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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	2025 On 02-May-24			Bond Future	179.6626	179.6712	179.6626	179.6712	9,015
08/02/2024	2025 On 01-August-24			Bond Future	181.8191	181.8274	181.8191	181.8274	0
08/02/2024	2025 On 07-November-24			Bond Future	186.0880	186.0958	186.0880	186.0958	75
08/02/2024	2029 On 02-May-24			Bond Future	129.9788	129.9984	129.9788	129.9984	7,165
08/02/2024	2029 On 01-August-24			Bond Future	132.8648	132.8846	132.8648	132.8846	728
08/02/2024	2029 On 07-November-24			Bond Future	134.5861	134.6056	134.5861	134.6056	66
08/02/2024	2029 On 06-February-25			Bond Future	137.5135	137.5330	137.5135	137.5330	0
08/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5113.5000	5133.0000	5.1135	5.1330	0
08/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2029 On 02-May-25			Bond Future	138.7547	138.7738	138.7547	138.7738	0
08/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	904.7300	923.7500	0.9047	0.9238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2030 On 02-May-24			Bond Future	9.9544	9.9236	93.7227	93.8482	133,994
08/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	694.8700	746.5300	0.6949	0.7465	1,000
08/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1901.4400	1827.5900	1.9014	1.8276	0
08/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	948.1100	1010.2600	0.9481	1.0103	0
08/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1537.5600	1474.2000	1.5376	1.4742	0
08/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	966.7200	1029.5600	0.9667	1.0296	0
08/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1515.2100	1452.5400	1.5152	1.4525	0
08/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	985.3700	1048.9000	0.9854	1.0489	0
08/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1492.9200	1430.9400	1.4929	1.4309	0
08/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1720.0800	1804.7700	1.7201	1.8048	1,000
08/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	889.2700	848.4500	0.8893	0.8485	0
08/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3050.1900	3156.0800	3.0502	3.1561	500
08/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	393.8600	374.2400	0.3939	0.3742	0
08/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3704.4200	3816.3000	3.7044	3.8163	1,080
08/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	268.6500	255.0200	0.2687	0.2550	0
08/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4729.3000	4847.4800	4.7293	4.8475	500
08/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	140.2700	132.9400	0.1403	0.1329	0
08/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7659.4400	7784.2200	7.6594	7.7842	0
08/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.8700	12.1400	0.0129	0.0121	1,000
08/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9234.4900	9359.8500	9.2345	9.3599	0
08/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.6800	2.5300	0.0027	0.0025	1,080
08/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11916.7700	12042.2800	11.9168	12.0423	0
08/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1000	0.1000	0.0001	0.0001	500
08/02/2024	2030 On 01-August-24			Bond Future	10.0163	9.9837	91.7755	91.9036	0
08/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2596.8400	2682.8400	2.5968	2.6828	0
08/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1222.0800	1179.9800	1.2221	1.1800	0
08/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2622.2400	2708.6100	2.6222	2.7086	0
08/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1208.9900	1167.2600	1.2090	1.1673	0
08/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2647.5000	2734.2600	2.6475	2.7343	0
08/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1195.7700	1154.4300	1.1958	1.1544	0
08/02/2024	2030 On 07-November-24			Bond Future	10.0931	10.0584	93.9055	94.0362	1,652
08/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3714.6800	3806.8600	3.7147	3.8069	0
08/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1313.1100	1274.5700	1.3131	1.2746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3740.4600	3832.9100	3.7405	3.8329	0
08/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1302.3800	1264.1100	1.3024	1.2641	0
08/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3766.2900	3859.0200	3.7663	3.8590	0
08/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1291.7300	1253.7400	1.2917	1.2537	0
08/02/2024	2030 On 06-February-25			Bond Future	10.1749	10.1382	91.9153	92.0485	0
08/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3594.5900	3681.5300	3.5946	3.6815	0
08/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1785.3100	1739.0500	1.7853	1.7391	0
08/02/2024	2030 On 02-May-25			Bond Future	10.2921	10.2533	93.6732	93.8085	0
08/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	1999.5700	2061.9400	1.9996	2.0619	0
08/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3271.3000	3198.3300	3.2713	3.1983	0
08/02/2024	2032 On 02-May-24			Bond Future	10.8220	10.7917	87.3875	87.5319	149,545
08/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	477.0500	519.2100	0.4771	0.5192	8,500
08/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3006.7900	2904.6300	3.0068	2.9046	0
08/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	554.9000	601.5600	0.5549	0.6016	1,000
08/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2789.0700	2691.4100	2.7891	2.6914	0
08/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	839.9400	900.7600	0.8399	0.9008	0
08/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2194.9600	2111.4600	2.1950	2.1115	0
08/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	858.1600	919.7800	0.8582	0.9198	0
08/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2164.6600	2081.9600	2.1647	2.0820	0
08/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	876.7700	939.2100	0.8768	0.9392	0
08/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2134.8000	2052.9200	2.1348	2.0529	0
08/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	895.6400	958.8800	0.8956	0.9589	500
08/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2105.2200	2024.1400	2.1052	2.0241	0
08/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	933.9600	998.8100	0.9340	0.9988	500
08/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2046.7600	1967.2900	2.0468	1.9673	0
08/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1054.7800	1124.4500	1.0548	1.1245	1,550
08/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1878.0600	1803.4100	1.8781	1.8034	0
08/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1549.2200	1635.1800	1.5492	1.6352	1,000
08/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1368.8600	1310.5000	1.3689	1.3105	0
08/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2207.0500	2308.7500	2.2071	2.3088	500
08/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	944.5000	901.8800	0.9445	0.9019	0
08/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2591.3000	2700.0300	2.5913	2.7000	0
08/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	771.1100	735.5200	0.7711	0.7355	500
08/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2826.4900	2938.9300	2.8265	2.9389	0

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08/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	683.1900	651.3100	0.6832	0.6513	17,000
08/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3069.2200	3185.0700	3.0692	3.1851	1,550
08/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	604.4100	575.9400	0.6044	0.5759	0
08/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4798.3700	4930.1000	4.7984	4.9301	0
08/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	259.8800	247.2900	0.2599	0.2473	500
08/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9219.4400	9362.5600	9.2194	9.3626	0
08/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	27.0400	25.8400	0.0270	0.0258	1,000
08/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10343.6700	10487.4700	10.3437	10.4875	0
08/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	11.9800	11.4600	0.0120	0.0115	500
08/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11019.7200	11163.7400	11.0197	11.1637	0
08/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.0900	6.7900	0.0071	0.0068	1,550
08/02/2024	2032 On 01-August-24			Bond Future	10.9081	10.8765	89.3067	89.4540	0
08/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2702.9300	2796.1800	2.7029	2.7962	0
08/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1680.6100	1626.5500	1.6806	1.6266	0
08/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2731.1500	2824.8700	2.7312	2.8249	0
08/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1663.1200	1609.5300	1.6631	1.6095	0
08/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2759.5000	2853.6800	2.7595	2.8537	0
08/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1645.7900	1592.6600	1.6458	1.5927	0
08/02/2024	2032 On 07-November-24			Bond Future	11.0183	10.9850	87.2129	87.3633	1,525
08/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3902.3700	4002.3700	3.9024	4.0024	0
08/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1893.6200	1843.2400	1.8936	1.8432	0
08/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3931.4400	4031.7800	3.9314	4.0318	0
08/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1878.9000	1828.8600	1.8789	1.8289	0
08/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3960.5800	4061.2600	3.9606	4.0613	0
08/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1864.2900	1814.5900	1.8643	1.8146	0
08/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4405.1000	4510.6300	4.4051	4.5106	1,615
08/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1655.9400	1611.0900	1.6559	1.6111	0
08/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10131.3000	10270.7700	10.1313	10.2708	0
08/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	343.8100	332.9000	0.3438	0.3329	1,615
08/02/2024	2032 On 06-February-25			Bond Future	11.1306	11.0957	89.0880	89.2413	0
08/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4549.1200	4652.4600	4.5491	4.6525	0
08/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2008.9600	1958.9900	2.0090	1.9590	0
08/02/2024	2032 On 02-May-25			Bond Future	11.2614	11.2249	86.6333	86.7891	0
08/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2504.4300	2577.6100	2.5044	2.5776	0

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08/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	4022.2900	3939.6600	4.0223	3.9397	0
08/02/2024	2033 On 02-May-24			Bond Future	123.2616	123.2787	123.2616	123.2787	2,042
08/02/2024	2033 On 01-August-24			Bond Future	125.9985	126.0157	125.9985	126.0157	5,737
08/02/2024	2033 On 07-November-24			Bond Future	127.4620	127.4789	127.4620	127.4789	0
08/02/2024	2033 On 06-February-25			Bond Future	130.2346	130.2514	130.2346	130.2514	0
08/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5294.5800	5311.4400	5.2946	5.3114	0
08/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2033 On 02-May-25			Bond Future	131.2343	131.2506	131.2343	131.2506	0
08/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	614.3200	630.6300	0.6143	0.6306	0
08/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2037 On 02-May-24			Bond Future	12.0570	12.0271	79.3765	79.5358	83,617
08/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	490.8900	533.2900	0.4909	0.5333	0
08/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3940.7000	3823.8500	3.9407	3.8239	0
08/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	504.1000	547.2700	0.5041	0.5473	0
08/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3897.1600	3781.0800	3.8972	3.7811	0
08/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	517.4400	561.3800	0.5174	0.5614	0
08/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3853.8000	3738.4900	3.8538	3.7385	0
08/02/2024	2037 On 01-August-24			Bond Future	12.1729	12.1418	76.8638	77.0265	72,241
08/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2336.3300	2424.0200	2.3363	2.4240	0
08/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2771.9700	2697.0200	2.7720	2.6970	0
08/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2363.6900	2451.9200	2.3637	2.4519	0
08/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2746.5600	2672.1500	2.7466	2.6722	0
08/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2390.9800	2479.7600	2.3910	2.4798	1,383
08/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2721.1300	2647.2700	2.7211	2.6473	0
08/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5941.3200	6074.2600	5.9413	6.0743	0
08/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	967.4000	937.7000	0.9674	0.9377	1,383
08/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8419.1900	8566.9400	8.4192	8.5669	0
08/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	453.8300	438.9400	0.4538	0.4389	1,383
08/02/2024	2037 On 07-November-24			Bond Future	12.3032	12.2709	78.6471	78.8132	9,175
08/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4040.0600	4143.9000	4.0401	4.1439	0
08/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2686.2400	2624.0200	2.6862	2.6240	0
08/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4070.4900	4174.7200	4.0705	4.1747	0
08/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2666.6200	2604.7900	2.6666	2.6048	0

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08/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4101.0200	4205.6300	4.1010	4.2056	0
08/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2647.1400	2585.6900	2.6471	2.5857	0
08/02/2024	2037 On 06-February-25			Bond Future	12.4344	12.4008	76.0774	76.2468	0
08/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4621.6300	4727.6400	4.6216	4.7276	0
08/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3004.8900	2941.5200	3.0049	2.9415	0
08/02/2024	2037 On 02-May-25			Bond Future	12.5816	12.5468	77.5301	77.7024	0
08/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3223.8500	3307.9900	3.2239	3.3080	0
08/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4889.3000	4801.1700	4.8893	4.8012	0
08/02/2024	2038 On 02-May-24			Bond Future	134.3921	133.8770	134.3921	133.8770	5,213
08/02/2024	2038 On 01-August-24			Bond Future	135.3142	134.7873	135.3142	134.7873	0
08/02/2024	2038 On 07-November-24			Bond Future	138.4907	137.9510	138.4907	137.9510	0
08/02/2024	2038 On 06-February-25			Bond Future	139.3883	138.8361	139.3883	138.8361	0
08/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4158.3100	3606.0600	4.1583	3.6061	0
08/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2038 On 02-May-25			Bond Future	142.0912	141.5274	142.0912	141.5274	0
08/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2411.1900	1847.4300	2.4112	1.8474	0
08/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2040 On 02-May-24			Bond Future	12.4386	12.3881	78.8608	79.1423	135,730
08/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	276.3300	321.9300	0.2763	0.3219	0
08/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5170.6000	4934.7500	5.1706	4.9348	0
08/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	285.3400	332.0300	0.2853	0.3320	0
08/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5118.4200	4883.6600	5.1184	4.8837	0
08/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	294.4800	342.2600	0.2945	0.3423	0
08/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5066.4500	4832.7800	5.0665	4.8328	0
08/02/2024	2040 On 01-August-24			Bond Future	12.5620	12.5095	76.0864	76.3739	2,992
08/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2103.6500	2240.1300	2.1037	2.2401	0
08/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3444.1000	3293.0800	3.4441	3.2931	0
08/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2129.7900	2267.2400	2.1298	2.2672	0
08/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3414.1100	3264.0600	3.4141	3.2641	0
08/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2156.0800	2294.5100	2.1561	2.2945	0
08/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3384.3400	3235.2700	3.3843	3.2353	0
08/02/2024	2040 On 07-November-24			Bond Future	12.6996	12.6450	77.8515	78.1453	8,677
08/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3858.8900	4030.6800	3.8589	4.0307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3111.0300	2988.9400	3.1110	2.9889	0
08/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3889.4400	4061.9300	3.8894	4.0619	0
08/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3088.7700	2967.3800	3.0888	2.9674	0
08/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3920.3400	4093.5300	3.9203	4.0935	0
08/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3066.9200	2946.2300	3.0669	2.9462	0
08/02/2024	2040 On 06-February-25			Bond Future	12.8376	12.7808	75.0138	75.3138	0
08/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4316.7000	4488.9500	4.3167	4.4890	0
08/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3728.2500	3600.5300	3.7283	3.6005	0
08/02/2024	2040 On 02-May-25			Bond Future	12.9897	12.9308	76.4454	76.7508	0
08/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3359.4100	3505.2000	3.3594	3.5052	0
08/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5254.3300	5094.7800	5.2543	5.0948	0
08/02/2024	2044 On 02-May-24			Bond Future	12.5460	12.5111	74.7834	74.9784	81,582
08/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	249.0900	279.0500	0.2491	0.2791	0
08/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5538.5400	5373.5500	5.5385	5.3736	0
08/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	257.3000	287.9900	0.2573	0.2880	0
08/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5484.2300	5319.9700	5.4842	5.3200	0
08/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	265.7900	297.2200	0.2658	0.2972	0
08/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5430.2800	5266.7600	5.4303	5.2668	0
08/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1800.1300	1908.9900	1.8001	1.9090	0
08/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2056.9700	1970.8800	2.0570	1.9709	4,200
08/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2583.6000	2713.8500	2.5836	2.7139	0
08/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1462.6800	1397.9800	1.4627	1.3980	10,030
08/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3476.4500	3624.3600	3.4765	3.6244	0
08/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1021.0900	974.0500	1.0211	0.9741	10,030
08/02/2024	2044 On 01-August-24			Bond Future	12.6663	12.6300	72.0447	72.2438	26,240
08/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1734.1800	1820.5100	1.7342	1.8205	0
08/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3901.4300	3788.6600	3.9014	3.7887	0
08/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1757.8100	1844.8500	1.7578	1.8449	0
08/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3867.5900	3755.5300	3.8676	3.7555	0
08/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1781.6200	1869.3600	1.7816	1.8694	0
08/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3833.9900	3722.6300	3.8340	3.7226	0
08/02/2024	2044 On 07-November-24			Bond Future	12.7998	12.7620	73.7158	73.9193	0
08/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3826.4100	3945.3000	3.8264	3.9453	0
08/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3290.7300	3206.1800	3.2907	3.2062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3856.7800	3976.1500	3.8568	3.9762	0
08/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3268.0300	3183.9600	3.2680	3.1840	0
08/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3886.9900	4006.8400	3.8870	4.0068	0
08/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3245.2400	3161.6500	3.2452	3.1617	0
08/02/2024	2044 On 06-February-25			Bond Future	12.9333	12.8941	70.9146	71.1221	0
08/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4255.7500	4375.5100	4.2558	4.3755	0
08/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3800.3000	3712.4800	3.8003	3.7125	0
08/02/2024	2044 On 02-May-25			Bond Future	13.0795	13.0389	72.2676	72.4788	0
08/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3465.1400	3567.9300	3.4651	3.5679	0
08/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5370.5600	5262.1800	5.3706	5.2622	0
08/02/2024	2046 On 02-May-24			Bond Future	115.4755	115.4911	115.4755	115.4911	16,158
08/02/2024	2046 On 01-August-24			Bond Future	118.0393	118.0551	118.0393	118.0551	0
08/02/2024	2046 On 07-November-24			Bond Future	118.6130	118.6286	118.6130	118.6286	0
08/02/2024	2046 On 06-February-25			Bond Future	121.1922	121.2076	121.1922	121.2076	0
08/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7182.1900	7197.5700	7.1822	7.1976	0
08/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2046 On 02-May-25			Bond Future	121.2991	121.3138	121.2991	121.3138	0
08/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	670.9200	656.2500	0.6709	0.6563	0
08/02/2024	2050 On 02-May-24			Bond Future	117.2884	116.9047	117.2884	116.9047	14,107
08/02/2024	2050 On 01-August-24			Bond Future	117.5960	117.2035	117.5960	117.2035	0
08/02/2024	2050 On 07-November-24			Bond Future	120.3565	119.9543	120.3565	119.9543	0
08/02/2024	2050 On 06-February-25			Bond Future	120.6173	120.2055	120.6173	120.2055	0
08/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5017.2900	4605.5000	5.0173	4.6055	0
08/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	2050 On 02-May-25			Bond Future	122.9556	122.5352	122.9556	122.5352	0
08/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1795.5700	1375.2300	1.7956	1.3752	0
08/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	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
08/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
08/02/2024	AL37 On 02-May-24			Index Future	959.9210	961.1990	959.9210	961.1990	0
08/02/2024	AL37 On 01-August-24			Index Future	981.0060	982.3100	981.0060	982.3100	0
08/02/2024	AL37 On 07-November-24			Index Future	1003.8040	1005.1340	1003.8040	1,005.1340	0
08/02/2024	AL37 On 06-February-25			Index Future	1025.4280	1026.7840	1025.4280	1,026.7840	0
08/02/2024	AL37 On 02-May-25			Index Future	1045.1500	1046.5270	1045.1500	1,046.5270	0
08/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
08/02/2024	AL7T On 02-May-24			Index Future	1111.3840	1113.6490	1111.3840	1,113.6490	0
08/02/2024	AL7T On 01-August-24			Index Future	1135.7960	1138.1080	1135.7960	1,138.1080	0
08/02/2024	AL7T On 07-November-24			Index Future	1162.1910	1164.5530	1162.1910	1,164.5530	0
08/02/2024	AL7T On 06-February-25			Index Future	1187.2280	1189.6360	1187.2280	1,189.6360	0
08/02/2024	AL7T On 02-May-25			Index Future	1210.0610	1212.5110	1210.0610	1,212.5110	0
08/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
08/02/2024	ALBI On 02-May-24			Index Future	961.6210	963.5490	961.6210	963.5490	94
08/02/2024	ALBI On 01-August-24			Index Future	982.7430	984.7120	982.7430	984.7120	0
08/02/2024	ALBI On 07-November-24			Index Future	1005.5820	1007.5920	1005.5820	1,007.5920	0
08/02/2024	ALBI On 06-February-25			Index Future	1027.2440	1029.2950	1027.2440	1,029.2950	0
08/02/2024	ALBI On 02-May-25			Index Future	1047.0010	1049.0870	1047.0010	1,049.0870	0
08/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	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
08/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	ES33 On 02-May-24			Bond Future	12.4595	12.4247	74.0994	74.2530	0
08/02/2024	ES33 On 01-August-24			Bond Future	12.5986	12.5623	75.7446	75.9013	0
08/02/2024	ES33 On 07-November-24			Bond Future	12.7711	12.7332	73.7193	73.8793	0
08/02/2024	ES33 On 06-February-25			Bond Future	12.9475	12.9078	75.3203	75.4836	0
08/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1588.6700	1752.0200	1.5887	1.7520	0
08/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	ES33 On 02-May-25			Bond Future	13.1335	13.0921	72.9796	73.1457	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1642.0700	1475.9400	1.6421	1.4759	0
08/02/2024	ES42 On 02-May-24			Bond Future	13.0628	13.0229	68.9365	69.1399	0
08/02/2024	ES42 On 01-August-24			Bond Future	13.1967	13.1551	70.4666	70.6744	0
08/02/2024	ES42 On 07-November-24			Bond Future	13.3575	13.3142	67.8513	68.0637	0
08/02/2024	ES42 On 06-February-25			Bond Future	13.5140	13.4689	69.3231	69.5399	0
08/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	929.6000	1146.3900	0.9296	1.1464	0
08/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	ES42 On 02-May-25			Bond Future	13.6831	13.6362	66.4005	66.6211	0
08/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	2086.2200	1865.5800	2.0862	1.8656	0
08/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
08/02/2024	GOVI On 02-May-24			GOVI	947.8010	949.7030	947.8010	949.7030	723
08/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	31690.0000	12670.0000	3.1690	1.2670	0
08/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	31790.0000	12770.0000	3.1790	1.2770	0
08/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	31890.0000	12870.0000	3.1890	1.2870	0
08/02/2024	GOVI On 01-August-24			GOVI	968.6200	970.5610	968.6200	970.5610	0
08/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	252500.0000	271910.0000	25.2500	27.1910	0
08/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	252400.0000	271810.0000	25.2400	27.1810	0
08/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	252300.0000	271710.0000	25.2300	27.1710	0
08/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 07-November-24			GOVI	991.1300	993.1130	991.1300	993.1130	0
08/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	423500.0000	443330.0000	42.3500	44.3330	0
08/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	423400.0000	443230.0000	42.3400	44.3230	0
08/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	423300.0000	443130.0000	42.3300	44.3130	0
08/02/2024	GOVI On 07-November-24	948.80	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
08/02/2024	GOVI On 06-February-25			GOVI	1012.4810	1014.5040	1012.4810	1,014.5040	0
08/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	404810.0000	425040.0000	40.4810	42.5040	0
08/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GOVI On 02-May-25			GOVI	1031.9540	1034.0110	1031.9540	1,034.0110	0
08/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	99540.0000	120110.0000	9.9540	12.0110	0
08/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
08/02/2024	IGOV On 02-May-24			Index Future	352.9500	352.5870	352.9500	352.5870	590
08/02/2024	IGOV On 01-August-24			Index Future	360.7870	360.4150	360.7870	360.4150	0
08/02/2024	IGOV On 07-November-24			Index Future	369.2610	368.8790	369.2610	368.8790	0
08/02/2024	IGOV On 06-February-25			Index Future	377.2960	376.9050	377.2960	376.9050	0
08/02/2024	IGOV On 02-May-25			Index Future	384.6270	384.2260	384.6270	384.2260	0
08/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
08/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3200	91.6700	91.6800	0
08/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3000	91.6900	91.7000	0
08/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.2980	91.7000	91.7020	0
08/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2400	8.2250	91.7600	91.7750	0
08/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2400	8.2300	91.7600	91.7700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.1000	8.0680	91.9000	91.9320	0
08/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7300	7.6780	92.2700	92.3220	0
08/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6500	7.5700	92.3500	92.4300	0
08/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.4900	7.4180	92.5100	92.5820	0
08/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5400	7.4700	92.4600	92.5300	0
08/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5500	7.5500	92.4500	92.4500	0
08/02/2024	R035 On 02-May-24			Bond Future	11.6304	11.5849	84.9120	85.1553	163,640
08/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	658.8900	737.5600	0.6589	0.7376	0
08/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3059.2900	2894.6700	3.0593	2.8947	0
08/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	675.6300	755.6100	0.6756	0.7556	0
08/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3020.4600	2857.1500	3.0205	2.8572	0
08/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	692.5100	773.7900	0.6925	0.7738	0
08/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2981.8300	2819.8200	2.9818	2.8198	0
08/02/2024	R035 On 01-August-24			Bond Future	11.7308	11.6835	86.7770	87.0255	0
08/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2639.6000	2781.3400	2.6396	2.7813	0
08/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2329.6500	2222.9200	2.3297	2.2229	0
08/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2669.1600	2811.7200	2.6692	2.8117	0
08/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2307.0500	2201.1400	2.3071	2.2011	0
08/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2699.1000	2842.4900	2.6991	2.8425	0
08/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2284.8700	2179.7900	2.2849	2.1798	0
08/02/2024	R035 On 07-November-24			Bond Future	11.8594	11.8101	84.2766	84.5305	19,854
08/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3989.6300	4148.5100	3.9896	4.1485	0
08/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2416.5300	2321.5000	2.4165	2.3215	0
08/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4020.8000	4180.2800	4.0208	4.1803	0
08/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2397.7400	2303.3100	2.3977	2.3033	0
08/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4052.3500	4212.4300	4.0524	4.2124	0
08/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2379.3700	2285.5400	2.3794	2.2855	0
08/02/2024	R035 On 06-February-25			Bond Future	11.9910	11.9395	86.0890	86.3480	0
08/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4809.3300	4973.5100	4.8093	4.9735	0
08/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2741.4500	2646.5800	2.7415	2.6466	0
08/02/2024	R035 On 02-May-25			Bond Future	12.1288	12.0753	83.2283	83.4919	0
08/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	2988.4900	3112.7000	2.9885	3.1127	0
08/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4728.6100	4589.1900	4.7286	4.5892	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R053 On 02-May-24			Bond Future	12.4405	12.4055	94.7920	95.0496	5,189
08/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5102.2500	5308.8000	5.1023	5.3088	0
08/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1021.5500	970.5300	1.0216	0.9705	0
08/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5154.2800	5361.5500	5.1543	5.3616	0
08/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1006.0600	955.7600	1.0061	0.9558	0
08/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5206.2800	5414.2800	5.2063	5.4143	0
08/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	990.6400	941.0700	0.9906	0.9411	0
08/02/2024	R053 On 01-August-24			Bond Future	12.5513	12.5150	96.8737	97.1367	0
08/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6023.2300	6214.3100	6.0232	6.2143	0
08/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2013.6900	1941.7300	2.0137	1.9417	0
08/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6070.5800	6262.2700	6.0706	6.2623	0
08/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1994.5800	1923.2300	1.9946	1.9232	0
08/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6118.0100	6310.3200	6.1180	6.3103	0
08/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1975.6500	1904.9200	1.9757	1.9049	0
08/02/2024	R053 On 07-November-24			Bond Future	12.6835	12.6456	93.2502	93.5189	0
08/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4909.1400	5066.5600	4.9091	5.0666	0
08/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4161.1800	4049.9000	4.1612	4.0499	0
08/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4948.9700	5107.0400	4.9490	5.1070	0
08/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4131.3600	4020.7300	4.1314	4.0207	0
08/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4988.9100	5147.6400	4.9889	5.1476	0
08/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4101.7400	3991.7700	4.1017	3.9918	0
08/02/2024	R053 On 06-February-25			Bond Future	12.8131	12.7737	95.2537	95.5279	0
08/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5642.0800	5802.2000	5.6421	5.8022	0
08/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4768.6300	4654.5800	4.7686	4.6546	0
08/02/2024	R053 On 02-May-25			Bond Future	12.9515	12.9107	91.2126	91.4915	0
08/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4605.1200	4743.3200	4.6051	4.7433	0
08/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6771.9600	6631.2000	6.7720	6.6312	0
08/02/2024	R186 On 02-May-24			Bond Future	8.7536	8.7205	107.9533	108.0314	94,062
08/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	61.4400	70.8000	0.0614	0.0708	0
08/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1883.4200	1814.6800	1.8834	1.8147	0
08/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	64.0000	73.6500	0.0640	0.0737	0
08/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1861.8600	1793.4100	1.8619	1.7934	0
08/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	66.7400	76.7000	0.0667	0.0767	0
08/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1840.4800	1772.3400	1.8405	1.7723	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2365.2900	2437.3800	2.3653	2.4374	2,030
08/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	93.3400	87.3300	0.0933	0.0873	0
08/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3816.3300	3893.0800	3.8163	3.8931	0
08/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	21.7800	20.4300	0.0218	0.0204	2,030
08/02/2024	R186 On 01-August-24			Bond Future	8.7327	8.6958	105.0159	105.0955	0
08/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	805.8300	847.3300	0.8058	0.8473	0
08/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	919.4600	881.3600	0.9195	0.8814	0
08/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	817.8600	859.6800	0.8179	0.8597	0
08/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	909.9100	872.1300	0.9099	0.8721	0
08/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	829.9800	872.1300	0.8300	0.8721	0
08/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	900.4500	863.0000	0.9005	0.8630	0
08/02/2024	R186 On 07-November-24			Bond Future	8.7293	8.6873	107.4535	107.5346	44,477
08/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1532.7300	1584.8900	1.5327	1.5849	0
08/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	763.1800	734.3200	0.7632	0.7343	0
08/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1545.7300	1598.0800	1.5457	1.5981	0
08/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	757.0700	728.4000	0.7571	0.7284	0
08/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1559.1200	1611.6700	1.5591	1.6117	0
08/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	751.3600	722.8900	0.7514	0.7229	0
08/02/2024	R186 On 06-February-25			Bond Future	8.7321	8.6841	104.4488	104.5312	0
08/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1394.3800	1443.9400	1.3944	1.4439	0
08/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	884.7000	851.8400	0.8847	0.8518	0
08/02/2024	R186 On 02-May-25			Bond Future	8.8033	8.7481	106.4466	106.5301	0
08/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	777.7900	814.9700	0.7778	0.8150	0
08/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1282.8700	1236.5600	1.2829	1.2366	0
08/02/2024	R202 On 02-May-24			Bond Future	264.5674	264.6039	264.5674	264.6039	4,858
08/02/2024	R202 On 01-August-24			Bond Future	265.3639	265.4005	265.3639	265.4005	0
08/02/2024	R202 On 07-November-24			Bond Future	271.5937	271.6300	271.5937	271.6300	6
08/02/2024	R202 On 06-February-25			Bond Future	272.2881	272.3238	272.2881	272.3238	0
08/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5498.0500	5533.8300	5.4981	5.5338	0
08/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	R202 On 02-May-25			Bond Future	277.5682	277.6031	277.5682	277.6031	0
08/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5258.1600	5293.1000	5.2582	5.2931	0
08/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R209 On 02-May-24			Bond Future	11.7728	11.7377	65.7324	65.8978	13,247
08/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	393.0700	434.8200	0.3931	0.4348	0
08/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3316.8600	3193.1900	3.3169	3.1932	0
08/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	404.2300	446.8100	0.4042	0.4468	0
08/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3278.0600	3155.2200	3.2781	3.1552	0
08/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	415.6100	459.0100	0.4156	0.4590	0
08/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3239.5400	3117.5200	3.2395	3.1175	0
08/02/2024	R209 On 01-August-24			Bond Future	11.8700	11.8336	67.1760	67.3449	1,690
08/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1928.3300	2017.3300	1.9283	2.0173	0
08/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2347.4600	2267.5500	2.3475	2.2676	0
08/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1952.3800	2041.9800	1.9524	2.0420	0
08/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2324.7400	2245.4300	2.3247	2.2454	0
08/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1976.3900	2066.5900	1.9764	2.0666	0
08/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2302.0200	2223.3100	2.3020	2.2233	0
08/02/2024	R209 On 07-November-24			Bond Future	11.9879	11.9502	65.5787	65.7512	5,237
08/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3329.5600	3435.1700	3.3296	3.4352	0
08/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2327.5200	2260.5700	2.3275	2.2606	0
08/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3356.4000	3462.4200	3.3564	3.4624	0
08/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2309.7300	2243.1900	2.3097	2.2432	0
08/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3383.3100	3489.7500	3.3833	3.4898	0
08/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2292.0600	2225.9400	2.2921	2.2259	0
08/02/2024	R209 On 06-February-25			Bond Future	12.1047	12.0656	66.9885	67.1646	0
08/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4013.4600	4123.5400	4.0135	4.1235	0
08/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2532.8800	2466.9100	2.5329	2.4669	0
08/02/2024	R209 On 02-May-25			Bond Future	12.2324	12.1919	65.1193	65.2984	0
08/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2718.6700	2804.7000	2.7187	2.8047	0
08/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4252.8600	4159.7700	4.2529	4.1598	0
08/02/2024	R210 On 02-May-24			Bond Future	234.8862	235.1033	234.8862	235.1033	198
08/02/2024	R210 On 01-August-24			Bond Future	240.1015	240.3229	240.1015	240.3229	300
08/02/2024	R210 On 07-November-24			Bond Future	242.4076	242.6329	242.4076	242.6329	60
08/02/2024	R210 On 06-February-25			Bond Future	247.6795	247.9089	247.6795	247.9089	0
08/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8069.5200	8298.9100	8.0695	8.2989	0
08/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	R210 On 02-May-25			Bond Future	249.0843	249.3164	249.0843	249.3164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1054.3000	1286.3600	1.0543	1.2864	0
08/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/02/2024	R213 On 02-May-24			Bond Future	10.4738	10.4382	84.6610	84.8133	26,520
08/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	923.1200	993.9400	0.9231	0.9939	0
08/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1756.1300	1674.6300	1.7561	1.6746	0
08/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	941.5800	1013.2300	0.9416	1.0132	0
08/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1731.3600	1650.6900	1.7314	1.6507	0
08/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	960.2600	1032.7400	0.9603	1.0327	0
08/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1706.8300	1626.9900	1.7068	1.6270	0
08/02/2024	R213 On 01-August-24			Bond Future	10.5441	10.5068	86.5205	86.6760	0
08/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2694.4800	2796.3900	2.6945	2.7964	0
08/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1393.6500	1340.0500	1.3937	1.3401	0
08/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2720.9800	2823.3600	2.7210	2.8234	0
08/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1379.3800	1326.2500	1.3794	1.3263	0
08/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2747.3600	2850.2000	2.7474	2.8502	0
08/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1365.0200	1312.3500	1.3650	1.3124	0
08/02/2024	R213 On 07-November-24			Bond Future	10.6445	10.6052	84.9684	85.1272	16,163
08/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3776.2900	3885.0700	3.7763	3.8851	0
08/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1535.0700	1485.0600	1.5351	1.4851	0
08/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3803.1500	3912.2700	3.8032	3.9123	0
08/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1522.9700	1473.3000	1.5230	1.4733	0
08/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3830.0800	3939.5300	3.8301	3.9395	0
08/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1510.9700	1461.6300	1.5110	1.4616	0
08/02/2024	R213 On 06-February-25			Bond Future	10.7508	10.7094	86.7964	86.9583	0
08/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4171.3900	4279.5700	4.1714	4.2796	0
08/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1871.6300	1817.8800	1.8716	1.8179	0
08/02/2024	R213 On 02-May-25			Bond Future	10.8710	10.8276	84.9035	85.0681	0
08/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2249.1300	2325.8800	2.2491	2.3259	0
08/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3591.1400	3503.3000	3.5911	3.5033	0
08/02/2024	R214 On 02-May-24			Bond Future	12.2496	12.2095	60.6113	60.8023	20,992
08/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	231.0300	263.1400	0.2310	0.2631	0
08/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4176.1500	4017.2900	4.1762	4.0173	0
08/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	238.5200	271.3900	0.2385	0.2714	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4131.2000	3973.1000	4.1312	3.9731	0
08/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	246.1800	279.8200	0.2462	0.2798	0
08/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4086.4800	3929.1500	4.0865	3.9292	0
08/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1209.6900	1305.7500	1.2097	1.3058	10,000
08/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1830.8600	1735.9500	1.8309	1.7360	0
08/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1255.3100	1353.3800	1.2553	1.3534	5,610
08/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1779.9700	1687.0700	1.7800	1.6871	0
08/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3419.1000	3574.4800	3.4191	3.5745	0
08/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	579.8200	544.2300	0.5798	0.5442	15,610
08/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5785.5100	5964.0600	5.7855	5.9641	0
08/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	193.7900	181.3700	0.1938	0.1814	15,610
08/02/2024	R214 On 01-August-24			Bond Future	12.3486	12.3071	61.9425	62.1376	0
08/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1746.2100	1841.8300	1.7462	1.8418	0
08/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2641.4900	2542.0800	2.6415	2.5421	0
08/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1768.8800	1865.2000	1.7689	1.8652	0
08/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2616.1600	2517.4500	2.6162	2.5175	0
08/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1791.8600	1888.9000	1.7919	1.8889	0
08/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2591.2000	2493.2100	2.5912	2.4932	0
08/02/2024	R214 On 07-November-24			Bond Future	12.4710	12.4280	60.0738	60.2731	0
08/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3157.9200	3275.1500	3.1579	3.2752	0
08/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2566.2200	2484.1400	2.5662	2.4841	0
08/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3184.2000	3301.9300	3.1842	3.3019	0
08/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2547.0300	2465.4500	2.5470	2.4655	0
08/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3210.5700	3328.8000	3.2106	3.3288	0
08/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2527.9700	2446.8900	2.5280	2.4469	0
08/02/2024	R214 On 06-February-25			Bond Future	12.5938	12.5493	61.3657	61.5690	0
08/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3534.6100	3652.3500	3.5346	3.6524	0
08/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3009.5700	2923.9500	3.0096	2.9240	0
08/02/2024	R214 On 02-May-25			Bond Future	12.7190	12.6729	59.2381	59.4451	0
08/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2858.4400	2959.3800	2.8584	2.9594	0
08/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4315.5100	4209.4700	4.3155	4.2095	0
08/02/2024	R248 On 02-May-24			Bond Future	12.4563	12.4162	73.5211	73.7500	245,487
08/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	109.9700	128.7800	0.1100	0.1288	0
08/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6605.2900	6395.1300	6.6053	6.3951	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	138.9500	161.5500	0.1390	0.1616	0
08/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6238.2900	6031.9200	6.2383	6.0319	0
08/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	144.3100	167.5800	0.1443	0.1676	0
08/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6177.9900	5972.2900	6.1780	5.9723	0
08/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	149.8200	173.7700	0.1498	0.1738	0
08/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6117.9400	5912.9200	6.1179	5.9129	0
08/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1678.9500	1803.0800	1.6790	1.8031	0
08/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2000.8900	1896.0500	2.0009	1.8961	0
08/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4452.8300	4643.4500	4.4528	4.6435	0
08/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	631.3000	592.9500	0.6313	0.5930	0
08/02/2024	R248 On 01-August-24			Bond Future	12.5629	12.5214	75.1358	75.3697	13,000
08/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2011.8500	2121.4700	2.0119	2.1215	0
08/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3514.7800	3390.5300	3.5148	3.3905	0
08/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2038.1900	2148.6400	2.0382	2.1486	0
08/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3482.9400	3359.5200	3.4829	3.3595	0
08/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2064.7000	2175.9800	2.0647	2.1760	0
08/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3451.3500	3328.7600	3.4514	3.3288	0
08/02/2024	R248 On 07-November-24			Bond Future	12.6940	12.6508	72.4285	72.6675	0
08/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3701.8000	3839.7900	3.7018	3.8398	0
08/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3230.6600	3129.6500	3.2307	3.1297	0
08/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3732.6700	3871.2600	3.7327	3.8713	0
08/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3207.1000	3106.6900	3.2071	3.1067	0
08/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3763.6400	3902.8200	3.7636	3.9028	0
08/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3183.7200	3083.9000	3.1837	3.0839	0
08/02/2024	R248 On 06-February-25			Bond Future	12.8257	12.7807	73.9857	74.2296	0
08/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3707.5300	3836.6700	3.7075	3.8367	0
08/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4338.1800	4223.4300	4.3382	4.2234	0
08/02/2024	R248 On 02-May-25			Bond Future	12.9592	12.9126	70.9559	71.2041	0
08/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3391.2400	3510.7200	3.3912	3.5107	0
08/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5346.5200	5217.7700	5.3465	5.2178	0
08/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/02/2024	X213 On 28-February-31			Bond Future	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
08/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0