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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	2025 On 01-August-24			Bond Future	181.8706	181.7989	181.8706	181.7989	5,540
08/05/2024	2025 On 07-November-24			Bond Future	186.2514	186.1774	186.2514	186.1774	5,140
08/05/2024	2029 On 01-August-24			Bond Future	131.2175	131.1991	131.2175	131.1991	8,481
08/05/2024	2029 On 07-November-24			Bond Future	132.9710	132.9518	132.9710	132.9518	0
08/05/2024	2029 On 06-February-25			Bond Future	135.9219	135.9011	135.9219	135.9011	0
08/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3521.8500	3501.1400	3.5219	3.5011	0
08/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2029 On 08-May-25			Bond Future	137.4897	137.4674	137.4897	137.4674	0
08/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	360.2600	382.6100	0.3603	0.3826	0
08/05/2024	2029 On 07-August-25			Bond Future	140.3742	140.3494	140.3742	140.3494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2964.1900	2939.3600	2.9642	2.9394	0
08/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2030 On 01-August-24			Bond Future	10.5710	10.5586	89.6308	89.6783	117,985
08/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	833.2600	858.0100	0.8333	0.8580	600
08/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2221.9100	2199.2400	2.2219	2.1992	0
08/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1080.3900	1108.8100	1.0804	1.1088	0
08/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1850.2900	1831.2900	1.8503	1.8313	0
08/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1097.1700	1125.8100	1.0972	1.1258	0
08/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1828.5800	1809.8000	1.8286	1.8098	0
08/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1114.2800	1143.1400	1.1143	1.1431	0
08/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1807.2100	1788.6500	1.8072	1.7887	0
08/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1741.4200	1776.8200	1.7414	1.7768	600
08/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1213.7700	1201.7500	1.2138	1.2018	0
08/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3293.4900	3337.0100	3.2935	3.3370	0
08/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	532.1400	528.2400	0.5321	0.5282	600
08/05/2024	2030 On 07-November-24			Bond Future	10.6682	10.6550	91.7665	91.8148	54,764
08/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1227.6000	1250.8600	1.2276	1.2509	600
08/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2926.5500	2901.4900	2.9266	2.9015	0
08/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2088.1000	2118.9500	2.0881	2.1190	600
08/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1935.1100	1917.6400	1.9351	1.9176	0
08/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2148.6800	2179.9500	2.1487	2.1800	0
08/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1886.0600	1869.0100	1.8861	1.8690	0
08/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2168.9000	2200.3000	2.1689	2.2003	0
08/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1869.7700	1852.8500	1.8698	1.8529	0
08/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2189.4500	2221.0000	2.1895	2.2210	0
08/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1853.8400	1837.0700	1.8538	1.8371	0
08/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5076.9800	5119.8700	5.0770	5.1199	0
08/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	665.9600	660.5300	0.6660	0.6605	600
08/05/2024	2030 On 06-February-25			Bond Future	10.7750	10.7612	89.7707	89.8194	0
08/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2224.6800	2253.0100	2.2247	2.2530	0
08/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2560.0600	2539.7000	2.5601	2.5397	0
08/05/2024	2030 On 08-May-25			Bond Future	10.9034	10.8889	91.7357	91.7847	0
08/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1226.0600	1244.5000	1.2261	1.2445	0
08/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4587.9200	4557.4000	4.5879	4.5574	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1727.1500	1749.8400	1.7272	1.7498	1,640
08/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3758.4200	3732.1500	3.7584	3.7322	0
08/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2345.6200	2372.4500	2.3456	2.3725	2,280
08/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3069.7100	3047.5800	3.0697	3.0476	0
08/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4779.2200	4816.2700	4.7792	4.8163	0
08/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1620.7600	1608.8500	1.6208	1.6089	1,640
08/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5789.0300	5828.6600	5.7890	5.8287	0
08/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1287.4200	1278.0900	1.2874	1.2781	2,280
08/05/2024	2030 On 07-August-25			Bond Future	11.0809	11.0658	89.6243	89.6729	0
08/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1872.8200	1895.3100	1.8728	1.8953	1,054
08/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3832.8000	3806.7400	3.8328	3.8067	0
08/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2920.2700	2948.7900	2.9203	2.9488	0
08/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2826.5400	2806.5100	2.8265	2.8065	0
08/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5007.6100	5043.7300	5.0076	5.0437	0
08/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1739.0500	1726.6200	1.7391	1.7266	1,054
08/05/2024	2032 On 01-August-24			Bond Future	11.4362	11.3982	86.8991	87.0692	100,476
08/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1092.5400	1167.5500	1.0925	1.1676	600
08/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2569.3500	2474.2300	2.5694	2.4742	0
08/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1128.8300	1205.3100	1.1288	1.2053	0
08/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2514.1200	2420.4700	2.5141	2.4205	0
08/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1147.4000	1224.6200	1.1474	1.2246	0
08/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2486.9800	2394.0700	2.4870	2.3941	0
08/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1165.9900	1243.9500	1.1660	1.2440	0
08/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2459.8900	2367.7200	2.4599	2.3677	0
08/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2214.9200	2324.8900	2.2149	2.3249	600
08/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1441.2500	1381.0900	1.4413	1.3811	0
08/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4376.8700	4520.8400	4.3769	4.5208	0
08/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	579.7600	553.6000	0.5798	0.5536	600
08/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5181.2100	5332.1700	5.1812	5.3322	0
08/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	421.9100	402.7400	0.4219	0.4027	11,000
08/05/2024	2032 On 07-November-24			Bond Future	11.5622	11.5223	84.8017	84.9756	52,520
08/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1611.5000	1686.4200	1.6115	1.6864	600
08/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3610.0300	3511.0200	3.6100	3.5110	0
08/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2350.3800	2443.4800	2.3504	2.4435	0

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08/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2752.8600	2672.0300	2.7529	2.6720	0
08/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2373.2200	2466.8000	2.3732	2.4668	0
08/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2731.9100	2651.5600	2.7319	2.6516	0
08/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2395.9100	2489.9800	2.3959	2.4900	0
08/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2710.8500	2630.9900	2.7109	2.6310	0
08/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2678.5700	2778.3400	2.6786	2.7783	600
08/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2470.6900	2396.5300	2.4707	2.3965	0
08/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2751.6800	2852.8500	2.7517	2.8529	1,615
08/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2413.7500	2340.9900	2.4138	2.3410	0
08/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6600.9800	6746.8900	6.6010	6.7469	0
08/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	830.3400	802.3200	0.8303	0.8023	600
08/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7912.7100	8067.4500	7.9127	8.0675	0
08/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	536.4500	517.2600	0.5365	0.5173	1,615
08/05/2024	2032 On 06-February-25			Bond Future	11.6928	11.6510	86.6630	86.8401	0
08/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3096.3200	3195.4000	3.0963	3.1954	0
08/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2981.1000	2903.0800	2.9811	2.9031	0
08/05/2024	2032 On 08-May-25			Bond Future	11.8332	11.7895	84.3929	84.5731	0
08/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1809.4900	1876.1000	1.8095	1.8761	0
08/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5721.4500	5607.7900	5.7215	5.6078	0
08/05/2024	2032 On 07-August-25			Bond Future	12.0084	11.9626	86.1379	86.3206	0
08/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3799.1700	3899.4600	3.7992	3.8995	0
08/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3792.5900	3710.1700	3.7926	3.7102	0
08/05/2024	2033 On 01-August-24			Bond Future	123.2982	123.3166	123.2982	123.3166	7,742
08/05/2024	2033 On 07-November-24			Bond Future	124.7630	124.7815	124.7630	124.7815	0
08/05/2024	2033 On 06-February-25			Bond Future	127.5317	127.5497	127.5317	127.5497	0
08/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2591.7200	2609.6500	2.5917	2.6097	0
08/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2033 On 08-May-25			Bond Future	128.8131	128.8303	128.8131	128.8303	0
08/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1806.9000	1789.7500	1.8069	1.7898	0
08/05/2024	2033 On 07-August-25			Bond Future	131.5156	131.5311	131.5156	131.5311	0
08/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2865.5500	2881.1300	2.8656	2.8811	0
08/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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08/05/2024	2037 On 01-August-24			Bond Future	12.5759	12.5285	74.7945	75.0337	192,819
08/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	995.0400	1084.4500	0.9950	1.0845	0
08/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3499.9700	3350.2700	3.5000	3.3503	0
08/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1013.0400	1103.4500	1.0130	1.1035	0
08/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3465.2000	3316.5000	3.4652	3.3165	0
08/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1031.1000	1122.5300	1.0311	1.1225	1,383
08/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3430.5400	3282.8600	3.4305	3.2829	0
08/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3942.8100	4126.2800	3.9428	4.1263	0
08/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1038.1800	982.5400	1.0382	0.9825	1,383
08/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6351.1700	6564.7500	6.3512	6.5648	0
08/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	455.1000	429.5700	0.4551	0.4296	1,383
08/05/2024	2037 On 07-November-24			Bond Future	12.7141	12.6647	76.5766	76.8213	14,225
08/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2605.8500	2733.0900	2.6059	2.7331	0
08/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3322.5300	3205.1000	3.3225	3.2051	0
08/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2631.0900	2759.0000	2.6311	2.7590	0
08/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3297.7200	3180.9600	3.2977	3.1810	0
08/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2656.6500	2785.2500	2.6567	2.7853	0
08/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3273.2700	3157.2000	3.2733	3.1572	0
08/05/2024	2037 On 06-February-25			Bond Future	12.8554	12.8041	73.9964	74.2458	0
08/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3391.3300	3524.9900	3.3913	3.5250	0
08/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3855.6400	3739.9100	3.8556	3.7399	0
08/05/2024	2037 On 08-May-25			Bond Future	13.0092	12.9558	75.6152	75.8694	3,975
08/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2578.9500	2683.8600	2.5790	2.6839	0
08/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6315.5300	6166.2100	6.3155	6.1662	0
08/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3202.2000	3321.9400	3.2022	3.3219	15,000
08/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5430.2900	5295.8000	5.4303	5.2958	0
08/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5071.8500	5225.9100	5.0719	5.2259	7,500
08/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3709.2800	3609.1100	3.7093	3.6091	0
08/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5209.6500	5365.7900	5.2097	5.3658	7,500
08/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3616.5200	3518.4300	3.6165	3.5184	0
08/05/2024	2037 On 07-August-25			Bond Future	13.1928	13.1372	72.9174	73.1757	0
08/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4244.0300	4380.1100	4.2440	4.3801	0
08/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5099.1500	4976.9100	5.0992	4.9769	0
08/05/2024	2038 On 01-August-24			Bond Future	131.8420	131.9036	131.8420	131.9036	3,564

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08/05/2024	2038 On 07-November-24			Bond Future	135.0178	135.0804	135.0178	135.0804	1,615
08/05/2024	2038 On 06-February-25			Bond Future	135.8847	135.9475	135.8847	135.9475	0
08/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	654.6900	717.5400	0.6547	0.7175	0
08/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2038 On 08-May-25			Bond Future	138.8924	138.9555	138.8924	138.9555	0
08/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	787.6300	724.5300	0.7876	0.7245	0
08/05/2024	2038 On 07-August-25			Bond Future	139.6252	139.6873	139.6252	139.6873	0
08/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	65.2300	127.2900	0.0652	0.1273	0
08/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2040 On 01-August-24			Bond Future	12.8173	12.7803	74.7108	74.9075	44,954
08/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	962.7400	1034.2400	0.9627	1.0342	680
08/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3903.9200	3778.8100	3.9039	3.7788	0
08/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1035.8700	1110.7400	1.0359	1.1107	0
08/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3751.9100	3630.1700	3.7519	3.6302	0
08/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1054.7300	1130.4400	1.0547	1.1304	0
08/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3714.6400	3593.7400	3.7146	3.5937	0
08/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1073.6600	1150.2200	1.0737	1.1502	0
08/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3677.5100	3557.4600	3.6775	3.5575	0
08/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2395.2000	2515.4700	2.3952	2.5155	0
08/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2063.1200	1986.7800	2.0631	1.9868	680
08/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2605.4900	2730.8000	2.6055	2.7308	7,500
08/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1905.6300	1834.3300	1.9056	1.8343	0
08/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4413.1000	4569.5100	4.4131	4.5695	0
08/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1019.2900	979.0900	1.0193	0.9791	680
08/05/2024	2040 On 07-November-24			Bond Future	12.9567	12.9182	76.4909	76.6920	91,394
08/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2840.2400	2948.2100	2.8402	2.9482	0
08/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3452.8900	3359.8200	3.4529	3.3598	0
08/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2867.2400	2975.7600	2.8672	2.9758	0
08/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3427.0800	3334.5600	3.4271	3.3346	0
08/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2894.3600	3003.4300	2.8944	3.0034	0
08/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3401.4500	3309.4800	3.4015	3.3095	0
08/05/2024	2040 On 06-February-25			Bond Future	13.0987	13.0587	73.6581	73.8630	14
08/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3447.4200	3556.4400	3.4474	3.5564	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4214.7000	4118.8200	4.2147	4.1188	0
08/05/2024	2040 On 08-May-25			Bond Future	13.2519	13.2105	75.2693	75.4780	3,900
08/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2779.3400	2870.3900	2.7793	2.8704	0
08/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6009.6000	5891.9200	6.0096	5.8919	0
08/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3045.5100	3141.7500	3.0455	3.1418	15,000
08/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5635.4900	5523.0000	5.6355	5.5230	0
08/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4798.6100	4922.4400	4.7986	4.9224	7,500
08/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3912.7200	3827.8200	3.9127	3.8278	0
08/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4998.2700	5124.6900	4.9983	5.1247	7,500
08/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3768.7400	3686.4300	3.7687	3.6864	0
08/05/2024	2040 On 07-August-25			Bond Future	13.4334	13.3903	72.3131	72.5249	0
08/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4488.1000	4602.1700	4.4881	4.6022	0
08/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5197.2800	5099.5000	5.1973	5.0995	0
08/05/2024	2044 On 01-August-24			Bond Future	12.8982	12.8664	70.7935	70.9632	119,241
08/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	791.6500	847.7700	0.7917	0.8478	0
08/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4210.0700	4096.4700	4.2101	4.0965	0
08/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	807.6500	864.5100	0.8077	0.8645	0
08/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4168.6000	4055.7400	4.1686	4.0557	0
08/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	823.9800	881.5700	0.8240	0.8816	0
08/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4127.5200	4015.3900	4.1275	4.0154	0
08/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2468.6900	2576.5600	2.4687	2.5766	0
08/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1931.2100	1869.3600	1.9312	1.8694	5,000
08/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3267.5900	3389.9700	3.2676	3.3900	0
08/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1438.8000	1391.4600	1.4388	1.3915	15,000
08/05/2024	2044 On 07-November-24			Bond Future	13.0329	12.9997	72.4802	72.6538	234
08/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2830.2200	2924.0900	2.8302	2.9241	0
08/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3530.1700	3450.4400	3.5302	3.4504	0
08/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2857.3000	2951.6500	2.8573	2.9517	0
08/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3504.1800	3424.9300	3.5042	3.4249	0
08/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2884.2800	2979.1000	2.8843	2.9791	0
08/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3478.1600	3399.3800	3.4782	3.3994	0
08/05/2024	2044 On 06-February-25			Bond Future	13.1696	13.1352	69.6847	69.8615	0
08/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3400.6600	3495.5800	3.4007	3.4956	0
08/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4175.1000	4093.2300	4.1751	4.0932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	2044 On 08-May-25			Bond Future	13.3165	13.2809	71.2088	71.3889	0
08/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2893.4500	2974.2400	2.8935	2.9742	0
08/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6009.4700	5910.2100	6.0095	5.9102	0
08/05/2024	2044 On 07-August-25			Bond Future	13.4898	13.4528	68.2938	68.4764	0
08/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4419.1300	4518.1000	4.4191	4.5181	0
08/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5163.3400	5079.6500	5.1633	5.0797	0
08/05/2024	2046 On 01-August-24			Bond Future	114.9111	115.0109	114.9111	115.0109	12,200
08/05/2024	2046 On 07-November-24			Bond Future	115.4678	115.5696	115.4678	115.5696	5,116
08/05/2024	2046 On 06-February-25			Bond Future	118.0298	118.1329	118.0298	118.1329	0
08/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4019.7500	4122.9300	4.0198	4.1229	0
08/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2046 On 08-May-25			Bond Future	118.3772	118.4815	118.3772	118.4815	0
08/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3592.8200	3488.4800	3.5928	3.4885	0
08/05/2024	2046 On 07-August-25			Bond Future	120.8582	120.9630	120.8582	120.9630	0
08/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2168.1900	2272.9500	2.1682	2.2730	0
08/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2050 On 01-August-24			Bond Future	113.7742	113.8924	113.7742	113.8924	11,346
08/05/2024	2050 On 07-November-24			Bond Future	116.5146	116.6355	116.5146	116.6355	4,227
08/05/2024	2050 On 06-February-25			Bond Future	116.7279	116.8504	116.7279	116.8504	0
08/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1127.9300	1250.3600	1.1279	1.2504	0
08/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2050 On 08-May-25			Bond Future	119.3115	119.4357	119.3115	119.4357	0
08/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1848.4800	1724.3300	1.8485	1.7243	0
08/05/2024	2050 On 07-August-25			Bond Future	119.3840	119.5087	119.3840	119.5087	0
08/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	505.9700	381.3300	0.5060	0.3813	0
08/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	8657 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
08/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
08/05/2024	AL37 On 01-August-24			Index Future	958.3550	959.1120	958.3550	959.1120	0
08/05/2024	AL37 On 07-November-24			Index Future	981.1930	981.9670	981.1930	981.9670	0
08/05/2024	AL37 On 06-February-25			Index Future	1002.7470	1003.5360	1002.7470	1,003.5360	0
08/05/2024	AL37 On 08-May-25			Index Future	1024.7390	1025.5430	1024.7390	1,025.5430	0
08/05/2024	AL37 On 07-August-25			Index Future	1046.0490	1046.8640	1046.0490	1,046.8640	0
08/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
08/05/2024	AL7T On 01-August-24			Index Future	1107.0700	1110.1060	1107.0700	1,110.1060	0
08/05/2024	AL7T On 07-November-24			Index Future	1133.4520	1136.5600	1133.4520	1,136.5600	0
08/05/2024	AL7T On 06-February-25			Index Future	1158.3510	1161.5240	1158.3510	1,161.5240	0
08/05/2024	AL7T On 08-May-25			Index Future	1183.7550	1186.9950	1183.7550	1,186.9950	0
08/05/2024	AL7T On 07-August-25			Index Future	1208.3720	1211.6730	1208.3720	1,211.6730	0
08/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
08/05/2024	ALBI On 01-August-24			Index Future	963.5030	965.3730	963.5030	965.3730	91
08/05/2024	ALBI On 07-November-24			Index Future	986.4640	988.3770	986.4640	988.3770	16
08/05/2024	ALBI On 06-February-25			Index Future	1008.1340	1010.0870	1008.1340	1,010.0870	0
08/05/2024	ALBI On 08-May-25			Index Future	1030.2440	1032.2370	1030.2440	1,032.2370	0
08/05/2024	ALBI On 07-August-25			Index Future	1051.6680	1053.6980	1051.6680	1,053.6980	0
08/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	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
08/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	ES33 On 01-August-24			Bond Future	12.9624	12.9208	74.1974	74.3720	0
08/05/2024	ES33 On 07-November-24			Bond Future	13.1418	13.0982	72.1810	72.3596	0
08/05/2024	ES33 On 06-February-25			Bond Future	13.3274	13.2819	73.7818	73.9638	0
08/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	50.2000	232.1900	0.0502	0.2322	0
08/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	ES33 On 08-May-25			Bond Future	13.5188	13.4713	71.6089	71.7943	0
08/05/2024	ES33 On 08-May-25	12.73	Call	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
08/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3163.0900	2977.7000	3.1631	2.9777	0
08/05/2024	ES33 On 07-August-25			Bond Future	13.7435	13.6939	73.1045	73.2926	0
08/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	700.1400	512.0100	0.7001	0.5120	0
08/05/2024	ES42 On 01-August-24			Bond Future	13.2856	13.2436	70.0249	70.2329	0
08/05/2024	ES42 On 07-November-24			Bond Future	13.4415	13.3976	67.4428	67.6556	0
08/05/2024	ES42 On 06-February-25			Bond Future	13.5947	13.5491	68.9379	69.1548	0
08/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	544.3700	761.2700	0.5444	0.7613	0
08/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	ES42 On 08-May-25			Bond Future	13.7582	13.7108	66.1935	66.4146	0
08/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2437.4200	2216.3000	2.4374	2.2163	0
08/05/2024	ES42 On 07-August-25			Bond Future	13.9423	13.8931	67.5723	67.7970	0
08/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	699.8900	475.2200	0.6999	0.4752	0
08/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
08/05/2024	GOVI On 01-August-24			GOVI	949.0640	950.8980	949.0640	950.8980	735
08/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	56940.0000	75280.0000	5.6940	7.5280	0
08/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	56840.0000	75180.0000	5.6840	7.5180	0
08/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	56740.0000	75080.0000	5.6740	7.5080	0
08/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	GOVI On 07-November-24			GOVI	971.6810	973.5580	971.6810	973.5580	0
08/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	229010.0000	247780.0000	22.9010	24.7780	0
08/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	228910.0000	247680.0000	22.8910	24.7680	0
08/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	228810.0000	247580.0000	22.8810	24.7580	0
08/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	GOVI On 06-February-25			GOVI	993.0260	994.9420	993.0260	994.9420	0
08/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	210260.0000	229420.0000	21.0260	22.9420	0
08/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	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
08/05/2024	GOVI On 08-May-25			GOVI	1014.8040	1016.7590	1014.8040	1,016.7590	0
08/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	71960.0000	52410.0000	7.1960	5.2410	0
08/05/2024	GOVI On 07-August-25			GOVI	1035.9070	1037.8980	1035.9070	1,037.8980	0
08/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	249070.0000	268980.0000	24.9070	26.8980	0
08/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
08/05/2024	IGOV On 01-August-24			Index Future	352.2680	352.5530	352.2680	352.5530	586
08/05/2024	IGOV On 07-November-24			Index Future	360.7530	361.0450	360.7530	361.0450	16
08/05/2024	IGOV On 06-February-25			Index Future	368.7600	369.0570	368.7600	369.0570	0
08/05/2024	IGOV On 08-May-25			Index Future	376.9280	377.2310	376.9280	377.2310	0
08/05/2024	IGOV On 07-August-25			Index Future	384.8450	385.1520	384.8450	385.1520	0
08/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
08/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
08/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
08/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
08/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
08/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
08/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
08/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
08/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
08/05/2024	R035 On 01-August-24			Bond Future	12.2046	12.1515	84.3424	84.6101	74,642
08/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1126.9200	1233.7500	1.1269	1.2338	0
08/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3251.5700	3090.6900	3.2516	3.0907	0
08/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1146.1500	1254.1000	1.1462	1.2541	0
08/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3218.6400	3058.8800	3.2186	3.0589	0
08/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1165.5700	1274.6400	1.1656	1.2746	0
08/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3185.9400	3027.3000	3.1859	3.0273	0
08/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2074.1900	2225.8400	2.0742	2.2258	5,100
08/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2097.1900	1981.1300	2.0972	1.9811	0
08/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2797.2100	2973.1900	2.7972	2.9732	0
08/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1575.1400	1483.4100	1.5751	1.4834	5,100
08/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2953.1300	3133.5700	2.9531	3.1336	0
08/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1485.2800	1398.0100	1.4853	1.3980	2,740
08/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4857.1200	5077.0600	4.8571	5.0771	0
08/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	754.8400	707.0700	0.7548	0.7071	7,500
08/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4968.8500	5190.4500	4.9689	5.1905	0
08/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	726.4500	680.3400	0.7265	0.6803	8,650
08/05/2024	R035 On 07-November-24			Bond Future	12.3449	12.2894	81.8358	82.1096	91,710
08/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2513.3000	2652.2000	2.5133	2.6522	0
08/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3381.0400	3246.1000	3.3810	3.2461	0
08/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2538.1200	2677.7800	2.5381	2.6778	0
08/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3355.9000	3221.7200	3.3559	3.2217	0
08/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2563.0500	2703.4700	2.5631	2.7035	0
08/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3330.9100	3197.4900	3.3309	3.1975	0
08/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2587.8700	2729.0500	2.5879	2.7291	1,000
08/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3305.8600	3173.2000	3.3059	3.1732	0
08/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5685.1400	5891.0000	5.6851	5.8910	0
08/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1486.9400	1418.9600	1.4869	1.4190	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	R035 On 06-February-25			Bond Future	12.4905	12.4326	83.6322	83.9115	0
08/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3399.7700	3548.8400	3.3998	3.5488	0
08/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3788.6600	3658.5000	3.7887	3.6585	0
08/05/2024	R035 On 08-May-25			Bond Future	12.6363	12.5760	80.9457	81.2303	0
08/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2294.1100	2404.0700	2.2941	2.4041	0
08/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6475.5500	6300.8700	6.4756	6.3009	0
08/05/2024	R035 On 07-August-25			Bond Future	12.8125	12.7497	82.6197	82.9090	0
08/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4152.1100	4303.4200	4.1521	4.3034	0
08/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4904.1200	4766.1300	4.9041	4.7661	0
08/05/2024	R053 On 01-August-24			Bond Future	12.7687	12.7417	95.3288	95.5184	0
08/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4453.7100	4593.0600	4.4537	4.5931	0
08/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1989.0400	1938.8300	1.9890	1.9388	0
08/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4497.6300	4637.5400	4.4976	4.6375	0
08/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1966.5000	1916.8500	1.9665	1.9169	0
08/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4541.6900	4682.1500	4.5417	4.6822	0
08/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1944.2000	1895.1000	1.9442	1.8951	0
08/05/2024	R053 On 07-November-24			Bond Future	12.9021	12.8739	91.7271	91.9210	0
08/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3828.7500	3936.5900	3.8288	3.9366	0
08/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4603.9000	4517.8800	4.6039	4.5179	0
08/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3864.4500	3972.8200	3.8645	3.9728	0
08/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4569.9500	4484.4600	4.5700	4.4845	0
08/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3900.2900	4009.1900	3.9003	4.0092	0
08/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4536.2300	4451.2700	4.5362	4.4513	0
08/05/2024	R053 On 06-February-25			Bond Future	13.0345	13.0053	93.7400	93.9373	0
08/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4820.3700	4930.4700	4.8204	4.9305	0
08/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5460.7100	5373.4600	5.4607	5.3735	0
08/05/2024	R053 On 08-May-25			Bond Future	13.1727	13.1423	89.9188	90.1196	0
08/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4129.6500	4224.5300	4.1297	4.2245	0
08/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7778.1200	7672.1100	7.7781	7.6721	0
08/05/2024	R053 On 07-August-25			Bond Future	13.3324	13.3009	91.7747	91.9783	0
08/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5984.4600	6095.7800	5.9845	6.0958	0
08/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	7043.8300	6951.5500	7.0438	6.9516	0
08/05/2024	R186 On 01-August-24			Bond Future	9.2275	9.2181	103.9563	103.9763	82,871

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	130.9300	136.7600	0.1309	0.1368	0
08/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1304.1100	1289.9000	1.3041	1.2899	0
08/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	135.6000	141.5600	0.1356	0.1416	0
08/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1287.2000	1273.1200	1.2872	1.2731	0
08/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	140.3800	146.4800	0.1404	0.1465	0
08/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1270.4000	1256.4600	1.2704	1.2565	0
08/05/2024	R186 On 07-November-24			Bond Future	9.2613	9.2507	106.4335	106.4537	34,925
08/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	652.6800	663.9500	0.6527	0.6640	0
08/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	903.2000	894.2400	0.9032	0.8942	0
08/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	663.6100	674.9700	0.6636	0.6750	0
08/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	895.0200	886.1500	0.8950	0.8862	0
08/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	674.3100	685.7700	0.6743	0.6858	0
08/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	886.6200	877.8500	0.8866	0.8779	0
08/05/2024	R186 On 06-February-25			Bond Future	9.3156	9.3039	103.4536	103.4735	0
08/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	662.6200	672.5100	0.6626	0.6725	0
08/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1148.0700	1138.1300	1.1481	1.1381	0
08/05/2024	R186 On 08-May-25			Bond Future	9.3946	9.3815	105.7187	105.7381	0
08/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	373.4500	379.8100	0.3735	0.3798	0
08/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1752.7800	1739.7600	1.7528	1.7398	0
08/05/2024	R186 On 07-August-25			Bond Future	9.5966	9.5822	102.5920	102.6101	0
08/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	682.3600	690.9800	0.6824	0.6910	1,983
08/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1157.5500	1148.0600	1.1576	1.1481	0
08/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1008.0400	1018.5700	1.0080	1.0186	0
08/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	903.1600	895.5800	0.9032	0.8956	0
08/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1493.8600	1506.3400	1.4939	1.5063	0
08/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	676.6300	671.0000	0.6766	0.6710	1,983
08/05/2024	R202 On 01-August-24			Bond Future	259.1676	259.2050	259.1676	259.2050	441
08/05/2024	R202 On 07-November-24			Bond Future	265.4103	265.4480	265.4103	265.4480	460
08/05/2024	R202 On 06-February-25			Bond Future	266.0546	266.0909	266.0546	266.0909	0
08/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	735.3900	699.1500	0.7354	0.6992	0
08/05/2024	R202 On 08-May-25			Bond Future	271.9440	271.9789	271.9440	271.9789	0
08/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	366.0100	331.1400	0.3660	0.3311	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	R202 On 07-August-25			Bond Future	272.2764	272.3072	272.2764	272.3072	0
08/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	676.3700	707.2400	0.6764	0.7072	0
08/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	R209 On 01-August-24			Bond Future	12.2615	12.2188	65.3939	65.5853	14,498
08/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	883.9600	956.4700	0.8840	0.9565	0
08/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3085.1700	2966.3300	3.0852	2.9663	0
08/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	899.9400	973.2600	0.8999	0.9733	0
08/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3054.3800	2936.3500	3.0544	2.9364	0
08/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	916.0800	990.2200	0.9161	0.9902	0
08/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3023.7900	2906.5800	3.0238	2.9066	0
08/05/2024	R209 On 07-November-24			Bond Future	12.3867	12.3422	63.7945	63.9902	5,237
08/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2219.8600	2320.5100	2.2199	2.3205	0
08/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3001.9800	2906.9100	3.0020	2.9069	0
08/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2241.7200	2342.9300	2.2417	2.3429	0
08/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2979.2100	2884.7000	2.9792	2.8847	0
08/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2263.8700	2365.6300	2.2639	2.3656	0
08/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2956.7800	2862.8200	2.9568	2.8628	0
08/05/2024	R209 On 06-February-25			Bond Future	12.5123	12.4662	65.1948	65.3943	0
08/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3036.3400	3144.6700	3.0363	3.1447	0
08/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3349.5300	3258.3400	3.3495	3.2583	0
08/05/2024	R209 On 08-May-25			Bond Future	12.6442	12.5964	63.4649	63.6682	0
08/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2243.8800	2327.9900	2.2439	2.3280	0
08/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5558.8100	5439.5500	5.5588	5.4396	0
08/05/2024	R209 On 07-August-25			Bond Future	12.7997	12.7502	64.7771	64.9837	0
08/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3848.6900	3959.7900	3.8487	3.9598	0
08/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4349.8200	4254.3200	4.3498	4.2543	0
08/05/2024	R210 On 01-August-24			Bond Future	239.3843	239.3324	239.3843	239.3324	1,336
08/05/2024	R210 On 07-November-24			Bond Future	241.7985	241.7446	241.7985	241.7446	0
08/05/2024	R210 On 06-February-25			Bond Future	247.1640	247.1070	247.1640	247.1070	0
08/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7554.0200	7497.0400	7.5540	7.4970	0
08/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	R210 On 08-May-25			Bond Future	249.2021	249.1416	249.2021	249.1416	0
08/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1172.0900	1111.5600	1.1721	1.1116	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	R210 On 07-August-25			Bond Future	254.4282	254.3627	254.4282	254.3627	0
08/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5988.2100	5922.6800	5.9882	5.9227	0
08/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2024	R213 On 01-August-24			Bond Future	11.0939	11.0711	84.2728	84.3643	25,429
08/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1117.7300	1164.7300	1.1177	1.1647	0
08/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2064.6100	2020.1000	2.0646	2.0201	0
08/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1135.3300	1182.7400	1.1353	1.1827	0
08/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2041.4400	1997.3400	2.0414	1.9973	0
08/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1152.9300	1200.7500	1.1529	1.2008	0
08/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2018.3000	1974.6100	2.0183	1.9746	0
08/05/2024	R213 On 07-November-24			Bond Future	11.2122	11.1882	82.7187	82.8122	10,002
08/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2229.9900	2284.3300	2.2300	2.2843	0
08/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2238.4800	2199.3600	2.2385	2.1994	0
08/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2251.0800	2305.6800	2.2511	2.3057	0
08/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2220.6100	2181.7500	2.2206	2.1818	0
08/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2272.4900	2327.3500	2.2725	2.3274	0
08/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2203.0900	2164.4900	2.2031	2.1645	0
08/05/2024	R213 On 06-February-25			Bond Future	11.3399	11.3148	84.5348	84.6297	0
08/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2676.8600	2731.1000	2.6769	2.7311	0
08/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2638.6400	2598.0400	2.6386	2.5980	0
08/05/2024	R213 On 08-May-25			Bond Future	11.4702	11.4438	82.8231	82.9194	0
08/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1527.0600	1562.9400	1.5271	1.5629	0
08/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5093.7000	5033.3000	5.0937	5.0333	0
08/05/2024	R213 On 07-August-25			Bond Future	11.6398	11.6123	84.5382	84.6352	0
08/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3328.4100	3382.9500	3.3284	3.3830	0
08/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3257.2900	3214.8600	3.2573	3.2149	0
08/05/2024	R214 On 01-August-24			Bond Future	12.5772	12.5344	60.8843	61.0804	9,820
08/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	989.2900	1068.5200	0.9893	1.0685	0
08/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2942.8200	2825.9800	2.9428	2.8260	0
08/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1006.6700	1086.7500	1.0067	1.0868	0
08/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2912.2000	2796.2100	2.9122	2.7962	0
08/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1024.2300	1105.1600	1.0242	1.1052	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2881.8200	2766.6800	2.8818	2.7667	0
08/05/2024	R214 On 07-November-24			Bond Future	12.7006	12.6561	59.0273	59.2279	1,770
08/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2490.7700	2598.9000	2.4908	2.5989	0
08/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2945.5900	2853.1300	2.9456	2.8531	0
08/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2514.1600	2622.8300	2.5142	2.6228	0
08/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2923.5100	2831.5900	2.9235	2.8316	0
08/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2537.8100	2647.0300	2.5378	2.6470	0
08/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2901.7300	2810.3600	2.9017	2.8104	0
08/05/2024	R214 On 06-February-25			Bond Future	12.8261	12.7801	60.3231	60.5276	0
08/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2973.1300	3082.5300	2.9731	3.0825	0
08/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3490.7000	3395.5900	3.4907	3.3956	0
08/05/2024	R214 On 08-May-25			Bond Future	12.9501	12.9025	58.3351	58.5436	0
08/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2496.3500	2589.9300	2.4964	2.5899	0
08/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4975.5900	4860.6600	4.9756	4.8607	0
08/05/2024	R214 On 07-August-25			Bond Future	13.0964	13.0471	59.5414	59.7533	0
08/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3786.5000	3900.4200	3.7865	3.9004	0
08/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4332.1000	4234.1200	4.3321	4.2341	0
08/05/2024	R248 On 01-August-24			Bond Future	12.7900	12.7576	73.8814	74.0575	247,212
08/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1052.6200	1120.9500	1.0526	1.1210	0
08/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3810.0200	3702.1800	3.8100	3.7022	0
08/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1072.0500	1141.1600	1.0721	1.1412	0
08/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3771.2700	3664.2100	3.7713	3.6642	0
08/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1091.6900	1161.5800	1.0917	1.1616	0
08/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3732.8100	3626.5300	3.7328	3.6265	0
08/05/2024	R248 On 07-November-24			Bond Future	12.9225	12.8888	71.1891	71.3693	11,423
08/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2892.0100	2989.1400	2.8920	2.9891	0
08/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3660.3500	3577.2900	3.6604	3.5773	0
08/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2919.4500	3017.0800	2.9195	3.0171	0
08/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3633.3600	3550.8000	3.6334	3.5508	0
08/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2946.9900	3045.1100	2.9470	3.0451	0
08/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3606.5500	3524.4800	3.6066	3.5245	0
08/05/2024	R248 On 06-February-25			Bond Future	13.0574	13.0225	72.7517	72.9352	10,000
08/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2989.5200	3079.6000	2.9895	3.0796	0
08/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4854.2500	4760.7600	4.8543	4.7608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	R248 On 08-May-25			Bond Future	13.1907	13.1545	69.8902	70.0772	0
08/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3121.6800	3207.0300	3.1217	3.2070	0
08/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6288.0700	6186.4100	6.2881	6.1864	0
08/05/2024	R248 On 07-August-25			Bond Future	13.3475	13.3100	71.3344	71.5242	0
08/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4636.9000	4740.1700	4.6369	4.7402	0
08/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5336.4600	5249.9700	5.3365	5.2500	0
08/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0