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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For November 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	2025 On 07-November-24			Bond Future	181.5800	181.5800	181.5800	181.5800	0
08/11/2024	2029 On 07-November-24			Bond Future	132.4200	132.4200	132.4200	132.4200	0
08/11/2024	2029 On 06-February-25			Bond Future	134.7590	134.7124	134.7590	134.7124	8,604
08/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2358.9600	2312.4000	2.3590	2.3124	0
08/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2029 On 08-May-25			Bond Future	136.1367	136.0887	136.1367	136.0887	728
08/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1713.3500	1761.2800	1.7134	1.7613	0
08/11/2024	2029 On 07-August-25			Bond Future	138.8728	138.8233	138.8728	138.8233	0
08/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1462.7800	1413.3000	1.4628	1.4133	0
08/11/2024	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
08/11/2024	2029 On 06-November-25			Bond Future	140.1632	140.1118	140.1632	140.1118	0
08/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	373.2200	321.7900	0.3732	0.3218	0
08/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2029 On 05-February-26			Bond Future	142.7475	142.7475	142.7475	142.7475	0
08/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2637.5000	2637.5000	2.6375	2.6375	0
08/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2030 On 07-November-24			Bond Future	10.7500	10.7500	91.4674	91.4674	0
08/11/2024	2030 On 06-February-25			Bond Future	9.2154	9.2372	95.4780	95.3950	152,444
08/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	363.1800	372.1000	0.3632	0.3721	800
08/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2425.1000	2517.0300	2.4251	2.5170	0
08/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1035.2100	1009.7600	1.0352	1.0098	800
08/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1169.7300	1227.2900	1.1697	1.2273	0
08/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2245.0500	2185.7500	2.2451	2.1858	0
08/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	461.8200	485.5300	0.4618	0.4855	800
08/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5427.3600	5346.3500	5.4274	5.3464	0
08/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	55.4200	57.4200	0.0554	0.0574	0
08/11/2024	2030 On 08-May-25			Bond Future	9.2781	9.3014	97.4362	97.3513	0
08/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	635.6500	650.9000	0.6357	0.6509	800
08/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2845.1600	2945.3400	2.8452	2.9453	0
08/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	968.7500	967.4600	0.9688	0.9675	1,320
08/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2173.0700	2256.7100	2.1731	2.2567	0
08/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1339.1800	1322.3400	1.3392	1.3223	800
08/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1697.2700	1765.3600	1.6973	1.7654	0
08/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1873.9500	1839.7000	1.8740	1.8397	680
08/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1250.2400	1300.9200	1.2502	1.3009	0
08/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3042.8500	2987.3900	3.0429	2.9874	0
08/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	704.1700	733.6400	0.7042	0.7336	0
08/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3204.6900	3147.0300	3.2047	3.1470	0
08/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	654.3400	681.6100	0.6543	0.6816	800
08/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4108.7500	4043.6700	4.1088	4.0437	1,640
08/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	439.4800	459.3300	0.4395	0.4593	0
08/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5248.3500	5176.7000	5.2484	5.1767	2,280
08/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	271.9000	285.1800	0.2719	0.2852	0
08/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8901.4200	8827.2700	8.9014	8.8273	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	42.4200	53.2000	0.0424	0.0532	1,640
08/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10219.7200	10140.2900	10.2197	10.1403	0
08/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	17.5700	23.0700	0.0176	0.0231	2,280
08/11/2024	2030 On 07-August-25			Bond Future	9.3660	9.3910	95.3604	95.2734	0
08/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4411.1000	4377.6800	4.4111	4.3777	1,054
08/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	634.9500	688.5600	0.6350	0.6886	0
08/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6180.9000	6131.2800	6.1809	6.1313	0
08/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	351.0400	388.4500	0.3510	0.3885	0
08/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9107.5700	9036.7200	9.1076	9.0367	0
08/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	102.8800	119.0600	0.1029	0.1191	1,054
08/11/2024	2030 On 06-November-25			Bond Future	9.4657	9.4926	97.2128	97.1236	0
08/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2154.4500	2110.3200	2.1545	2.1103	0
08/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1908.7500	1953.8000	1.9088	1.9538	0
08/11/2024	2030 On 05-February-26			Bond Future	9.6202	9.6202	94.9698	94.9698	0
08/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	1904.0200	1906.3300	1.9040	1.9063	0
08/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2313.0400	2315.3500	2.3130	2.3154	0
08/11/2024	2032 On 07-November-24			Bond Future	11.4800	11.4800	85.1604	85.1604	0
08/11/2024	2032 On 06-February-25			Bond Future	9.8564	9.8782	94.9257	94.8216	111,202
08/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	562.6700	562.9000	0.5627	0.5629	800
08/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2677.2800	2781.6000	2.6773	2.7816	0
08/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1560.8300	1537.8700	1.5608	1.5379	800
08/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1257.7500	1338.8800	1.2578	1.3389	0
08/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3864.3900	3799.7000	3.8644	3.7997	0
08/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	353.0000	392.4000	0.3530	0.3924	800
08/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8412.6300	8315.2800	8.4126	8.3153	0
08/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	34.7100	41.4500	0.0347	0.0415	0
08/11/2024	2032 On 08-May-25			Bond Future	9.9318	9.9547	92.7079	92.6015	37,405
08/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	935.9900	939.4800	0.9360	0.9395	800
08/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3351.6600	3461.5400	3.3517	3.4615	0
08/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1925.4300	1887.6000	1.9254	1.8876	800
08/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1980.1500	2048.7100	1.9802	2.0487	0
08/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5012.9300	4927.8500	5.0129	4.9279	0
08/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	609.8200	631.1300	0.6098	0.6311	0
08/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5230.4000	5144.2200	5.2304	5.1442	0

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08/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	566.0400	586.2500	0.5660	0.5863	800
08/11/2024	2032 On 07-August-25			Bond Future	10.0251	10.0492	94.5479	94.4390	0
08/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8824.9200	8726.2300	8.8249	8.7262	0
08/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	408.3500	418.5700	0.4084	0.4186	0
08/11/2024	2032 On 06-November-25			Bond Future	10.1362	10.1617	92.2235	92.1121	0
08/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3617.1900	3561.7800	3.6172	3.5618	0
08/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2389.5500	2445.5900	2.3896	2.4456	0
08/11/2024	2032 On 05-February-26			Bond Future	10.2867	10.2867	93.8952	93.8952	0
08/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2844.1500	2847.5600	2.8442	2.8476	0
08/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3379.3800	3382.7900	3.3794	3.3828	0
08/11/2024	2033 On 07-November-24			Bond Future	126.4100	126.4100	126.4100	126.4100	0
08/11/2024	2033 On 06-February-25			Bond Future	128.0847	128.0920	128.0847	128.0920	6,452
08/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3144.6900	3152.0300	3.1447	3.1520	0
08/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2033 On 08-May-25			Bond Future	129.2244	129.2316	129.2244	129.2316	5,288
08/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1395.6400	1388.3900	1.3956	1.3884	0
08/11/2024	2033 On 07-August-25			Bond Future	131.8217	131.8285	131.8217	131.8285	0
08/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3171.6900	3178.4900	3.1717	3.1785	0
08/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2033 On 06-November-25			Bond Future	132.8718	132.8778	132.8718	132.8778	0
08/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	268.2300	262.2200	0.2682	0.2622	0
08/11/2024	2033 On 05-February-26			Bond Future	135.3217	135.3217	135.3217	135.3217	0
08/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2441.7100	2441.7100	2.4417	2.4417	0
08/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2037 On 07-November-24			Bond Future	12.5800	12.5800	77.2432	77.2432	0
08/11/2024	2037 On 06-February-25			Bond Future	10.8554	10.8771	84.6761	84.5486	169,918
08/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10266.4800	10149.7400	10.2665	10.1497	0
08/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	51.0500	61.8600	0.0511	0.0619	0
08/11/2024	2037 On 08-May-25			Bond Future	10.9492	10.9718	86.4127	86.2824	3,975
08/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7678.5500	7543.4800	7.6786	7.5435	0
08/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	617.6000	612.8900	0.6176	0.6129	0

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08/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	9009.1800	8874.3800	9.0092	8.8744	15,000
08/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	439.7400	435.3000	0.4397	0.4353	0
08/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12325.9400	12213.0700	12.3259	12.2131	7,500
08/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	165.8400	183.3300	0.1658	0.1833	0
08/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12543.6200	12429.7300	12.5436	12.4297	7,500
08/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	152.9600	169.4300	0.1530	0.1694	0
08/11/2024	2037 On 07-August-25			Bond Future	11.0586	11.0822	83.8671	83.7337	15
08/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1411.2000	1372.3500	1.4112	1.3724	2,541
08/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5620.1400	5714.6600	5.6201	5.7147	0
08/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1839.4400	1788.3200	1.8394	1.7883	2,341
08/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4788.5400	4870.7900	4.7885	4.8708	0
08/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2048.4300	1987.3300	2.0484	1.9873	200
08/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4465.2600	4537.5300	4.4653	4.5375	0
08/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3224.6500	3133.5800	3.2247	3.1336	0
08/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3160.1600	3202.4600	3.1602	3.2025	2,541
08/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4374.2200	4266.1000	4.3742	4.2661	0
08/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2363.1600	2388.4100	2.3632	2.3884	2,541
08/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5844.1300	5727.0900	5.8441	5.7271	0
08/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1685.4100	1701.7400	1.6854	1.7017	2,541
08/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7223.1800	7100.8000	7.2232	7.1008	0
08/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1250.0400	1261.0300	1.2500	1.2610	2,541
08/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10703.2200	10577.5500	10.7032	10.5776	0
08/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	608.6700	616.3700	0.6087	0.6164	0
08/11/2024	2037 On 06-November-25			Bond Future	11.1722	11.1968	85.4951	85.3588	0
08/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5363.0300	5292.2300	5.3630	5.2922	0
08/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2874.6600	2940.1700	2.8747	2.9402	0
08/11/2024	2037 On 05-February-26			Bond Future	11.3148	11.3148	82.7872	82.7872	0
08/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3938.7300	3943.3900	3.9387	3.9434	0
08/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4565.2500	4569.9100	4.5653	4.5699	0
08/11/2024	2038 On 07-November-24			Bond Future	135.2900	135.2900	135.2900	135.2900	0
08/11/2024	2038 On 06-February-25			Bond Future	136.9940	136.9270	136.9940	136.9270	2,650
08/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1763.9500	1697.0000	1.7640	1.6970	0
08/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2038 On 08-May-25			Bond Future	139.8370	139.7685	139.8370	139.7685	480

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08/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	157.0200	88.4600	0.1570	0.0885	0
08/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2038 On 07-August-25			Bond Future	140.5055	140.4346	140.5055	140.4346	0
08/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	945.5000	874.5900	0.9455	0.8746	0
08/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2038 On 06-November-25			Bond Future	143.2715	143.1984	143.2715	143.1984	0
08/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	608.5400	681.5600	0.6085	0.6816	0
08/11/2024	2038 On 05-February-26			Bond Future	143.7359	143.7359	143.7359	143.7359	0
08/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	535.8800	535.8800	0.5359	0.5359	0
08/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2040 On 07-November-24			Bond Future	12.8500	12.8500	77.0508	77.0508	0
08/11/2024	2040 On 06-February-25			Bond Future	11.1693	11.1652	84.6612	84.6876	68,955
08/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1392.6400	1382.5000	1.3926	1.3825	780
08/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2476.2200	2439.7100	2.4762	2.4397	0
08/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4062.8900	4062.3500	4.0629	4.0624	0
08/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	797.7900	770.8800	0.7978	0.7709	780
08/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6494.5300	6506.8000	6.4945	6.5068	0
08/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	325.1900	311.0900	0.3252	0.3111	780
08/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10315.1800	10337.9000	10.3152	10.3379	0
08/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	79.3300	75.6800	0.0793	0.0757	0
08/11/2024	2040 On 08-May-25			Bond Future	11.2664	11.2621	86.3975	86.4242	3,900
08/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8551.8200	8547.5900	8.5518	8.5476	0
08/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	653.8500	622.9100	0.6539	0.6229	0
08/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9111.9000	9110.5000	9.1119	9.1105	15,000
08/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	573.6500	545.5400	0.5737	0.5455	0
08/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12270.4900	12301.5400	12.2705	12.3015	7,500
08/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	256.3700	260.7100	0.2564	0.2607	0
08/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12588.4300	12626.5500	12.5884	12.6266	7,500
08/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	230.6700	242.0800	0.2307	0.2421	0
08/11/2024	2040 On 07-August-25			Bond Future	11.3781	11.3737	83.6008	83.6276	16
08/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11292.6500	11261.7000	11.2927	11.2617	0
08/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	714.1000	656.3000	0.7141	0.6563	0
08/11/2024	2040 On 06-November-25			Bond Future	11.4931	11.4887	85.2232	85.2502	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5465.0800	5236.2000	5.4651	5.2362	0
08/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3415.4000	3159.5500	3.4154	3.1596	0
08/11/2024	2040 On 05-February-26			Bond Future	11.6349	11.6349	82.2592	82.2592	0
08/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4159.8200	4164.8400	4.1598	4.1648	0
08/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5020.9800	5026.0000	5.0210	5.0260	0
08/11/2024	2044 On 07-November-24			Bond Future	12.9100	12.9100	73.1271	73.1271	0
08/11/2024	2044 On 06-February-25			Bond Future	11.2605	11.2563	80.7551	80.7825	71,965
08/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5197.9300	5199.9700	5.1979	5.2000	449
08/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	587.2000	561.8400	0.5872	0.5618	0
08/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7729.0700	7744.6800	7.7291	7.7447	449
08/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	239.9400	228.1500	0.2399	0.2282	0
08/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10389.0100	10411.0000	10.3890	10.4110	0
08/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	93.0000	87.5900	0.0930	0.0876	0
08/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13959.6200	13989.4900	13.9596	13.9895	0
08/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	16.8200	19.2900	0.0168	0.0193	449
08/11/2024	2044 On 08-May-25		Call	Bond Future	17.8800	19.7900	0.0179	0.0198	0
08/11/2024	2044 On 08-May-25			Bond Future	11.3528	11.3485	82.4112	82.4391	8,697
08/11/2024	2044 On 08-May-25		Put	Bond Future	17606.6600	17580.7100	17.6067	17.5807	0
08/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1633.3400	1544.1200	1.6333	1.5441	2,490
08/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4503.0600	4385.9800	4.5031	4.3860	0
08/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4042.4500	3914.0100	4.0425	3.9140	0
08/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2162.8300	2006.5300	2.1628	2.0065	2,490
08/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7295.3500	7211.4600	7.2954	7.2115	0
08/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	978.1500	866.4000	0.9782	0.8664	2,490
08/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8781.7600	8721.0400	8.7818	8.7210	0
08/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	695.3600	606.7800	0.6954	0.6068	0
08/11/2024	2044 On 07-August-25			Bond Future	11.4584	11.4540	79.6607	79.6887	0
08/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11361.9000	11365.2100	11.3619	11.3652	0
08/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	739.2400	714.5100	0.7392	0.7145	0
08/11/2024	2044 On 06-November-25			Bond Future	11.5666	11.5621	81.2065	81.2347	0
08/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5551.6000	5225.7000	5.5516	5.2257	0
08/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3633.8700	3279.7500	3.6339	3.2798	0
08/11/2024	2044 On 05-February-26			Bond Future	11.6990	11.6990	78.2948	78.2948	0
08/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4343.3900	4348.6000	4.3434	4.3486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5201.3100	5206.5200	5.2013	5.2065	0
08/11/2024	2046 On 07-November-24			Bond Future	118.8300	118.8300	118.8300	118.8300	0
08/11/2024	2046 On 06-February-25			Bond Future	118.8937	118.9004	118.8937	118.9004	17,906
08/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	4883.6500	4890.3500	4.8837	4.8904	0
08/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2046 On 08-May-25			Bond Future	119.1311	119.1375	119.1311	119.1375	0
08/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2838.8600	2832.5300	2.8389	2.8325	0
08/11/2024	2046 On 07-August-25			Bond Future	121.5248	121.5309	121.5248	121.5309	0
08/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	2834.8300	2840.8500	2.8348	2.8409	0
08/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2046 On 06-November-25			Bond Future	121.6469	121.6520	121.6469	121.6520	0
08/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3763.0700	3758.0500	3.7631	3.7581	0
08/11/2024	2046 On 05-February-26			Bond Future	123.8870	123.8870	123.8870	123.8870	0
08/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2236.9700	2236.9700	2.2370	2.2370	0
08/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2050 On 07-November-24			Bond Future	118.3900	118.3900	118.3900	118.3900	0
08/11/2024	2050 On 06-February-25			Bond Future	117.7675	117.9730	117.7675	117.9730	15,831
08/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2167.5300	2372.9900	2.1675	2.3730	0
08/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2050 On 08-May-25			Bond Future	120.2116	120.4212	120.2116	120.4212	0
08/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	948.4400	738.7900	0.9484	0.7388	0
08/11/2024	2050 On 07-August-25			Bond Future	120.2402	120.4531	120.2402	120.4531	0
08/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	350.2100	563.1400	0.3502	0.5631	0
08/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2050 On 06-November-25			Bond Future	122.6071	122.8236	122.6071	122.8236	0
08/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1812.8800	1596.4000	1.8129	1.5964	0
08/11/2024	2050 On 05-February-26			Bond Future	122.4405	122.4405	122.4405	122.4405	0
08/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	379.4600	379.4600	0.3795	0.3795	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1041.9020	1041.9020	1,041.9020	0
08/11/2024	AL37 On 06-February-25			Index Future	1067.7790	1057.5060	1067.7790	1,057.5060	0
08/11/2024	AL37 On 08-May-25			Index Future	1089.6850	1079.2000	1089.6850	1,079.2000	0
08/11/2024	AL37 On 07-August-25			Index Future	1111.3430	1100.6450	1111.3430	1,100.6450	0
08/11/2024	AL37 On 06-November-25			Index Future	1133.0010	1122.0890	1133.0010	1,122.0890	0
08/11/2024	AL37 On 05-February-26			Index Future	1153.6820	1153.6820	1153.6820	1,153.6820	0
08/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1250.0920	1250.0920	1,250.0920	0
08/11/2024	AL7T On 06-February-25			Index Future	1284.6220	1281.7130	1284.6220	1,281.7130	0
08/11/2024	AL7T On 08-May-25			Index Future	1310.9780	1308.0070	1310.9780	1,308.0070	0
08/11/2024	AL7T On 07-August-25			Index Future	1337.0340	1333.9980	1337.0340	1,333.9980	0
08/11/2024	AL7T On 06-November-25			Index Future	1363.0890	1359.9890	1363.0890	1,359.9890	0
08/11/2024	AL7T On 05-February-26			Index Future	1387.9710	1387.9710	1387.9710	1,387.9710	0
08/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1076.7180	1076.7180	1,076.7180	0
08/11/2024	ALBI On 06-February-25			Index Future	1106.3420	1101.0880	1106.3420	1,101.0880	99
08/11/2024	ALBI On 08-May-25			Index Future	1129.0400	1123.6760	1129.0400	1,123.6760	0
08/11/2024	ALBI On 07-August-25			Index Future	1151.4800	1146.0040	1151.4800	1,146.0040	0
08/11/2024	ALBI On 06-November-25			Index Future	1173.9190	1168.3330	1173.9190	1,168.3330	0
08/11/2024	ALBI On 05-February-26			Index Future	1195.3480	1195.3480	1195.3480	1,195.3480	0
08/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	CS33 On 15-September-33			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
08/11/2024	ES33 On 07-November-24			Bond Future	13.1700	13.1700	72.0659	72.0659	0
08/11/2024	ES33 On 06-February-25			Bond Future	11.0704	11.0926	83.6043	83.4995	0
08/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9872.6900	9767.8800	9.8727	9.7679	0
08/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES33 On 08-May-25			Bond Future	11.1825	11.2057	81.5386	81.4314	0
08/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6766.6500	6659.4500	6.7667	6.6595	0
08/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES33 On 07-August-25			Bond Future	11.3118	11.3361	83.1759	83.0661	0
08/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9371.2700	9261.5300	9.3713	9.2615	0
08/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES33 On 06-November-25			Bond Future	11.4621	11.4877	81.0139	80.9016	0
08/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2363.6600	2251.3800	2.3637	2.2514	0
08/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES33 On 05-February-26			Bond Future	11.6520	11.6520	82.4998	82.4998	0
08/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	695.6400	695.6400	0.6956	0.6956	0
08/11/2024	ES42 On 07-November-24			Bond Future	13.6100	13.6100	66.6350	66.6350	0
08/11/2024	ES42 On 06-February-25			Bond Future	11.5247	11.5206	80.0914	80.1163	0
08/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11697.9000	11722.8200	11.6979	11.7228	0
08/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES42 On 08-May-25			Bond Future	11.6248	11.6206	77.4861	77.5114	0
08/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8855.2500	8880.5100	8.8553	8.8805	0
08/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES42 On 07-August-25			Bond Future	11.7347	11.7304	79.0408	79.0662	0
08/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10768.5900	10794.0400	10.7686	10.7940	0
08/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES42 On 06-November-25			Bond Future	11.8571	11.8527	76.3288	76.3544	0
08/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2994.9100	3020.4900	2.9949	3.0205	0
08/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES42 On 05-February-26			Bond Future	12.0025	12.0025	77.7247	77.7247	0
08/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	875.0000	875.0000	0.8750	0.8750	0
08/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1060.1460	1060.1460	1,060.1460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	GOVI On 06-February-25			GOVI	1089.1990	1084.1700	1089.1990	1,084.1700	646
08/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1171990.0000	1121700.0000	117.1990	112.1700	0
08/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	GOVI On 08-May-25			GOVI	1111.5460	1106.4110	1111.5460	1,106.4110	0
08/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	895460.0000	844110.0000	89.5460	84.4110	0
08/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	GOVI On 07-August-25			GOVI	1133.6380	1128.3960	1133.6380	1,128.3960	0
08/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1226380.0000	1173960.0000	122.6380	117.3960	0
08/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	GOVI On 06-November-25			GOVI	1155.7300	1150.3820	1155.7300	1,150.3820	0
08/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	437300.0000	383820.0000	43.7300	38.3820	0
08/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	GOVI On 05-February-26			GOVI	1176.8260	1176.8260	1176.8260	1,176.8260	0
08/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	268260.0000	268260.0000	26.8260	26.8260	0
08/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
08/11/2024	IGOV On 06-February-25			Index Future	370.1050	364.9810	370.1050	364.9810	888
08/11/2024	IGOV On 08-May-25			Index Future	377.7870	372.5560	377.7870	372.5560	8
08/11/2024	IGOV On 07-August-25			Index Future	385.3820	380.0440	385.3820	380.0440	0
08/11/2024	IGOV On 06-November-25			Index Future	392.9780	387.5330	392.9780	387.5330	0
08/11/2024	IGOV On 05-February-26			Index Future	400.2350	400.2350	400.2350	400.2350	0
08/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
08/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
08/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
08/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
08/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
08/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/11/2024	R033 On 07-November-24			Bond Future	10.3300	10.3300	99.3374	99.3374	0
08/11/2024	R033 On 06-February-25			Bond Future	10.1561	10.1780	102.8069	102.6885	20
08/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2141.2800	2054.1500	2.1413	2.0542	0
08/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1204.8700	1236.2100	1.2049	1.2362	0
08/11/2024	R033 On 08-May-25			Bond Future	10.2418	10.2647	99.8661	99.7451	0
08/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2554.0000	2480.2400	2.5540	2.4802	0
08/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2089.7700	2137.0900	2.0898	2.1371	0
08/11/2024	R033 On 07-August-25			Bond Future	10.3446	10.3687	101.8479	101.7239	0
08/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2791.7400	2712.0500	2.7917	2.7121	0
08/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2866.4500	2910.7600	2.8665	2.9108	0
08/11/2024	R033 On 06-November-25			Bond Future	10.4646	10.4901	98.7819	98.6550	0
08/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2998.9600	2956.9500	2.9990	2.9570	0
08/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3672.5000	3757.3500	3.6725	3.7574	0
08/11/2024	R033 On 05-February-26			Bond Future	10.6220	10.6220	100.5708	100.5708	0
08/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3259.3400	3263.2600	3.2593	3.2633	0
08/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3898.3400	3902.2600	3.8983	3.9023	0
08/11/2024	R035 On 07-November-24			Bond Future	12.1800	12.1800	82.6536	82.6536	0
08/11/2024	R035 On 06-February-25			Bond Future	10.4698	10.4916	94.2426	94.1181	89,516
08/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	792.4000	744.8000	0.7924	0.7448	15,000
08/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2939.3900	3016.3100	2.9394	3.0163	0
08/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1140.4100	1073.8200	1.1404	1.0738	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2350.0000	2407.9300	2.3500	2.4079	0
08/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1344.1200	1270.9600	1.3441	1.2710	1,000
08/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2089.8200	2141.1800	2.0898	2.1412	0
08/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2306.9700	2211.9500	2.3070	2.2120	0
08/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1284.8400	1314.3400	1.2848	1.3143	1,100
08/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4096.5400	3983.5600	4.0965	3.9836	0
08/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	590.1100	601.6500	0.5901	0.6017	7,500
08/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4989.6400	4872.7800	4.9896	4.8728	0
08/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	409.2700	416.9300	0.4093	0.4169	1,100
08/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10268.1800	10144.9100	10.2682	10.1449	0
08/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	46.6800	47.9300	0.0467	0.0479	0
08/11/2024	R035 On 08-May-25			Bond Future	10.5525	10.5752	91.6639	91.5367	0
08/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2166.8800	2072.1500	2.1669	2.0722	150
08/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2800.2100	2832.7200	2.8002	2.8327	0
08/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3826.0400	3707.5400	3.8260	3.7075	0
08/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1635.5000	1644.2400	1.6355	1.6442	150
08/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5824.5400	5697.5000	5.8245	5.6975	400
08/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	927.9600	928.1600	0.9280	0.9282	0
08/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6836.3900	6709.1000	6.8364	6.7091	0
08/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	705.5600	705.5100	0.7056	0.7055	150
08/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7180.4600	7053.0800	7.1805	7.0531	0
08/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	643.6400	643.5000	0.6436	0.6435	0
08/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11222.6100	11112.9100	11.2226	11.1129	0
08/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	204.6500	222.1900	0.2047	0.2222	400
08/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	14053.2600	13935.7000	14.0533	13.9357	0
08/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	67.1000	76.7800	0.0671	0.0768	400
08/11/2024	R035 On 07-August-25			Bond Future	10.6508	10.6746	93.4837	93.3534	0
08/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10625.7200	10500.6500	10.6257	10.5007	0
08/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	513.8100	518.9800	0.5138	0.5190	0
08/11/2024	R035 On 06-November-25			Bond Future	10.7665	10.7914	90.7931	90.6600	0
08/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5062.2700	4840.7600	5.0623	4.8408	0
08/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2780.1200	2691.7500	2.7801	2.6918	0
08/11/2024	R035 On 05-February-26			Bond Future	10.9150	10.9150	92.4395	92.4395	0
08/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3629.2500	3633.5800	3.6293	3.6336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4284.2700	4288.6000	4.2843	4.2886	0
08/11/2024	R038 On 07-November-24			Bond Future	11.2400	11.2400	98.7623	98.7623	0
08/11/2024	R038 On 06-February-25			Bond Future	11.0769	11.0936	102.5947	102.4817	16
08/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2663.3200	2639.9500	2.6633	2.6400	0
08/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1568.2100	1657.7900	1.5682	1.6578	0
08/11/2024	R038 On 08-May-25			Bond Future	11.1781	11.1955	99.2076	99.0921	0
08/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3215.3800	3187.0500	3.2154	3.1871	0
08/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2805.2700	2892.4400	2.8053	2.8924	0
08/11/2024	R038 On 07-August-25			Bond Future	11.2928	11.3110	101.1760	101.0578	0
08/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3521.7400	3521.5900	3.5217	3.5216	0
08/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3866.3400	3984.4100	3.8663	3.9844	0
08/11/2024	R038 On 06-November-25			Bond Future	11.4211	11.4401	97.6550	97.5340	0
08/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3338.0000	3342.5000	3.3380	3.3425	1,770
08/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6210.3500	6335.8400	6.2104	6.3358	0
08/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4034.7700	4033.3000	4.0348	4.0333	0
08/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5199.2100	5318.7300	5.1992	5.3187	0
08/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7750.4400	7713.5700	7.7504	7.7136	0
08/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2202.4500	2286.5700	2.2025	2.2866	1,770
08/11/2024	R038 On 05-February-26			Bond Future	11.5778	11.5778	99.4221	99.4221	0
08/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4526.4400	4531.8600	4.5264	4.5319	0
08/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5389.6400	5395.0600	5.3896	5.3951	0
08/11/2024	R053 On 07-November-24			Bond Future	12.8000	12.8000	92.4326	92.4326	0
08/11/2024	R053 On 06-February-25			Bond Future	11.1920	11.2085	107.9365	107.7918	116
08/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13686.3700	13537.0100	13.6864	13.5370	0
08/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	130.1700	125.5000	0.1302	0.1255	0
08/11/2024	R053 On 08-May-25			Bond Future	11.2766	11.2937	104.2816	104.1337	0
08/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11639.5400	11456.8900	11.6395	11.4569	0
08/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	925.1300	890.4000	0.9251	0.8904	0
08/11/2024	R053 On 07-August-25			Bond Future	11.3713	11.3890	106.3506	106.1993	0
08/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14581.0900	14401.8500	14.5811	14.4019	0
08/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1064.5300	1036.6300	1.0645	1.0366	0
08/11/2024	R053 On 06-November-25			Bond Future	11.4758	11.4943	102.5516	102.3968	0
08/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6793.5500	6888.1500	6.7936	6.8882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4456.2200	4705.6300	4.4562	4.7056	0
08/11/2024	R053 On 05-February-26			Bond Future	11.6017	11.6017	104.4070	104.4070	0
08/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5738.3800	5745.1700	5.7384	5.7452	0
08/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6665.1900	6671.9800	6.6652	6.6720	0
08/11/2024	R186 On 07-November-24			Bond Future	9.1400	9.1400	106.6649	106.6649	0
08/11/2024	R186 On 06-February-25			Bond Future	8.3023	8.2794	105.1899	105.2295	178,826
08/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1349.5600	1391.0500	1.3496	1.3911	0
08/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	98.7300	100.6200	0.0987	0.1006	0
08/11/2024	R186 On 08-May-25			Bond Future	8.3045	8.2779	107.3476	107.3878	0
08/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	725.6400	731.6800	0.7256	0.7317	0
08/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	476.0600	441.9000	0.4761	0.4419	0
08/11/2024	R186 On 07-August-25			Bond Future	8.3569	8.3254	104.1682	104.2087	0
08/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1382.2900	1407.6200	1.3823	1.4076	1,983
08/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	281.3000	266.1100	0.2813	0.2661	0
08/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1867.6700	1898.1400	1.8677	1.8981	0
08/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	186.6100	176.5600	0.1866	0.1766	0
08/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2483.2200	2529.8100	2.4832	2.5298	0
08/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	89.8100	95.8800	0.0898	0.0959	1,983
08/11/2024	R186 On 06-November-25			Bond Future	8.4687	8.4301	106.1922	106.2330	0
08/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	397.9100	390.5200	0.3979	0.3905	0
08/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	756.6000	708.3900	0.7566	0.7084	0
08/11/2024	R186 On 05-February-26			Bond Future	8.8188	8.8188	102.8119	102.8119	0
08/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	359.3900	359.9300	0.3594	0.3599	0
08/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	679.9200	680.4600	0.6799	0.6805	0
08/11/2024	R202 On 07-November-24			Bond Future	266.3300	266.3300	266.3300	266.3300	0
08/11/2024	R202 On 06-February-25			Bond Future	266.5154	266.7337	266.5154	266.7337	1,928
08/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	274.5800	56.3500	0.2746	0.0564	0
08/11/2024	R202 On 08-May-25			Bond Future	272.0469	272.2690	272.0469	272.2690	269
08/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	263.0700	41.0300	0.2631	0.0410	0
08/11/2024	R202 On 07-August-25			Bond Future	272.2361	272.4607	272.2361	272.4607	0
08/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	636.1400	860.6600	0.6361	0.8607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R202 On 06-November-25			Bond Future	277.5962	277.8240	277.5962	277.8240	0
08/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	1956.1900	2183.9600	1.9562	2.1840	0
08/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R202 On 05-February-26			Bond Future	277.3458	277.3458	277.3458	277.3458	0
08/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	474.2300	474.2300	0.4742	0.4742	0
08/11/2024	R209 On 07-November-24			Bond Future	12.2200	12.2200	64.5320	64.5320	0
08/11/2024	R209 On 06-February-25			Bond Future	10.6274	10.6490	74.1030	73.9915	12,623
08/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8646.2000	8535.9000	8.6462	8.5359	0
08/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	51.1900	52.3400	0.0512	0.0523	0
08/11/2024	R209 On 08-May-25			Bond Future	10.7078	10.7302	72.4677	72.3538	6,367
08/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6288.5700	6170.7800	6.2886	6.1708	0
08/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	600.6300	596.7700	0.6006	0.5968	0
08/11/2024	R209 On 07-August-25			Bond Future	10.8005	10.8239	73.9061	73.7896	0
08/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9172.3600	9061.5100	9.1724	9.0615	0
08/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	544.5300	550.2000	0.5445	0.5502	0
08/11/2024	R209 On 06-November-25			Bond Future	10.9054	10.9296	72.1896	72.0705	0
08/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4407.3200	4351.2200	4.4073	4.3512	0
08/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2646.9600	2709.9300	2.6470	2.7099	0
08/11/2024	R209 On 05-February-26			Bond Future	11.0363	11.0363	73.4984	73.4984	0
08/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3441.9300	3445.9800	3.4419	3.4460	0
08/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3955.3500	3959.4000	3.9554	3.9594	0
08/11/2024	R210 On 07-November-24			Bond Future	239.6900	239.6900	239.6900	239.6900	0
08/11/2024	R210 On 06-February-25			Bond Future	244.6062	244.9336	244.6062	244.9336	991
08/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	4996.2300	5323.5600	4.9962	5.3236	0
08/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R210 On 08-May-25			Bond Future	246.3024	246.6357	246.3024	246.6357	300
08/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1727.6200	1394.3300	1.7276	1.3943	0
08/11/2024	R210 On 07-August-25			Bond Future	251.2521	251.5911	251.2521	251.5911	0
08/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2812.1300	3151.0700	2.8121	3.1511	0
08/11/2024	R210 On 07-August-25	248.44	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
08/11/2024	R210 On 06-November-25			Bond Future	252.7584	253.1019	252.7584	253.1019	0
08/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	618.3500	961.9200	0.6184	0.9619	0
08/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R210 On 05-February-26			Bond Future	257.4162	257.4162	257.4162	257.4162	0
08/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4316.1500	4316.1500	4.3162	4.3162	0
08/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2024	R213 On 07-November-24			Bond Future	11.2200	11.2200	82.6883	82.6883	0
08/11/2024	R213 On 06-February-25			Bond Future	9.6036	9.6255	91.4282	91.3369	71,179
08/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6974.2600	6883.4100	6.9743	6.8834	0
08/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	42.7100	43.1100	0.0427	0.0431	0
08/11/2024	R213 On 08-May-25			Bond Future	9.6700	9.6931	89.7450	89.6517	0
08/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3961.1000	3894.5700	3.9611	3.8946	0
08/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	605.8500	632.6300	0.6059	0.6326	0
08/11/2024	R213 On 07-August-25			Bond Future	9.7565	9.7810	91.5270	91.4315	0
08/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7430.7000	7342.5800	7.4307	7.3426	0
08/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	370.7600	378.1800	0.3708	0.3782	0
08/11/2024	R213 On 06-November-25			Bond Future	9.8676	9.8937	89.7517	89.6539	0
08/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2807.9500	2763.4300	2.8080	2.7634	0
08/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2125.8600	2179.1600	2.1259	2.1792	0
08/11/2024	R213 On 05-February-26			Bond Future	10.0253	10.0253	91.3814	91.3814	0
08/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2342.1500	2344.9800	2.3422	2.3450	0
08/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2830.9900	2833.8200	2.8310	2.8338	0
08/11/2024	R214 On 07-November-24			Bond Future	12.6100	12.6100	59.4367	59.4367	0
08/11/2024	R214 On 06-February-25			Bond Future	11.0003	10.9961	69.3642	69.3876	18,355
08/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4421.0400	4425.4100	4.4210	4.4254	554
08/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	464.4400	445.3800	0.4644	0.4454	0
08/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6585.2700	6600.2400	6.5853	6.6002	554
08/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	184.1200	175.6600	0.1841	0.1757	0
08/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8600.5000	8619.9300	8.6005	8.6199	0
08/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	76.9700	72.9700	0.0770	0.0730	0
08/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12442.7600	12467.6300	12.4428	12.4676	0
08/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	7.9100	9.3500	0.0079	0.0094	554
08/11/2024	R214 On 08-May-25			Bond Future	11.0783	11.0740	67.4826	67.5064	3,232

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7242.7300	7239.3700	7.2427	7.2394	0
08/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	574.4800	547.3100	0.5745	0.5473	0
08/11/2024	R214 On 07-August-25			Bond Future	11.1677	11.1632	68.8222	68.8462	0
08/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9352.1800	9357.2000	9.3522	9.3572	0
08/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	617.0200	598.0600	0.6170	0.5981	0
08/11/2024	R214 On 06-November-25			Bond Future	11.2691	11.2646	66.8586	66.8828	0
08/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4804.6100	4536.4500	4.8046	4.5365	0
08/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2878.3200	2586.0000	2.8783	2.5860	0
08/11/2024	R214 On 05-February-26			Bond Future	11.3939	11.3939	68.0710	68.0710	0
08/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3609.0400	3613.3700	3.6090	3.6134	0
08/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4313.1600	4317.4900	4.3132	4.3175	0
08/11/2024	R248 On 07-November-24			Bond Future	12.7900	12.7900	71.9030	71.9030	0
08/11/2024	R248 On 06-February-25			Bond Future	11.1788	11.1798	83.9982	83.9916	273,993
08/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	200.3500	205.9900	0.2004	0.2060	660
08/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6595.0200	6607.2000	6.5950	6.6072	0
08/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1450.4000	1412.7400	1.4504	1.4127	660
08/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2685.5300	2654.4100	2.6855	2.6544	0
08/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	4285.1400	4247.2400	4.2851	4.2472	0
08/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	861.3200	829.9600	0.8613	0.8300	660
08/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9522.0400	9507.1900	9.5220	9.5072	0
08/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	140.2700	131.9600	0.1403	0.1320	0
08/11/2024	R248 On 08-May-25			Bond Future	11.2601	11.2612	81.2729	81.2660	15,902
08/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8929.2900	8884.7400	8.9293	8.8847	0
08/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	712.9400	675.2600	0.7129	0.6753	0
08/11/2024	R248 On 07-August-25			Bond Future	11.3528	11.3539	82.8861	82.8787	0
08/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11668.0100	11575.2900	11.6680	11.5753	0
08/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	815.9200	730.5600	0.8159	0.7306	0
08/11/2024	R248 On 06-November-25			Bond Future	11.4571	11.4583	80.0526	80.0447	0
08/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5430.5900	5224.0800	5.4306	5.2241	0
08/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3620.1900	3421.5800	3.6202	3.4216	0
08/11/2024	R248 On 05-February-26			Bond Future	11.5846	11.5846	81.5030	81.5030	0
08/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4500.7600	4506.1200	4.5008	4.5061	0
08/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5305.2400	5310.6000	5.3052	5.3106	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0