future	1168.0200	1169.4060	1168.0200	1,169.4060	0
08/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	ES33 On 07-November-24			Bond Future	11.0618	11.0477	81.4118	81.4794	0
08/10/2024	ES33 On 06-February-25			Bond Future	11.1766	11.1620	83.1034	83.1721	0
08/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9371.7900	9440.4600	9.3718	9.4405	0
08/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	ES33 On 08-May-25			Bond Future	11.3037	11.2886	80.9802	81.0498	0
08/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6208.1700	6277.7900	6.2082	6.2778	0
08/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	ES33 On 07-August-25			Bond Future	11.4569	11.4411	82.5242	82.5945	0
08/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8719.5500	8789.9300	8.7196	8.7899	0
08/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	ES33 On 06-November-25			Bond Future	11.6333	11.6169	80.2657	80.3369	0
08/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1615.4500	1686.7100	1.6155	1.6867	0
08/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	ES42 On 07-November-24			Bond Future	11.4414	11.4221	78.3902	78.5091	0
08/10/2024	ES42 On 06-February-25			Bond Future	11.5366	11.5167	80.0188	80.1398	0
08/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11625.2800	11746.3000	11.6253	11.7463	0
08/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	ES42 On 08-May-25			Bond Future	11.6449	11.6243	77.3661	77.4891	0
08/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8735.1900	8858.2500	8.7352	8.8583	0
08/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	ES42 On 07-August-25			Bond Future	11.7690	11.7478	78.8388	78.9636	0
08/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10566.6400	10691.4400	10.5666	10.6914	0
08/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	ES42 On 06-November-25			Bond Future	11.9068	11.8848	76.0415	76.1681	0
08/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2707.6100	2834.2500	2.7076	2.8343	0
08/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	GOVI On 07-November-24			GOVI	1064.3830	1065.6570	1064.3830	1,065.6570	677
08/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1156030.0000	1168770.0000	115.6030	116.8770	0
08/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1155930.0000	1168670.0000	115.5930	116.8670	0
08/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1155830.0000	1168570.0000	115.5830	116.8570	0
08/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	GOVI On 06-February-25			GOVI	1086.2470	1087.5430	1086.2470	1,087.5430	0
08/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1142470.0000	1155430.0000	114.2470	115.5430	0
08/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	GOVI On 08-May-25			GOVI	1107.9280	1109.2440	1107.9280	1,109.2440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	859280.0000	872440.0000	85.9280	87.2440	0
08/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	GOVI On 07-August-25			GOVI	1128.8700	1130.2040	1128.8700	1,130.2040	0
08/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1178700.0000	1192040.0000	117.8700	119.2040	0
08/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	GOVI On 06-November-25			GOVI	1149.7430	1151.0950	1149.7430	1,151.0950	0
08/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	377430.0000	390950.0000	37.7430	39.0950	0
08/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/10/2024	IGOV On 07-November-24			Index Future	368.7290	369.0250	368.7290	369.0250	791
08/10/2024	IGOV On 06-February-25			Index Future	376.3940	376.6950	376.3940	376.6950	0
08/10/2024	IGOV On 08-May-25			Index Future	383.9950	384.3000	383.9950	384.3000	0
08/10/2024	IGOV On 07-August-25			Index Future	391.3410	391.6490	391.3410	391.6490	0
08/10/2024	IGOV On 06-November-25			Index Future	398.6620	398.9740	398.6620	398.9740	0
08/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
08/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
08/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
08/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
08/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
08/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/10/2024	R035 On 07-November-24			Bond Future	10.4832	10.4791	91.7778	91.8019	145,561
08/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3558.9000	3587.1300	3.5589	3.5871	0
08/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	86.3700	90.4800	0.0864	0.0905	11,000
08/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9074.5900	9098.7800	9.0746	9.0988	0
08/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.3200	0.3900	0.0003	0.0004	0
08/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9124.5300	9148.7200	9.1245	9.1487	0
08/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.3000	0.3700	0.0003	0.0004	0
08/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9174.4400	9198.6200	9.1744	9.1986	0
08/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.2900	0.3500	0.0003	0.0004	0
08/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9224.2900	9248.4700	9.2243	9.2485	1,000
08/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.2700	0.3300	0.0003	0.0003	0
08/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14140.2100	14164.3300	14.1402	14.1643	0
08/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
08/10/2024	R035 On 06-February-25			Bond Future	10.5718	10.5675	93.6622	93.6865	16,070
08/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1037.5200	1052.9700	1.0375	1.0530	100
08/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2827.4800	2818.6800	2.8275	2.8187	0
08/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1222.2900	1239.0300	1.2223	1.2390	1,000
08/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2548.3600	2540.8500	2.5484	2.5409	0
08/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2101.8500	2122.8300	2.1019	2.1228	0
08/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1660.0900	1656.8200	1.6601	1.6568	1,100
08/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4614.4200	4639.7300	4.6144	4.6397	0
08/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	614.4200	615.4800	0.6144	0.6155	1,100
08/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9736.4600	9761.8200	9.7365	9.7618	0
08/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	95.3300	96.4400	0.0953	0.0964	0
08/10/2024	R035 On 08-May-25			Bond Future	10.6682	10.6638	91.0189	91.0432	0
08/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1924.9800	1941.3000	1.9250	1.9413	150
08/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3203.3400	3195.4100	3.2033	3.1954	0
08/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3473.7800	3494.5300	3.4738	3.4945	0
08/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1928.2700	1924.7700	1.9283	1.9248	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5383.6600	5407.0600	5.3837	5.4071	400
08/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1132.1100	1131.2600	1.1321	1.1313	0
08/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6360.6200	6384.7500	6.3606	6.3848	0
08/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	874.8200	874.7000	0.8748	0.8747	150
08/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6694.1800	6718.4900	6.6942	6.7185	0
08/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	802.3900	802.4500	0.8024	0.8025	0
08/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10646.1800	10671.2400	10.6462	10.6712	0
08/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	273.2500	274.0600	0.2733	0.2741	400
08/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13437.2100	13462.0000	13.4372	13.4620	0
08/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	96.0800	96.6200	0.0961	0.0966	400
08/10/2024	R035 On 07-August-25			Bond Future	10.7884	10.7839	92.7339	92.7580	0
08/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10061.3500	10085.6000	10.0614	10.0856	0
08/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	699.2000	699.3200	0.6992	0.6993	0
08/10/2024	R035 On 06-November-25			Bond Future	10.9277	10.9231	89.9355	89.9595	0
08/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4546.4800	4565.1800	4.5465	4.5652	0
08/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3121.9800	3116.6700	3.1220	3.1167	0
08/10/2024	R053 On 07-November-24			Bond Future	11.1218	11.0923	105.6596	105.9232	3,664
08/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13158.4900	13422.0700	13.1585	13.4221	0
08/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1.1400	1.1300	0.0011	0.0011	0
08/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13228.0900	13491.6700	13.2281	13.4917	0
08/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1.0900	1.0800	0.0011	0.0011	0
08/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13297.5900	13561.1800	13.2976	13.5612	0
08/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	1.0300	1.0300	0.0010	0.0010	0
08/10/2024	R053 On 06-February-25			Bond Future	11.2042	11.1738	107.8291	108.0976	2
08/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13645.3100	13904.3200	13.6453	13.9043	0
08/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	196.4700	187.0000	0.1965	0.1870	0
08/10/2024	R053 On 08-May-25			Bond Future	11.2963	11.2648	104.1112	104.3845	0
08/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11547.9400	11785.6800	11.5479	11.7857	0
08/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1003.9500	968.4400	1.0040	0.9684	0
08/10/2024	R053 On 07-August-25			Bond Future	11.4041	11.3715	106.0709	106.3487	0
08/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14477.7100	14719.5500	14.4777	14.7196	0
08/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1240.9100	1204.9500	1.2409	1.2050	0
08/10/2024	R053 On 06-November-25			Bond Future	11.5228	11.4890	102.1585	102.4408	0
08/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6716.7600	6889.2100	6.7168	6.8892	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4772.5200	4662.7100	4.7725	4.6627	0
08/10/2024	R186 On 07-November-24			Bond Future	8.2045	8.1885	108.4729	108.5042	160,193
08/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1792.4500	1823.7700	1.7925	1.8238	0
08/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	3.5200	3.5600	0.0035	0.0036	0
08/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1811.3700	1842.6900	1.8114	1.8427	0
08/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	3.3300	3.3700	0.0033	0.0034	0
08/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1830.3000	1861.6200	1.8303	1.8616	0
08/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	3.1600	3.2000	0.0032	0.0032	0
08/10/2024	R186 On 06-February-25			Bond Future	8.1880	8.1699	105.3882	105.4196	17,134
08/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1587.6400	1615.4300	1.5876	1.6154	0
08/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	138.5400	134.8800	0.1385	0.1349	0
08/10/2024	R186 On 08-May-25			Bond Future	8.2113	8.1904	107.4886	107.5202	0
08/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	881.1300	901.5400	0.8811	0.9015	0
08/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	490.5700	479.4500	0.4906	0.4795	0
08/10/2024	R186 On 07-August-25			Bond Future	8.3280	8.3037	104.2054	104.2367	0
08/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1437.1700	1461.3100	1.4372	1.4613	1,983
08/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	299.0200	291.7900	0.2990	0.2918	0
08/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1890.8200	1917.6200	1.8908	1.9176	0
08/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	172.6000	168.0300	0.1726	0.1680	0
08/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2508.9700	2538.0300	2.5090	2.5380	0
08/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	78.4000	76.0900	0.0784	0.0761	1,983
08/10/2024	R186 On 06-November-25			Bond Future	8.5359	8.5062	106.1212	106.1526	0
08/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	394.5500	407.5300	0.3946	0.4075	0
08/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	824.2300	805.8600	0.8242	0.8059	0
08/10/2024	R202 On 07-November-24			Bond Future	269.3628	269.3509	269.3628	269.3509	1,969
08/10/2024	R202 On 06-February-25			Bond Future	269.7677	269.7545	269.7677	269.7545	0
08/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2977.7000	2964.4500	2.9777	2.9645	0
08/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	R202 On 08-May-25			Bond Future	275.2114	275.1965	275.2114	275.1965	0
08/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2901.4100	2886.4500	2.9014	2.8865	0
08/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	R202 On 07-August-25			Bond Future	275.1730	275.1562	275.1730	275.1562	0
08/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3573.0300	3556.2300	3.5730	3.5562	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	R202 On 06-November-25			Bond Future	280.3090	280.2905	280.3090	280.2905	0
08/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4669.0300	4650.5300	4.6690	4.6505	0
08/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	R209 On 07-November-24			Bond Future	10.6308	10.6164	72.1917	72.2665	19,749
08/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	630.2300	675.9800	0.6302	0.6760	100
08/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1051.8200	1022.7400	1.0518	1.0227	0
08/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2119.2000	2189.8700	2.1192	2.1899	0
08/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	233.0600	228.9000	0.2331	0.2289	100
08/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7615.6800	7690.5800	7.6157	7.6906	0
08/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.6500	0.7200	0.0007	0.0007	0
08/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7660.2800	7735.1700	7.6603	7.7352	0
08/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.6200	0.6800	0.0006	0.0007	0
08/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7704.8200	7779.7100	7.7048	7.7797	0
08/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.5800	0.6400	0.0006	0.0006	0
08/10/2024	R209 On 06-February-25			Bond Future	10.7108	10.6960	73.6740	73.7500	0
08/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8262.4900	8337.1500	8.2625	8.3372	0
08/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	96.4400	95.0900	0.0964	0.0951	0
08/10/2024	R209 On 08-May-25			Bond Future	10.8025	10.7872	71.9883	72.0655	0
08/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5930.3500	5997.0400	5.9304	5.9970	0
08/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	721.8400	711.3500	0.7218	0.7114	0
08/10/2024	R209 On 07-August-25			Bond Future	10.9135	10.8977	73.3445	73.4226	0
08/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8774.5800	8844.4300	8.7746	8.8444	0
08/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	708.3900	700.1400	0.7084	0.7001	0
08/10/2024	R209 On 06-November-25			Bond Future	11.0380	11.0217	71.5425	71.6217	0
08/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4086.7200	4136.7600	4.0867	4.1368	0
08/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2973.4100	2944.3000	2.9734	2.9443	0
08/10/2024	R210 On 07-November-24			Bond Future	241.8731	241.7869	241.8731	241.7869	1,601
08/10/2024	R210 On 06-February-25			Bond Future	246.8989	246.8099	246.8989	246.8099	0
08/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7288.9300	7199.8600	7.2889	7.1999	0
08/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	R210 On 08-May-25			Bond Future	248.4907	248.3985	248.4907	248.3985	0
08/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	460.6800	368.5300	0.4607	0.3685	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	R210 On 07-August-25			Bond Future	253.2370	253.1413	253.2370	253.1413	0
08/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4796.9700	4701.3400	4.7970	4.7013	0
08/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	R210 On 06-November-25			Bond Future	254.5107	254.4129	254.5107	254.4129	0
08/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2370.6900	2272.8500	2.3707	2.2729	0
08/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/10/2024	R213 On 07-November-24			Bond Future	9.6119	9.6024	89.2620	89.3026	76,968
08/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6537.6400	6578.6400	6.5376	6.5786	0
08/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	2.9000	3.2300	0.0029	0.0032	0
08/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6576.5000	6617.4900	6.5765	6.6175	0
08/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	2.8000	3.1200	0.0028	0.0031	0
08/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6615.3300	6656.3100	6.6153	6.6563	0
08/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	2.7000	3.0100	0.0027	0.0030	0
08/10/2024	R213 On 06-February-25			Bond Future	9.6837	9.6738	91.0948	91.1359	12
08/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6675.2100	6716.0900	6.6752	6.7161	0
08/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	77.0400	76.7900	0.0770	0.0768	0
08/10/2024	R213 On 08-May-25			Bond Future	9.7671	9.7568	89.3534	89.3949	0
08/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3716.9000	3751.4500	3.7169	3.7515	0
08/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	753.2900	746.3400	0.7533	0.7463	0
08/10/2024	R213 On 07-August-25			Bond Future	9.8822	9.8715	91.0378	91.0795	0
08/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7057.4100	7095.6500	7.0574	7.0957	0
08/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	486.6400	483.2000	0.4866	0.4832	0
08/10/2024	R213 On 06-November-25			Bond Future	10.0254	10.0141	89.1613	89.2032	0
08/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2532.9800	2557.9700	2.5330	2.5580	0
08/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2441.2800	2424.3600	2.4413	2.4244	0
08/10/2024	R214 On 07-November-24			Bond Future	10.9160	10.8966	67.9911	68.0999	20,982
08/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8509.4800	8618.2900	8.5095	8.6183	0
08/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.4600	0.4900	0.0005	0.0005	0
08/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8554.9200	8663.7400	8.5549	8.6637	0
08/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.4300	0.4700	0.0004	0.0005	0
08/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8600.3300	8709.1400	8.6003	8.7091	0
08/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.4100	0.4400	0.0004	0.0004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	R214 On 06-February-25			Bond Future	10.9961	10.9761	69.3872	69.4979	2,000
08/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4529.2000	4624.2800	4.5292	4.6243	554
08/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	549.5600	533.9500	0.5496	0.5340	0
08/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6664.3900	6768.4200	6.6644	6.7684	554
08/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	240.2000	233.5400	0.2402	0.2335	0
08/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8657.8500	8765.6500	8.6579	8.7657	0
08/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	111.2800	108.3900	0.1113	0.1084	0
08/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12472.8000	12583.1400	12.4728	12.5831	0
08/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	14.9100	14.5600	0.0149	0.0146	554
08/10/2024	R214 On 08-May-25			Bond Future	11.0812	11.0606	67.4670	67.5795	0
08/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7258.7000	7358.2000	7.2587	7.3582	0
08/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	606.0700	592.9900	0.6061	0.5930	0
08/10/2024	R214 On 07-August-25			Bond Future	11.1833	11.1620	68.7382	68.8525	0
08/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9412.9000	9514.0300	9.4129	9.5140	0
08/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	761.7000	748.5900	0.7617	0.7486	0
08/10/2024	R214 On 06-November-25			Bond Future	11.2983	11.2764	66.7038	66.8198	0
08/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4759.4900	4834.2700	4.7595	4.8343	0
08/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2988.0100	2946.8300	2.9880	2.9468	0
08/10/2024	R248 On 07-November-24			Bond Future	11.0973	11.0628	82.2923	82.5317	250,951
08/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10335.5300	10574.9400	10.3355	10.5749	0
08/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.6800	0.6500	0.0007	0.0007	0
08/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10389.9300	10629.3400	10.3899	10.6293	0
08/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.6500	0.6200	0.0007	0.0006	0
08/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10444.2500	10683.6600	10.4443	10.6837	0
08/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.6200	0.5900	0.0006	0.0006	0
08/10/2024	R248 On 06-February-25			Bond Future	11.1812	11.1455	83.9820	84.2260	203,389
08/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	280.2500	314.1700	0.2803	0.3142	660
08/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6691.0700	6481.0200	6.6911	6.4810	0
08/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1654.8900	1769.5100	1.6549	1.7695	660
08/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2906.1700	2776.8200	2.9062	2.7768	0
08/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4470.9100	4658.1800	4.4709	4.6582	0
08/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1063.2400	1006.5400	1.0632	1.0065	660
08/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9588.8200	9819.8800	9.5888	9.8199	0
08/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	223.2000	210.2900	0.2232	0.2103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	R248 On 08-May-25			Bond Future	11.2696	11.2328	81.2091	81.4574	0
08/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8913.3600	9128.9700	8.9134	9.1290	0
08/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	760.8500	728.0800	0.7609	0.7281	0
08/10/2024	R248 On 07-August-25			Bond Future	11.3750	11.3369	82.7388	82.9913	0
08/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11616.5000	11837.4700	11.6165	11.8375	0
08/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	911.6900	880.1300	0.9117	0.8801	0
08/10/2024	R248 On 06-November-25			Bond Future	11.4930	11.4536	79.8193	80.0759	0
08/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5377.5300	5534.0700	5.3775	5.5341	0
08/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3800.5100	3700.3600	3.8005	3.7004	0
08/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0