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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For August 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	2025 On 01-August-24			Bond Future	180.4400	180.4400	180.4400	180.4400	0
05/08/2024	2025 On 07-November-24			Bond Future	185.5915	185.5982	185.5915	185.5982	9,240
05/08/2024	2029 On 01-August-24			Bond Future	130.9300	130.9300	130.9300	130.9300	0
05/08/2024	2029 On 07-November-24			Bond Future	132.9151	132.8640	132.9151	132.8640	8,202
05/08/2024	2029 On 06-February-25			Bond Future	135.7565	135.7037	135.7565	135.7037	0
05/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3356.5000	3303.6700	3.3565	3.3037	0
05/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2029 On 08-May-25			Bond Future	137.1894	137.1350	137.1894	137.1350	0
05/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	660.6300	714.9700	0.6606	0.7150	0
05/08/2024	2029 On 07-August-25			Bond Future	140.0253	139.9693	140.0253	139.9693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2615.3400	2559.2500	2.6153	2.5593	0
05/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2029 On 06-November-25			Bond Future	141.3898	139.7900	141.3898	139.7900	0
05/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	1599.8400	0.0000	1.5998	0.0000	0
05/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2030 On 01-August-24			Bond Future	10.3800	10.3800	90.3622	90.3622	0
05/08/2024	2030 On 07-November-24			Bond Future	9.3786	9.2622	96.6511	97.1082	163,656
05/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3538.7300	3934.7900	3.5387	3.9348	600
05/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	353.1000	292.0300	0.3531	0.2920	0
05/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5183.3000	5614.3500	5.1833	5.6144	600
05/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	145.7300	119.6500	0.1457	0.1197	0
05/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5285.1500	5717.5800	5.2852	5.7176	0
05/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	137.9500	113.2500	0.1380	0.1133	0
05/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5319.1600	5752.0200	5.3192	5.7520	0
05/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	135.4500	111.1800	0.1355	0.1112	0
05/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5353.1800	5786.4800	5.3532	5.7865	0
05/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	132.9900	109.1600	0.1330	0.1092	0
05/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9304.7100	9760.1100	9.3047	9.7601	0
05/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	9.1100	7.3800	0.0091	0.0074	600
05/08/2024	2030 On 06-February-25			Bond Future	9.4253	9.3017	94.6841	95.1504	0
05/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5040.8900	5443.3200	5.0409	5.4433	0
05/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	462.8600	398.9400	0.4629	0.3989	0
05/08/2024	2030 On 08-May-25			Bond Future	9.4937	9.3622	96.6549	97.1306	0
05/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3052.8900	3367.9000	3.0529	3.3679	0
05/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1495.5400	1334.8800	1.4955	1.3349	0
05/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3987.7200	4340.2800	3.9877	4.3403	1,640
05/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1099.7800	976.6700	1.0998	0.9767	0
05/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5000.4400	5383.1500	5.0004	5.3832	2,280
05/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	805.3200	712.3600	0.8053	0.7124	0
05/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8350.7700	8791.8500	8.3508	8.7919	0
05/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	273.1000	238.5100	0.2731	0.2385	1,640
05/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9583.4600	10037.2800	9.5835	10.0373	0
05/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	162.6400	140.7900	0.1626	0.1408	2,280
05/08/2024	2030 On 07-August-25			Bond Future	9.5805	9.4400	94.6185	95.1035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4361.5400	4713.2700	4.3615	4.7133	1,054
05/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1327.3200	1194.0500	1.3273	1.1941	0
05/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5964.3700	6358.0900	5.9644	6.3581	0
05/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	876.4400	785.1600	0.8764	0.7852	0
05/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8642.7700	9083.8500	8.6428	9.0839	0
05/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	380.0100	336.0900	0.3800	0.3361	1,054
05/08/2024	2030 On 06-November-25			Bond Future	9.6837	9.5400	96.4943	96.9671	0
05/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2234.8100	2478.0900	2.2348	2.4781	0
05/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2707.5800	2478.0900	2.7076	2.4781	0
05/08/2024	2032 On 01-August-24			Bond Future	11.1400	11.1400	88.2387	88.2387	0
05/08/2024	2032 On 07-November-24			Bond Future	10.2198	10.0788	90.9168	91.5920	105,038
05/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2754.6800	3248.8200	2.7547	3.2488	0
05/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	966.2400	785.1600	0.9662	0.7852	200
05/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4552.5000	5139.3800	4.5525	5.1394	600
05/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	435.9000	347.5600	0.4359	0.3476	0
05/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	5952.6100	6577.6700	5.9526	6.5777	0
05/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	239.9600	189.8000	0.2400	0.1898	0
05/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	5992.3100	6618.1900	5.9923	6.6182	0
05/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	235.8700	186.5300	0.2359	0.1865	0
05/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6032.1200	6658.7900	6.0321	6.6588	0
05/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	231.9300	183.3800	0.2319	0.1834	0
05/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6512.1400	7147.5200	6.5121	7.1475	600
05/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	189.1300	149.2900	0.1891	0.1493	0
05/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6632.7000	7270.0200	6.6327	7.2700	1,615
05/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	179.6400	141.7400	0.1796	0.1417	0
05/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	11894.3200	12567.5000	11.8943	12.5675	0
05/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	8.5500	6.5100	0.0086	0.0065	600
05/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13493.8900	14168.5000	13.4939	14.1685	0
05/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	2.5000	1.8900	0.0025	0.0019	1,615
05/08/2024	2032 On 06-February-25			Bond Future	10.3000	10.1521	92.8380	93.5271	0
05/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6860.3400	7461.2600	6.8603	7.4613	0
05/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	570.1500	482.0000	0.5702	0.4820	0
05/08/2024	2032 On 08-May-25			Bond Future	10.3913	10.2362	90.6052	91.3083	0
05/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4218.7200	4694.5700	4.2187	4.6946	0

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05/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1918.2900	1691.1200	1.9183	1.6911	0
05/08/2024	2032 On 07-August-25			Bond Future	10.4966	10.3335	92.4544	93.1714	0
05/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7658.7400	8230.3500	7.6587	8.2304	0
05/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1335.7400	1190.3300	1.3357	1.1903	0
05/08/2024	2032 On 06-November-25			Bond Future	10.6243	10.4200	90.1252	90.9959	0
05/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3122.2000	3569.1900	3.1222	3.5692	0
05/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3992.8600	3569.1900	3.9929	3.5692	0
05/08/2024	2033 On 01-August-24			Bond Future	123.7300	123.7300	123.7300	123.7300	0
05/08/2024	2033 On 07-November-24			Bond Future	126.6277	126.4394	126.6277	126.4394	6,936
05/08/2024	2033 On 06-February-25			Bond Future	129.3349	129.1420	129.3349	129.1420	0
05/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4394.8600	4201.9500	4.3949	4.2020	0
05/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2033 On 08-May-25			Bond Future	130.5325	130.3352	130.5325	130.3352	0
05/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	87.4600	284.8400	0.0875	0.2848	0
05/08/2024	2033 On 07-August-25			Bond Future	133.2311	133.0291	133.2311	133.0291	0
05/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4581.0600	4379.0800	4.5811	4.3791	0
05/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2033 On 06-November-25			Bond Future	134.3566	133.1400	134.3566	133.1400	0
05/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1216.5700	0.0000	1.2166	0.0000	0
05/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2037 On 01-August-24			Bond Future	12.1000	12.1000	77.2467	77.2467	0
05/08/2024	2037 On 07-November-24			Bond Future	11.4338	11.2736	83.3100	84.2133	186,176
05/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	6444.6600	7255.3900	6.4447	7.2554	0
05/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	427.9700	335.4100	0.4280	0.3354	0
05/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	6488.4400	7300.4600	6.4884	7.3005	0
05/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	421.7000	330.4300	0.4217	0.3304	0
05/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	6532.2600	7345.5500	6.5323	7.3456	0
05/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	415.5100	325.5100	0.4155	0.3255	0
05/08/2024	2037 On 06-February-25			Bond Future	11.5356	11.3693	80.8102	81.7323	0
05/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7272.0800	8045.1700	7.2721	8.0452	0
05/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	922.5400	773.5900	0.9225	0.7736	0
05/08/2024	2037 On 08-May-25			Bond Future	11.6516	11.4787	82.4917	83.4326	3,975

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05/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5489.5100	6139.7400	5.4895	6.1397	0
05/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2349.6400	2058.9600	2.3496	2.0590	0
05/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	6546.5900	7246.0700	6.5466	7.2461	15,000
05/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1898.2300	1656.8000	1.8982	1.6568	0
05/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9351.5200	10143.7500	9.3515	10.1438	7,500
05/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	1112.5000	963.8200	1.1125	0.9638	0
05/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	9543.4200	10340.4700	9.5434	10.3405	7,500
05/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	1073.8400	929.9800	1.0738	0.9300	0
05/08/2024	2037 On 07-August-25			Bond Future	11.7810	11.6010	79.9145	80.8743	0
05/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8360.4500	9085.7300	8.3605	9.0857	0
05/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	2218.4800	1983.9900	2.2185	1.9840	0
05/08/2024	2037 On 06-November-25			Bond Future	11.9175	11.6300	81.4966	83.0067	0
05/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	3946.0600	4720.5500	3.9461	4.7206	0
05/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5456.1600	4720.5500	5.4562	4.7206	0
05/08/2024	2038 On 01-August-24			Bond Future	136.8900	136.8900	136.8900	136.8900	0
05/08/2024	2038 On 07-November-24			Bond Future	138.9348	139.2485	138.9348	139.2485	3,218
05/08/2024	2038 On 06-February-25			Bond Future	139.7943	140.1142	139.7943	140.1142	0
05/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4564.2600	4884.2100	4.5643	4.8842	0
05/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2038 On 08-May-25			Bond Future	142.7388	143.0648	142.7388	143.0648	0
05/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3058.7600	3384.7800	3.0588	3.3848	0
05/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2038 On 07-August-25			Bond Future	143.5362	143.8687	143.5362	143.8687	0
05/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3976.1600	4308.6600	3.9762	4.3087	0
05/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2038 On 06-November-25			Bond Future	146.4218	143.8800	146.4218	143.8800	0
05/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2541.7700	0.0000	2.5418	0.0000	0
05/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2040 On 01-August-24			Bond Future	12.3300	12.3300	77.3708	77.3708	0
05/08/2024	2040 On 07-November-24			Bond Future	11.6914	11.5055	83.5768	84.7049	115,262
05/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	3700.4800	4528.8400	3.7005	4.5288	640
05/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1301.8900	1002.1400	1.3019	1.0021	0
05/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	5836.4300	6804.6100	5.8364	6.8046	0

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05/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	648.2200	488.2900	0.6482	0.4883	640
05/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	6931.1200	7943.6400	6.9311	7.9436	0
05/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	457.8900	342.3000	0.4579	0.3423	0
05/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	6977.3100	7991.4100	6.9773	7.9914	0
05/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	451.2700	337.2600	0.4513	0.3373	0
05/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7023.5400	8039.1900	7.0235	8.0392	0
05/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	444.7500	332.2900	0.4448	0.3323	0
05/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	8374.2800	9427.4600	8.3743	9.4275	0
05/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	290.7400	215.8100	0.2907	0.2158	640
05/08/2024	2040 On 06-February-25			Bond Future	11.7950	11.6022	80.8321	81.9837	14
05/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1158.2000	1523.0100	1.1582	1.5230	780
05/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	6070.8900	5284.1600	6.0709	5.2842	0
05/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	2866.5100	3490.6400	2.8665	3.4906	0
05/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	3430.5200	2903.1100	3.4305	2.9031	780
05/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	4558.8200	5340.6100	4.5588	5.3406	0
05/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	2218.5900	1848.8400	2.2186	1.8488	780
05/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	7535.9900	8483.9600	7.5360	8.4840	0
05/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	1129.2500	925.6800	1.1293	0.9257	0
05/08/2024	2040 On 08-May-25			Bond Future	11.9114	11.7113	82.5138	83.6890	3,900
05/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6343.4600	7182.2900	6.3435	7.1823	0
05/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2329.1900	1992.8100	2.3292	1.9928	0
05/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	6794.9200	7657.6400	6.7949	7.6576	15,000
05/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	2140.3700	1827.8800	2.1404	1.8279	0
05/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	9458.0800	10429.9000	9.4581	10.4299	7,500
05/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1327.6600	1124.2700	1.3277	1.1243	0
05/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	9738.7300	10719.4700	9.7387	10.7195	7,500
05/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1264.6700	1070.2000	1.2647	1.0702	0
05/08/2024	2040 On 07-August-25			Bond Future	12.0404	11.8324	79.6862	80.8851	0
05/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9043.5400	9952.7600	9.0435	9.9528	0
05/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2379.6300	2089.9100	2.3796	2.0899	0
05/08/2024	2040 On 06-November-25			Bond Future	12.1754	11.8400	81.2631	83.1735	0
05/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4135.6400	5108.6100	4.1356	5.1086	0
05/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	6046.0900	5108.6100	6.0461	5.1086	0
05/08/2024	2044 On 01-August-24			Bond Future	12.2900	12.2900	74.1545	74.1545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	2044 On 07-November-24			Bond Future	11.7778	11.5869	79.5852	80.7693	78,970
05/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3067.6000	3862.5800	3.0676	3.8626	0
05/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1725.0500	1335.9400	1.7251	1.3359	13,875
05/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4045.7300	4937.2200	4.0457	4.9372	0
05/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	1238.1800	945.5800	1.2382	0.9456	9,540
05/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5106.8100	6075.1500	5.1068	6.0752	0
05/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	880.3800	664.6300	0.8804	0.6646	11,405
05/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	6906.7800	7962.5300	6.9068	7.9625	0
05/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	501.7200	373.3800	0.5017	0.3734	0
05/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	6952.7800	8010.2300	6.9528	8.0102	0
05/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	494.6500	368.0100	0.4947	0.3680	0
05/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	6998.8000	8057.9300	6.9988	8.0579	0
05/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	487.6700	362.7100	0.4877	0.3627	0
05/08/2024	2044 On 06-February-25			Bond Future	11.8770	11.6792	76.8814	78.0902	0
05/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	3575.0200	4309.3800	3.5750	4.3094	449
05/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2838.0400	2363.5700	2.8380	2.3636	0
05/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	5425.2300	6309.5900	5.4252	6.3096	449
05/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1809.8500	1485.3800	1.8099	1.4854	0
05/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	7549.5200	8546.0000	7.5495	8.5460	0
05/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	1127.2600	914.9100	1.1273	0.9149	0
05/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	10653.6600	11747.8000	10.6537	11.7478	0
05/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	584.6100	469.9200	0.5846	0.4699	449
05/08/2024	2044 On 08-May-25			Bond Future	11.9878	11.7828	78.4808	79.7145	0
05/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	6536.2100	7420.3500	6.5362	7.4204	0
05/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2380.2300	2030.6800	2.3802	2.0307	0
05/08/2024	2044 On 07-August-25			Bond Future	12.1099	11.8972	75.6961	76.9547	0
05/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9061.9400	10017.1200	9.0619	10.0171	0
05/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2403.8400	2100.4200	2.4038	2.1004	0
05/08/2024	2044 On 06-November-25			Bond Future	12.2371	11.8800	77.1938	79.2888	0
05/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4188.5200	5255.1800	4.1885	5.2552	0
05/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	6283.4600	5255.1800	6.2835	5.2552	0
05/08/2024	2046 On 01-August-24			Bond Future	119.2400	119.2400	119.2400	119.2400	0
05/08/2024	2046 On 07-November-24			Bond Future	119.2271	119.2325	119.2271	119.2325	18,131
05/08/2024	2046 On 06-February-25			Bond Future	121.7757	121.7807	121.7757	121.7807	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7765.7300	7770.7200	7.7657	7.7707	0
05/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2046 On 08-May-25			Bond Future	122.0981	122.1027	122.0981	122.1027	0
05/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	128.1400	132.7100	0.1281	0.1327	0
05/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2046 On 07-August-25			Bond Future	124.6208	124.6250	124.6208	124.6250	0
05/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	5930.7900	5935.0400	5.9308	5.9350	0
05/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2046 On 06-November-25			Bond Future	124.8433	125.4100	124.8433	125.4100	0
05/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	566.7000	0.0000	0.5667	0.0000	0
05/08/2024	2050 On 01-August-24			Bond Future	121.9400	121.9400	121.9400	121.9400	0
05/08/2024	2050 On 07-November-24			Bond Future	121.4311	121.0259	121.4311	121.0259	15,424
05/08/2024	2050 On 06-February-25			Bond Future	121.6748	121.2606	121.6748	121.2606	0
05/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6074.7700	5660.5500	6.0748	5.6606	0
05/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2050 On 08-May-25			Bond Future	124.2376	123.8142	124.2376	123.8142	0
05/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3077.5600	2654.1500	3.0776	2.6542	0
05/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2050 On 07-August-25			Bond Future	124.4047	123.9721	124.4047	123.9721	0
05/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4514.7400	4082.1300	4.5147	4.0821	0
05/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	2050 On 06-November-25			Bond Future	126.9052	124.4200	126.9052	124.4200	0
05/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2485.1700	0.0000	2.4852	0.0000	0
05/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.9660	1010.9660	1,010.9660	0
05/08/2024	AL37 On 07-November-24			Index Future	1035.4010	1040.5170	1035.4010	1,040.5170	0
05/08/2024	AL37 On 06-February-25			Index Future	1057.3010	1062.5110	1057.3010	1,062.5110	0
05/08/2024	AL37 On 08-May-25			Index Future	1079.3500	1084.6570	1079.3500	1,084.6570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	AL37 On 07-August-25			Index Future	1101.4490	1106.8510	1101.4490	1,106.8510	0
05/08/2024	AL37 On 06-November-25			Index Future	1123.4130	1102.9800	1123.4130	1,102.9800	0
05/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1194.3270	1194.3270	1,194.3270	0
05/08/2024	AL7T On 07-November-24			Index Future	1219.8600	1230.2420	1219.8600	1,230.2420	0
05/08/2024	AL7T On 06-February-25			Index Future	1245.6620	1256.2470	1245.6620	1,256.2470	0
05/08/2024	AL7T On 08-May-25			Index Future	1271.6390	1282.4300	1271.6390	1,282.4300	0
05/08/2024	AL7T On 07-August-25			Index Future	1297.6750	1308.6710	1297.6750	1,308.6710	0
05/08/2024	AL7T On 06-November-25			Index Future	1323.5520	1305.4400	1323.5520	1,305.4400	0
05/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1033.3530	1033.3530	1,033.3530	0
05/08/2024	ALBI On 07-November-24			Index Future	1053.7820	1062.9430	1053.7820	1,062.9430	125
05/08/2024	ALBI On 06-February-25			Index Future	1076.0700	1085.4110	1076.0700	1,085.4110	0
05/08/2024	ALBI On 08-May-25			Index Future	1098.5110	1108.0340	1098.5110	1,108.0340	0
05/08/2024	ALBI On 07-August-25			Index Future	1121.0020	1130.7060	1121.0020	1,130.7060	0
05/08/2024	ALBI On 06-November-25			Index Future	1143.3560	1129.0800	1143.3560	1,129.0800	0
05/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C202 On 07-December-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
05/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	ES33 On 01-August-24			Bond Future	12.7200	12.7200	75.2233	75.2233	0
05/08/2024	ES33 On 07-November-24			Bond Future	11.7325	11.5768	78.2711	78.9854	0
05/08/2024	ES33 On 06-February-25			Bond Future	11.8671	11.7045	79.9439	80.6731	0
05/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6212.3200	6941.5300	6.2123	6.9415	0
05/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	ES33 On 08-May-25			Bond Future	12.0098	11.8399	77.8249	78.5691	0
05/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3052.8800	3797.0800	3.0529	3.7971	0
05/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	ES33 On 07-August-25			Bond Future	12.1672	11.9894	79.4304	80.1896	0
05/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5625.7500	6384.9800	5.6258	6.3850	0
05/08/2024	ES33 On 07-August-25	13.56	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
05/08/2024	ES33 On 06-November-25			Bond Future	12.3511	12.0100	77.2241	78.6502	0
05/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1426.1300	0.0000	1.4261	0.0000	0
05/08/2024	ES42 On 01-August-24			Bond Future	13.1600	13.1600	70.6499	70.6499	0
05/08/2024	ES42 On 07-November-24			Bond Future	12.1701	12.0361	74.0901	74.8520	0
05/08/2024	ES42 On 06-February-25			Bond Future	12.2842	12.1453	75.6726	76.4505	0
05/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7279.1300	8056.9800	7.2791	8.0570	0
05/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	ES42 On 08-May-25			Bond Future	12.4092	12.2649	72.9975	73.7914	0
05/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4366.6300	5160.5100	4.3666	5.1605	0
05/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	ES42 On 07-August-25			Bond Future	12.5414	12.3917	74.5010	75.3110	0
05/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6228.8500	7038.8000	6.2289	7.0388	0
05/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	ES42 On 06-November-25			Bond Future	12.6903	12.3900	71.7273	73.3339	0
05/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	1606.6100	0.0000	1.6066	0.0000	0
05/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.7600	1017.7600	1,017.7600	0
05/08/2024	GOVI On 07-November-24			GOVI	1038.0530	1046.9820	1038.0530	1,046.9820	686
05/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	892730.0000	982020.0000	89.2730	98.2020	0
05/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	892630.0000	981920.0000	89.2630	98.1920	0
05/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	892530.0000	981820.0000	89.2530	98.1820	0
05/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	GOVI On 06-February-25			GOVI	1060.0090	1069.1130	1060.0090	1,069.1130	0
05/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	880090.0000	971130.0000	88.0090	97.1130	0
05/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	GOVI On 08-May-25			GOVI	1082.1140	1091.3960	1082.1140	1,091.3960	0
05/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	601140.0000	693960.0000	60.1140	69.3960	0
05/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	GOVI On 07-August-25			GOVI	1104.2700	1113.7280	1104.2700	1,113.7280	0
05/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	932700.0000	1027280.0000	93.2700	102.7280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	GOVI On 06-November-25			GOVI	1126.2900	1112.0100	1126.2900	1,112.0100	0
05/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	142900.0000	100.0000	14.2900	0.0100	0
05/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/08/2024	IGOV On 01-August-24			Index Future	359.5970	359.5970	359.5970	359.5970	0
05/08/2024	IGOV On 07-November-24			Index Future	368.6430	368.4350	368.6430	368.4350	596
05/08/2024	IGOV On 06-February-25			Index Future	376.5280	376.3100	376.5280	376.3100	0
05/08/2024	IGOV On 08-May-25			Index Future	384.4660	384.2390	384.4660	384.2390	0
05/08/2024	IGOV On 07-August-25			Index Future	392.4220	392.1860	392.4220	392.1860	0
05/08/2024	IGOV On 06-November-25			Index Future	400.3300	391.7600	400.3300	391.7600	0
05/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
05/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
05/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
05/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
05/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
05/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
05/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
05/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/08/2024	R035 On 01-August-24			Bond Future	11.8000	11.8000	86.4149	86.4149	0
05/08/2024	R035 On 07-November-24			Bond Future	11.0264	10.8656	88.7100	89.6030	127,157
05/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	6409.7500	7213.8500	6.4098	7.2139	0
05/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	403.2300	314.3400	0.4032	0.3143	0
05/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	6453.5900	7258.9600	6.4536	7.2590	0
05/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	397.1100	309.4900	0.3971	0.3095	0
05/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	6497.5600	7304.1900	6.4976	7.3042	0
05/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	391.1600	304.8000	0.3912	0.3048	0
05/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	6541.4800	7349.3500	6.5415	7.3494	1,000
05/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	385.2100	300.0900	0.3852	0.3001	0
05/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11131.5000	12010.1000	11.1315	12.0101	0
05/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	59.0400	44.6500	0.0590	0.0447	1,000
05/08/2024	R035 On 06-February-25			Bond Future	11.1279	10.9604	90.5851	91.4965	0
05/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7402.8300	8174.9700	7.4028	8.1750	0
05/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	838.8300	699.5500	0.8388	0.6996	0
05/08/2024	R035 On 08-May-25			Bond Future	11.2330	11.0586	87.9575	88.8875	0
05/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4137.5400	4708.5100	4.1375	4.7085	400
05/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2947.4400	2588.3800	2.9474	2.5884	0
05/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5173.8300	5807.2700	5.1738	5.8073	0
05/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2343.4900	2046.9000	2.3435	2.0469	0
05/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	8507.5600	9274.1400	8.5076	9.2741	0
05/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1196.0800	1032.6300	1.1961	1.0326	400
05/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	10962.0800	11792.0700	10.9621	11.7921	0
05/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	682.4000	582.3600	0.6824	0.5824	400
05/08/2024	R035 On 07-August-25			Bond Future	11.3510	11.1691	89.7532	90.7018	0
05/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8401.2500	9126.2600	8.4013	9.1263	0
05/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	2019.8200	1796.1600	2.0198	1.7962	0
05/08/2024	R035 On 06-November-25			Bond Future	11.4908	11.2000	87.0237	88.5110	0
05/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3740.5800	4497.0900	3.7406	4.4971	0
05/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	5227.8400	4497.0900	5.2278	4.4971	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	R053 On 01-August-24			Bond Future	13.1400	13.1400	92.7977	92.7977	0
05/08/2024	R053 On 07-November-24			Bond Future	11.6808	11.4898	100.8852	102.4719	3,638
05/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	9103.5600	10509.5600	9.1036	10.5096	0
05/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	720.6300	539.9400	0.7206	0.5399	0
05/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	9163.4200	10571.7300	9.1634	10.5717	0
05/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	710.8400	532.4600	0.7108	0.5325	0
05/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	9223.3300	10633.9200	9.2233	10.6339	0
05/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	701.1900	525.0900	0.7012	0.5251	0
05/08/2024	R053 On 06-February-25			Bond Future	11.7759	11.5780	103.0167	104.6365	0
05/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	10183.1000	11515.8900	10.1831	11.5159	0
05/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1546.7000	1259.7100	1.5467	1.2597	0
05/08/2024	R053 On 08-May-25			Bond Future	11.8780	11.6728	99.2910	100.9440	0
05/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	8873.5600	10066.2500	8.8736	10.0663	0
05/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	3149.8000	2689.4400	3.1498	2.6894	0
05/08/2024	R053 On 07-August-25			Bond Future	11.9881	11.7752	101.3157	103.0022	0
05/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	11517.7200	12796.5400	11.5177	12.7965	0
05/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	3036.0700	2628.4300	3.0361	2.6284	0
05/08/2024	R053 On 06-November-25			Bond Future	12.1113	11.7600	97.4566	100.2143	0
05/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5369.3200	6772.8400	5.3693	6.7728	0
05/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	8127.0400	6772.8400	8.1270	6.7728	0
05/08/2024	R186 On 01-August-24			Bond Future	8.6900	8.6900	105.1079	105.1079	0
05/08/2024	R186 On 07-November-24			Bond Future	8.2143	8.1681	108.4537	108.5440	128,874
05/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1878.1000	1962.1400	1.8781	1.9621	0
05/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	108.3400	102.1000	0.1083	0.1021	0
05/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1894.6400	1978.8300	1.8946	1.9788	0
05/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	105.7700	99.6800	0.1058	0.0997	0
05/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1911.2200	1995.5600	1.9112	1.9956	0
05/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	103.2500	97.3100	0.1033	0.0973	0
05/08/2024	R186 On 06-February-25			Bond Future	8.1628	8.1101	105.4319	105.5237	0
05/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1774.1300	1850.2100	1.7741	1.8502	0
05/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	281.2800	265.6500	0.2813	0.2657	0
05/08/2024	R186 On 08-May-25			Bond Future	8.1200	8.0586	107.6268	107.7200	0
05/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1086.2800	1147.8800	1.0863	1.1479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	557.5400	525.9800	0.5575	0.5260	0
05/08/2024	R186 On 07-August-25			Bond Future	8.0906	8.0174	104.5113	104.6059	0
05/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1681.0700	1757.9500	1.6811	1.7580	1,983
05/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	236.9600	219.2300	0.2370	0.2192	0
05/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2156.5700	2240.3100	2.1566	2.2403	0
05/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	132.3900	121.5200	0.1324	0.1215	0
05/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2794.9200	2884.2200	2.7949	2.8842	0
05/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	58.3900	53.0800	0.0584	0.0531	1,983
05/08/2024	R186 On 06-November-25			Bond Future	8.0996	8.1300	106.5832	106.5509	0
05/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	668.7100	654.4700	0.6687	0.6545	0
05/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	636.4200	654.4700	0.6364	0.6545	0
05/08/2024	R202 On 01-August-24			Bond Future	265.2600	265.2600	265.2600	265.2600	0
05/08/2024	R202 On 07-November-24			Bond Future	269.2205	269.0248	269.2205	269.0248	1,076
05/08/2024	R202 On 06-February-25			Bond Future	269.7737	269.5725	269.7737	269.5725	0
05/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	2983.7000	2782.5400	2.9837	2.7825	0
05/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	R202 On 08-May-25			Bond Future	275.4564	275.2499	275.4564	275.2499	0
05/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3146.4200	2939.8700	3.1464	2.9399	0
05/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	R202 On 07-August-25			Bond Future	275.8397	275.6284	275.8397	275.6284	0
05/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4239.6700	4028.4100	4.2397	4.0284	0
05/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	R202 On 06-November-25			Bond Future	281.3850	275.6400	281.3850	275.6400	0
05/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5745.0200	0.0000	5.7450	0.0000	0
05/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	R209 On 01-August-24			Bond Future	11.7900	11.7900	67.5484	67.5484	0
05/08/2024	R209 On 07-November-24			Bond Future	11.1234	10.9685	69.6903	70.4637	15,780
05/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5507.5500	6198.2500	5.5076	6.1983	0
05/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	393.9000	311.1400	0.3939	0.3111	0
05/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5546.2300	6238.1100	5.5462	6.2381	0
05/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	387.9500	306.3700	0.3880	0.3064	0
05/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5584.9400	6277.9900	5.5849	6.2780	0
05/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	382.0800	301.6700	0.3821	0.3017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	R209 On 06-February-25			Bond Future	11.2129	11.0525	71.1629	71.9524	0
05/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6446.9200	7111.3100	6.4469	7.1113	0
05/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	791.9500	666.8500	0.7920	0.6669	0
05/08/2024	R209 On 08-May-25			Bond Future	11.3106	11.1442	69.4887	70.2944	0
05/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	4772.2700	5328.5500	4.7723	5.3286	0
05/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	2063.3300	1813.9700	2.0633	1.8140	0
05/08/2024	R209 On 07-August-25			Bond Future	11.4179	11.2452	70.9070	71.7288	0
05/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7484.7800	8112.3500	7.4848	8.1124	0
05/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1856.1000	1661.8600	1.8561	1.6619	0
05/08/2024	R209 On 06-November-25			Bond Future	11.5406	11.2700	69.1598	70.4292	0
05/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3456.5500	4110.1500	3.4566	4.1102	0
05/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4726.0100	4110.1500	4.7260	4.1102	0
05/08/2024	R210 On 01-August-24			Bond Future	238.9800	238.9800	238.9800	238.9800	0
05/08/2024	R210 On 07-November-24			Bond Future	240.6013	240.4491	240.6013	240.4491	1,415
05/08/2024	R210 On 06-February-25			Bond Future	245.7446	245.5881	245.7446	245.5881	0
05/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	6134.6300	5978.0600	6.1346	5.9781	0
05/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	R210 On 08-May-25			Bond Future	247.5218	247.3612	247.5218	247.3612	0
05/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	508.2200	668.7600	0.5082	0.6688	0
05/08/2024	R210 On 07-August-25			Bond Future	252.6374	252.4725	252.6374	252.4725	0
05/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4197.3700	4032.4800	4.1974	4.0325	0
05/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	R210 On 06-November-25			Bond Future	254.2581	252.1400	254.2581	252.1400	0
05/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	2118.1400	0.0000	2.1181	0.0000	0
05/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2024	R213 On 01-August-24			Bond Future	10.8700	10.8700	85.1789	85.1789	0
05/08/2024	R213 On 07-November-24			Bond Future	9.8532	9.7325	88.2347	88.7465	75,185
05/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5670.3500	6152.6400	5.6704	6.1526	0
05/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	162.8700	133.4000	0.1629	0.1334	0
05/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5706.4700	6189.2700	5.7065	6.1893	0
05/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	160.0300	131.0700	0.1600	0.1311	0
05/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5742.5400	6225.8500	5.7425	6.2259	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	157.1700	128.7200	0.1572	0.1287	0
05/08/2024	R213 On 06-February-25			Bond Future	9.9249	9.7979	90.0998	90.6220	0
05/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6055.6300	6515.3500	6.0556	6.5154	0
05/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	452.4600	390.0000	0.4525	0.3900	0
05/08/2024	R213 On 08-May-25			Bond Future	10.0018	9.8681	88.4161	88.9488	0
05/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3671.1400	4032.3800	3.6711	4.0324	0
05/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1644.8300	1473.4000	1.6448	1.4734	0
05/08/2024	R213 On 07-August-25			Bond Future	10.0939	9.9527	90.2221	90.7653	0
05/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6818.4700	7257.5100	6.8185	7.2575	0
05/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1063.4500	959.2800	1.0635	0.9593	0
05/08/2024	R213 On 06-November-25			Bond Future	10.2154	10.0500	88.4566	89.0696	0
05/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2678.4800	2994.9800	2.6785	2.9950	0
05/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3291.4700	2994.9800	3.2915	2.9950	0
05/08/2024	R214 On 01-August-24			Bond Future	12.1700	12.1700	62.7898	62.7898	0
05/08/2024	R214 On 07-November-24			Bond Future	11.5474	11.3619	64.5924	65.5633	21,222
05/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	5554.6400	6413.8600	5.5546	6.4139	0
05/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	444.4000	332.7100	0.4444	0.3327	0
05/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	5593.6100	6454.3500	5.5936	6.4544	0
05/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	437.9000	327.7300	0.4379	0.3277	0
05/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	5632.7000	6494.9400	5.6327	6.4949	0
05/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	431.5600	322.8900	0.4316	0.3229	0
05/08/2024	R214 On 06-February-25			Bond Future	11.6416	11.4497	65.9576	66.9488	0
05/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	2943.3400	3541.1500	2.9433	3.5412	554
05/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2393.2800	1999.8900	2.3933	1.9999	0
05/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4507.5300	5231.3000	4.5075	5.2313	554
05/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1512.9200	1245.4900	1.5129	1.2455	0
05/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6101.6000	6910.4100	6.1016	6.9104	0
05/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	984.6100	802.2200	0.9846	0.8022	0
05/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	9431.0300	10342.3000	9.4310	10.3423	0
05/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	402.7200	322.7900	0.4027	0.3228	554
05/08/2024	R214 On 08-May-25			Bond Future	11.7373	11.5390	64.0251	65.0367	0
05/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5261.5600	5977.5600	5.2616	5.9776	0
05/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	2050.7700	1755.2300	2.0508	1.7552	0
05/08/2024	R214 On 07-August-25			Bond Future	11.8422	11.6370	65.3322	66.3642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7391.9400	8162.8600	7.3919	8.1629	0
05/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	2146.7700	1885.7300	2.1468	1.8857	0
05/08/2024	R214 On 06-November-25			Bond Future	11.9624	11.6400	63.3251	64.9323	0
05/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3550.6200	4375.0200	3.5506	4.3750	0
05/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	5157.8300	4375.0200	5.1578	4.3750	0
05/08/2024	R248 On 01-August-24			Bond Future	12.3100	12.3100	76.5806	76.5806	0
05/08/2024	R248 On 07-November-24			Bond Future	11.6650	11.4741	78.5263	79.7583	250,820
05/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7065.2300	8166.7200	7.0652	8.1667	0
05/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	496.3200	365.8200	0.4963	0.3658	0
05/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7112.5600	8215.8100	7.1126	8.2158	0
05/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	489.2200	360.4800	0.4892	0.3605	0
05/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7159.8200	8264.8200	7.1598	8.2648	0
05/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	482.1300	355.1400	0.4821	0.3551	0
05/08/2024	R248 On 06-February-25			Bond Future	11.7616	11.5639	80.1860	81.4437	10,000
05/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	6989.7400	7985.4700	6.9897	7.9855	0
05/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1420.0900	1158.1700	1.4201	1.1582	0
05/08/2024	R248 On 08-May-25			Bond Future	11.8596	11.6550	77.4052	78.6887	0
05/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	6800.5000	7723.6000	6.8005	7.7236	0
05/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2451.8400	2091.4100	2.4518	2.0914	0
05/08/2024	R248 On 07-August-25			Bond Future	11.9668	11.7548	78.9851	80.2945	0
05/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9264.2500	10266.1100	9.2643	10.2661	0
05/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2313.2000	2005.6600	2.3132	2.0057	0
05/08/2024	R248 On 06-November-25			Bond Future	12.0891	11.7400	76.1046	78.2422	0
05/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4256.2900	5346.6100	4.2563	5.3466	0
05/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	6393.9300	5346.6100	6.3939	5.3466	0
05/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0