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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	2025 On 01-February-24			Bond Future	176.3234	176.3855	176.3234	176.3855	11,360
08/01/2024	2025 On 02-May-24			Bond Future	180.2619	180.3255	180.2619	180.3255	0
08/01/2024	2025 On 01-August-24			Bond Future	182.4677	182.5324	182.4677	182.5324	0
08/01/2024	2025 On 07-November-24			Bond Future	186.7761	186.8415	186.7761	186.8415	75
08/01/2024	2029 On 01-February-24			Bond Future	129.4733	129.4521	129.4733	129.4521	7,360
08/01/2024	2029 On 02-May-24			Bond Future	130.9964	130.9749	130.9964	130.9749	0
08/01/2024	2029 On 01-August-24			Bond Future	133.9381	133.9158	133.9381	133.9158	0
08/01/2024	2029 On 07-November-24			Bond Future	135.6952	135.6718	135.6952	135.6718	66
08/01/2024	2029 On 06-February-25			Bond Future	138.6110	138.5865	138.6110	138.5865	0
08/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6210.9700	6186.4800	6.2110	6.1865	0
08/01/2024	2029 On 06-February-25	132.40	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
08/01/2024	2030 On 01-February-24			Bond Future	9.8552	9.8660	91.8903	91.8451	99,105
08/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	131.6800	144.7700	0.1317	0.1448	400
08/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1341.9100	1400.2300	1.3419	1.4002	0
08/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	692.2500	705.3400	0.6923	0.7053	500
08/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	545.9700	604.2900	0.5460	0.6043	0
08/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	795.8300	807.2000	0.7958	0.8072	1,360
08/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	481.7300	538.3300	0.4817	0.5383	0
08/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	992.0900	999.8000	0.9921	0.9998	500
08/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	385.2200	438.1600	0.3852	0.4382	0
08/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1203.4600	1206.8100	1.2035	1.2068	400
08/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	304.9900	353.5700	0.3050	0.3536	0
08/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1495.9700	1493.3100	1.4960	1.4933	200
08/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	224.2900	266.8600	0.2243	0.2669	0
08/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2315.6700	2298.1100	2.3157	2.2981	500
08/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	98.8800	126.5500	0.0989	0.1266	0
08/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4673.9700	4634.5500	4.6740	4.6346	0
08/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	9.6900	15.5000	0.0097	0.0155	700
08/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5878.7000	5835.6900	5.8787	5.8357	0
08/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	2.7100	4.9300	0.0027	0.0049	1,360
08/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6033.1000	5989.8200	6.0331	5.9898	0
08/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	2.3000	4.2500	0.0023	0.0043	0
08/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6071.6500	6028.3100	6.0717	6.0283	0
08/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	2.2100	4.1000	0.0022	0.0041	0
08/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6110.1900	6066.7900	6.1102	6.0668	0
08/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	2.1200	3.9500	0.0021	0.0040	0
08/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7560.2100	7515.5200	7.5602	7.5155	0
08/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.4500	0.9900	0.0005	0.0010	200
08/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7936.9300	7892.0900	7.9369	7.8921	0
08/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.3000	0.6900	0.0003	0.0007	500
08/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7974.4900	7929.6400	7.9745	7.9296	0
08/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.2900	0.6700	0.0003	0.0007	500
08/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8869.6700	8824.5800	8.8697	8.8246	0
08/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0900	0.2300	0.0001	0.0002	400
08/01/2024	2030 On 02-May-24			Bond Future	9.9059	9.9172	93.9203	93.8742	23,830

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1005.7200	1005.5200	1.0057	1.0055	1,000
08/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2014.6400	2060.6000	2.0146	2.0606	0
08/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1274.7700	1272.2300	1.2748	1.2722	0
08/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1666.5700	1710.1900	1.6666	1.7102	0
08/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1294.3300	1291.6200	1.2943	1.2916	0
08/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1645.1700	1688.6200	1.6452	1.6886	0
08/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1313.8600	1310.9600	1.3139	1.3110	0
08/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1623.7600	1667.0200	1.6238	1.6670	0
08/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2061.9500	2052.3000	2.0620	2.0523	1,000
08/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1033.4900	1070.0000	1.0335	1.0700	0
08/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3375.1600	3354.9200	3.3752	3.3549	500
08/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	521.1800	547.1000	0.5212	0.5471	0
08/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4015.4900	3990.9600	4.0155	3.9910	1,080
08/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	382.0700	403.7000	0.3821	0.4037	0
08/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5023.5200	4993.3700	5.0235	4.9934	500
08/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	236.8400	252.8500	0.2368	0.2529	0
08/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7905.8000	7865.8200	7.9058	7.8658	0
08/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	61.5800	67.7600	0.0616	0.0678	1,000
08/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9452.2500	9408.9700	9.4523	9.4090	0
08/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	22.7900	25.6700	0.0228	0.0257	1,080
08/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12117.1800	12071.5400	12.1172	12.0715	0
08/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	2.8600	3.3800	0.0029	0.0034	500
08/01/2024	2030 On 01-August-24			Bond Future	9.9588	9.9709	92.0014	91.9540	0
08/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2871.0400	2854.5200	2.8710	2.8545	0
08/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1270.3700	1301.2200	1.2704	1.3012	0
08/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2896.9100	2880.2300	2.8969	2.8802	0
08/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1257.7500	1288.4400	1.2578	1.2884	0
08/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	2922.6200	2905.7900	2.9226	2.9058	0
08/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1244.9800	1275.5200	1.2450	1.2755	0
08/01/2024	2030 On 07-November-24			Bond Future	10.0288	10.0417	94.1485	94.0996	1,652
08/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4004.3100	3982.3300	4.0043	3.9823	0
08/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1359.7000	1386.5800	1.3597	1.3866	0
08/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4030.3800	4008.2800	4.0304	4.0083	0
08/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1349.2600	1376.0200	1.3493	1.3760	0

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08/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4056.4900	4034.2700	4.0565	4.0343	0
08/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1338.8900	1365.5300	1.3389	1.3655	0
08/01/2024	2030 On 06-February-25			Bond Future	10.1136	10.1275	92.1379	92.0876	0
08/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3750.2800	3727.8200	3.7503	3.7278	0
08/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1718.4100	1746.2700	1.7184	1.7463	0
08/01/2024	2032 On 01-February-24			Bond Future	10.7032	10.7142	89.7663	89.7125	92,242
08/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	1.7400	2.6300	0.0017	0.0026	1,200
08/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3473.1900	3527.9100	3.4732	3.5279	0
08/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	483.3700	504.8400	0.4834	0.5048	500
08/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1038.3100	1113.6100	1.0383	1.1136	0
08/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	922.8700	939.7800	0.9229	0.9398	1,200
08/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	646.1400	716.8800	0.6461	0.7169	0
08/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	983.0600	998.9600	0.9831	0.9990	200
08/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	609.1700	678.9000	0.6092	0.6789	0
08/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1206.8200	1218.6000	1.2068	1.2186	0
08/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	493.9600	559.5700	0.4940	0.5596	17,000
08/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1377.9400	1386.3700	1.3779	1.3864	8,500
08/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	424.0100	486.2700	0.4240	0.4863	0
08/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2094.1500	2088.3000	2.0942	2.0883	500
08/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	232.1400	280.1200	0.2321	0.2801	0
08/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3095.3100	3072.3500	3.0953	3.0724	0
08/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	104.0200	134.8900	0.1040	0.1349	17,000
08/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3181.5800	3157.3600	3.1816	3.1574	0
08/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	97.0700	126.6800	0.0971	0.1267	8,500
08/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4057.6800	4022.8600	4.0577	4.0229	0
08/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	48.3500	67.3600	0.0484	0.0674	8,500
08/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4944.8700	4902.8200	4.9449	4.9028	0
08/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	24.0200	35.8000	0.0240	0.0358	200
08/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5299.6100	5255.3100	5.2996	5.2553	0
08/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	17.8300	27.3600	0.0178	0.0274	0
08/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5343.9300	5299.3700	5.3439	5.2994	0
08/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	17.1800	26.4500	0.0172	0.0265	0
08/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5388.2400	5343.4400	5.3882	5.3434	0
08/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	16.5500	25.5800	0.0166	0.0256	0

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08/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6051.3300	6003.4900	6.0513	6.0035	0
08/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	9.4500	15.4400	0.0095	0.0154	0
08/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8225.7400	8173.3500	8.2257	8.1734	0
08/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	1.4800	2.9200	0.0015	0.0029	200
08/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8737.4300	8684.6200	8.7374	8.6846	0
08/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.9600	1.9800	0.0010	0.0020	1,200
08/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9202.7800	9149.6900	9.2028	9.1497	0
08/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.6500	1.3900	0.0007	0.0014	500
08/01/2024	2032 On 02-May-24			Bond Future	10.7801	10.7916	87.5873	87.5323	61,402
08/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	935.1300	937.5200	0.9351	0.9375	1,000
08/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2969.5200	3026.8900	2.9695	3.0269	0
08/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1269.7200	1269.7600	1.2697	1.2698	0
08/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2424.9600	2479.9800	2.4250	2.4800	0
08/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1290.4000	1290.2700	1.2904	1.2903	0
08/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2397.1200	2451.9700	2.3971	2.4520	0
08/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1311.4500	1311.1700	1.3115	1.3112	0
08/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2369.7000	2424.4000	2.3697	2.4244	0
08/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1332.7100	1332.2700	1.3327	1.3323	500
08/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2342.5100	2397.0500	2.3425	2.3971	0
08/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1375.6000	1374.8400	1.3756	1.3748	500
08/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2288.6200	2342.8400	2.2886	2.3428	0
08/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1508.9400	1507.1400	1.5089	1.5071	1,550
08/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2132.4400	2185.6200	2.1324	2.1856	0
08/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2030.6900	2024.6500	2.0307	2.0247	1,000
08/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1650.5500	1699.4900	1.6506	1.6995	0
08/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2691.6300	2680.1400	2.6916	2.6801	500
08/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1229.3000	1272.7900	1.2293	1.2728	0
08/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3068.6400	3054.1200	3.0686	3.0541	0
08/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1048.6700	1089.1300	1.0487	1.0891	500
08/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3533.5700	3515.4900	3.5336	3.5155	1,550
08/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	868.9800	905.8800	0.8690	0.9059	0
08/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5197.2000	5168.0500	5.1972	5.1681	0
08/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	458.9300	484.7600	0.4589	0.4848	500
08/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9478.6100	9431.9000	9.4786	9.4319	0

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08/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	86.4300	94.7000	0.0864	0.0947	1,000
08/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10579.4100	10529.7300	10.5794	10.5297	0
08/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	47.9400	53.2400	0.0479	0.0532	500
08/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11245.3000	11194.2700	11.2453	11.1943	0
08/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	32.8900	36.8400	0.0329	0.0368	1,550
08/01/2024	2032 On 01-August-24			Bond Future	10.8595	10.8716	89.5331	89.4768	0
08/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3107.5200	3091.4300	3.1075	3.0914	0
08/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1858.7800	1899.0400	1.8588	1.8990	0
08/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3135.8800	3119.6100	3.1359	3.1196	0
08/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1841.4300	1881.5100	1.8414	1.8815	0
08/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3164.3500	3147.9100	3.1644	3.1479	0
08/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1824.2200	1864.1300	1.8242	1.8641	0
08/01/2024	2032 On 07-November-24			Bond Future	10.9646	10.9774	87.4560	87.3979	1,526
08/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4173.6100	4150.3900	4.1736	4.1504	0
08/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1921.7900	1956.6300	1.9218	1.9566	0
08/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4202.8500	4179.4800	4.2029	4.1795	0
08/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1907.2400	1941.9300	1.9072	1.9419	0
08/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4232.1500	4208.6400	4.2322	4.2086	0
08/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1892.7900	1927.3400	1.8928	1.9273	0
08/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4681.8600	4656.2700	4.6819	4.6563	1,615
08/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1689.6300	1722.1000	1.6896	1.7221	0
08/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10441.5800	10396.5900	10.4416	10.3966	0
08/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	411.0200	424.0900	0.4110	0.4241	1,615
08/01/2024	2032 On 06-February-25			Bond Future	11.0798	11.0933	89.3116	89.2519	0
08/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4630.3300	4602.0400	4.6303	4.6020	0
08/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1866.5000	1897.9100	1.8665	1.8979	0
08/01/2024	2033 On 01-February-24			Bond Future	122.4132	122.3912	122.4132	122.3912	8,052
08/01/2024	2033 On 02-May-24			Bond Future	123.6820	123.6596	123.6820	123.6596	0
08/01/2024	2033 On 01-August-24			Bond Future	126.4595	126.4364	126.4595	126.4364	0
08/01/2024	2033 On 07-November-24			Bond Future	127.9426	127.9183	127.9426	127.9183	0
08/01/2024	2033 On 06-February-25			Bond Future	130.6919	130.6665	130.6919	130.6665	0
08/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5751.8800	5726.5200	5.7519	5.7265	0
08/01/2024	2033 On 06-February-25	124.94	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
08/01/2024	2037 On 01-February-24			Bond Future	11.9712	11.9825	77.5487	77.4876	136,122
08/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1326.1300	1346.6600	1.3261	1.3467	2,500
08/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	687.5200	769.2100	0.6875	0.7692	0
08/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2144.7800	2145.9800	2.1448	2.1460	0
08/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	344.2300	406.5900	0.3442	0.4066	0
08/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2185.6700	2185.9100	2.1857	2.1859	0
08/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	332.9200	394.3200	0.3329	0.3943	0
08/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2226.7600	2226.0300	2.2268	2.2260	0
08/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	321.8600	382.2900	0.3219	0.3823	0
08/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	4971.8400	4925.6200	4.9718	4.9256	0
08/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	32.4100	47.3500	0.0324	0.0474	2,500
08/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9609.3800	9548.6300	9.6094	9.5486	0
08/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.3100	0.7200	0.0003	0.0007	2,500
08/01/2024	2037 On 02-May-24			Bond Future	12.0785	12.0902	79.2619	79.1994	230
08/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	680.6100	684.9900	0.6806	0.6850	0
08/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4245.0200	4311.9200	4.2450	4.3119	0
08/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	695.0800	699.4100	0.6951	0.6994	0
08/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4202.7400	4269.5900	4.2027	4.2696	0
08/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	709.7600	714.0300	0.7098	0.7140	0
08/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4160.7200	4227.5100	4.1607	4.2275	0
08/01/2024	2037 On 01-August-24			Bond Future	12.1914	12.2036	76.7668	76.7028	0
08/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2593.9300	2583.3600	2.5939	2.5834	0
08/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3126.5700	3179.9900	3.1266	3.1800	0
08/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2620.8400	2610.1100	2.6208	2.6101	0
08/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3100.7100	3153.9700	3.1007	3.1540	0
08/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2647.8900	2636.9900	2.6479	2.6370	1,383
08/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3075.0400	3128.1300	3.0750	3.1281	0
08/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6125.1300	6095.6100	6.1251	6.0956	0
08/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1248.2100	1282.6800	1.2482	1.2827	1,383
08/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8581.2000	8541.7800	8.5812	8.5418	0
08/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	712.8400	737.4100	0.7128	0.7374	1,383
08/01/2024	2037 On 07-November-24			Bond Future	12.3206	12.3335	78.5575	78.4917	9,175
08/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4206.1700	4185.3700	4.2062	4.1854	0
08/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2941.9600	2987.0000	2.9420	2.9870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4236.3100	4215.3700	4.2363	4.2154	0
08/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2922.0500	2966.9500	2.9221	2.9670	0
08/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4266.2700	4245.1700	4.2663	4.2452	0
08/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2902.0000	2946.7400	2.9020	2.9467	0
08/01/2024	2037 On 06-February-25			Bond Future	12.4569	12.4703	75.9641	75.8965	0
08/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	4853.9800	4829.7100	4.8540	4.8297	0
08/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3350.5700	3393.8800	3.3506	3.3939	0
08/01/2024	2038 On 01-February-24			Bond Future	131.2686	131.6203	131.2686	131.6203	3,549
08/01/2024	2038 On 02-May-24			Bond Future	134.2007	134.5605	134.2007	134.5605	1,706
08/01/2024	2038 On 01-August-24			Bond Future	135.1417	135.5093	135.1417	135.5093	0
08/01/2024	2038 On 07-November-24			Bond Future	138.3320	138.7076	138.3320	138.7076	0
08/01/2024	2038 On 06-February-25			Bond Future	139.1786	139.5617	139.1786	139.5617	0
08/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3948.5800	4331.6700	3.9486	4.3317	0
08/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	2040 On 01-February-24			Bond Future	12.3281	12.3345	77.1371	77.1013	131,292
08/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	916.8200	959.8300	0.9168	0.9598	0
08/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1075.8300	1154.6300	1.0758	1.1546	0
08/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1002.7400	1045.1300	1.0027	1.0451	0
08/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	992.0700	1070.2500	0.9921	1.0703	0
08/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1032.2800	1074.4100	1.0323	1.0744	0
08/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	965.1800	1043.1000	0.9652	1.0431	0
08/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1062.3700	1104.2100	1.0624	1.1042	0
08/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	938.9000	1016.5300	0.9389	1.0165	0
08/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3281.3600	3283.5000	3.2814	3.2835	0
08/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	154.8900	192.8200	0.1549	0.1928	0
08/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8132.6100	8098.7000	8.1326	8.0987	0
08/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	2.1700	4.0500	0.0022	0.0041	0
08/01/2024	2040 On 02-May-24			Bond Future	12.4421	12.4487	78.8412	78.8047	500
08/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	486.8100	497.5200	0.4868	0.4975	0
08/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5400.6600	5447.9400	5.4007	5.4479	0
08/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	498.3200	509.1200	0.4983	0.5091	0
08/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5350.9800	5398.3500	5.3510	5.3984	0
08/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	510.1300	521.0200	0.5101	0.5210	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5301.6800	5349.1400	5.3017	5.3491	0
08/01/2024	2040 On 01-August-24			Bond Future	12.5620	12.5688	76.0864	76.0490	0
08/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2328.1400	2332.4400	2.3281	2.3324	0
08/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3668.5900	3710.3600	3.6686	3.7104	0
08/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2354.1400	2358.3700	2.3541	2.3584	0
08/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3638.4600	3680.1600	3.6385	3.6802	0
08/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2380.2700	2384.4300	2.3803	2.3844	0
08/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3608.5300	3650.1600	3.6085	3.6502	0
08/01/2024	2040 On 07-November-24			Bond Future	12.6978	12.7050	77.8610	77.8222	8,697
08/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4157.8400	4154.8000	4.1578	4.1548	0
08/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3400.4800	3436.1700	3.4005	3.4362	0
08/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4188.0800	4184.9500	4.1881	4.1850	0
08/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3377.9100	3413.5100	3.3779	3.4135	0
08/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4218.3900	4215.1800	4.2184	4.2152	0
08/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3355.4700	3390.9900	3.3555	3.3910	0
08/01/2024	2040 On 06-February-25			Bond Future	12.8399	12.8474	75.0018	74.9619	0
08/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4519.6800	4513.7300	4.5197	4.5137	0
08/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3943.2300	3977.1800	3.9432	3.9772	0
08/01/2024	2044 On 01-February-24			Bond Future	12.4222	12.4437	73.2377	73.1162	94,930
08/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	623.6100	635.9400	0.6236	0.6359	0
08/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1494.0200	1627.8300	1.4940	1.6278	0
08/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	645.7900	657.5900	0.6458	0.6576	0
08/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1458.4900	1591.7700	1.4585	1.5918	0
08/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	668.5200	679.7600	0.6685	0.6798	0
08/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1423.5900	1556.3100	1.4236	1.5563	0
08/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3312.1900	3241.3200	3.3122	3.2413	0
08/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	160.5800	211.1900	0.1606	0.2112	15,000
08/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4507.0400	4412.9900	4.5070	4.4130	0
08/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	62.3500	89.7800	0.0624	0.0898	5,000
08/01/2024	2044 On 02-May-24			Bond Future	12.5330	12.5553	74.8556	74.7316	284
08/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	454.5300	450.2500	0.4545	0.4503	0
08/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5671.7700	5791.5500	5.6718	5.7916	0
08/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	465.5500	461.0900	0.4656	0.4611	0
08/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5620.2700	5739.8700	5.6203	5.7399	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	476.7500	472.1200	0.4768	0.4721	0
08/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5569.0300	5688.4600	5.5690	5.6885	0
08/01/2024	2044 On 01-August-24			Bond Future	12.6493	12.6725	72.1375	72.0105	0
08/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2051.9100	2020.9100	2.0519	2.0209	0
08/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4126.3900	4222.3000	4.1264	4.2223	0
08/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2076.0600	2044.7300	2.0761	2.0447	0
08/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4093.0700	4188.6500	4.0931	4.1887	0
08/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2100.5700	2068.9100	2.1006	2.0689	0
08/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4060.1700	4155.4200	4.0602	4.1554	0
08/01/2024	2044 On 07-November-24			Bond Future	12.7805	12.8047	73.8198	73.6896	0
08/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4151.7700	4098.9000	4.1518	4.0989	0
08/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3512.1100	3589.5000	3.5121	3.5895	0
08/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4181.8500	4128.7000	4.1819	4.1287	0
08/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3489.1200	3566.2300	3.4891	3.5662	0
08/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4212.0100	4158.5800	4.2120	4.1586	0
08/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3466.2800	3543.1100	3.4663	3.5431	0
08/01/2024	2044 On 06-February-25			Bond Future	12.9171	12.9424	71.0001	70.8667	0
08/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4567.6700	4510.8300	4.5677	4.5108	0
08/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4026.6900	4103.2000	4.0267	4.1032	0
08/01/2024	2046 On 01-February-24			Bond Future	115.7030	115.6817	115.7030	115.6817	11,904
08/01/2024	2046 On 02-May-24			Bond Future	116.1364	116.1148	116.1364	116.1148	4,626
08/01/2024	2046 On 01-August-24			Bond Future	118.7443	118.7220	118.7443	118.7220	0
08/01/2024	2046 On 07-November-24			Bond Future	119.3387	119.3154	119.3387	119.3154	0
08/01/2024	2046 On 06-February-25			Bond Future	121.9015	121.8772	121.9015	121.8772	0
08/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7891.5400	7867.2200	7.8915	7.8672	0
08/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	2050 On 01-February-24			Bond Future	115.0887	115.0675	115.0887	115.0675	10,813
08/01/2024	2050 On 02-May-24			Bond Future	117.6596	117.6379	117.6596	117.6379	3,316
08/01/2024	2050 On 01-August-24			Bond Future	117.9938	117.9714	117.9938	117.9714	0
08/01/2024	2050 On 07-November-24			Bond Future	120.7793	120.7560	120.7793	120.7560	0
08/01/2024	2050 On 06-February-25			Bond Future	121.0050	120.9807	121.0050	120.9807	0
08/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5404.9900	5380.6800	5.4050	5.3807	0
08/01/2024	2050 On 06-February-25	115.60	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
08/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	AL37 On 01-February-24			Index Future	941.3560	940.8600	941.3560	940.8600	0
08/01/2024	AL37 On 02-May-24			Index Future	962.1490	961.6450	962.1490	961.6450	0
08/01/2024	AL37 On 01-August-24			Index Future	983.5330	983.0130	983.5330	983.0130	0
08/01/2024	AL37 On 07-November-24			Index Future	1006.5350	1005.9910	1006.5350	1,005.9910	0
08/01/2024	AL37 On 06-February-25			Index Future	1027.9710	1027.4030	1027.9710	1,027.4030	0
08/01/2024	AL7T On 01-February-24			Index Future	1089.6180	1096.5060	1089.6180	1,096.5060	0
08/01/2024	AL7T On 02-May-24			Index Future	1113.6860	1120.7290	1113.6860	1,120.7290	0
08/01/2024	AL7T On 01-August-24			Index Future	1138.4380	1145.6320	1138.4380	1,145.6320	0
08/01/2024	AL7T On 07-November-24			Index Future	1165.0630	1172.4120	1165.0630	1,172.4120	0
08/01/2024	AL7T On 06-February-25			Index Future	1189.8750	1197.3650	1189.8750	1,197.3650	0
08/01/2024	ALBI On 01-February-24			Index Future	942.0720	947.8940	942.0720	947.8940	104
08/01/2024	ALBI On 02-May-24			Index Future	962.8820	968.8350	962.8820	968.8350	0
08/01/2024	ALBI On 01-August-24			Index Future	984.2820	990.3630	984.2820	990.3630	0
08/01/2024	ALBI On 07-November-24			Index Future	1007.3020	1013.5120	1007.3020	1,013.5120	0
08/01/2024	ALBI On 06-February-25			Index Future	1028.7540	1035.0840	1028.7540	1,035.0840	0
08/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C044 On 31-January-44			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
08/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	ES33 On 01-February-24			Bond Future	12.3394	12.3511	76.1474	76.0950	0
08/01/2024	ES33 On 02-May-24			Bond Future	12.4709	12.4830	74.0495	73.9961	0
08/01/2024	ES33 On 01-August-24			Bond Future	12.6061	12.6188	75.7121	75.6573	0
08/01/2024	ES33 On 07-November-24			Bond Future	12.7769	12.7903	73.6950	73.6386	0
08/01/2024	ES33 On 06-February-25			Bond Future	12.9587	12.9728	75.2744	75.2165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1542.8500	1484.8900	1.5429	1.4849	0
08/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	ES42 On 01-February-24			Bond Future	13.0029	13.0094	71.2428	71.2094	0
08/01/2024	ES42 On 02-May-24			Bond Future	13.1350	13.1418	68.5716	68.5375	0
08/01/2024	ES42 On 01-August-24			Bond Future	13.2683	13.2753	70.1108	70.0758	0
08/01/2024	ES42 On 07-November-24			Bond Future	13.4305	13.4380	67.4958	67.4597	0
08/01/2024	ES42 On 06-February-25			Bond Future	13.5943	13.6021	68.9397	68.9025	0
08/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	546.2200	508.9900	0.5462	0.5090	0
08/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 01-February-24			GOVI	928.6570	934.1740	928.6570	934.1740	726
08/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	486770.0000	541940.0000	48.6770	54.1940	0
08/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	486670.0000	541840.0000	48.6670	54.1840	0
08/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	486570.0000	541740.0000	48.6570	54.1740	0
08/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 02-May-24			GOVI	949.1700	954.8110	949.1700	954.8110	0
08/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	38410.0000	0.0000	3.8410	0
08/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	18000.0000	0.0000	1.8000	0.0000	0
08/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	38310.0000	0.0000	3.8310	0
08/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	18100.0000	0.0000	1.8100	0.0000	0
08/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	38210.0000	0.0000	3.8210	0
08/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	18200.0000	0.0000	1.8200	0.0000	0
08/01/2024	GOVI On 01-August-24			GOVI	970.2650	976.0280	970.2650	976.0280	0
08/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	268950.0000	326580.0000	26.8950	32.6580	0
08/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	268850.0000	326480.0000	26.8850	32.6480	0
08/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	268750.0000	326380.0000	26.8750	32.6380	0
08/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 07-November-24			GOVI	992.9570	998.8430	992.9570	998.8430	0
08/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	441770.0000	500630.0000	44.1770	50.0630	0
08/01/2024	GOVI On 07-November-24	948.78	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
08/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	441670.0000	500530.0000	44.1670	50.0530	0
08/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	441570.0000	500430.0000	44.1570	50.0430	0
08/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GOVI On 06-February-25			GOVI	1014.1040	1020.1020	1014.1040	1,020.1020	0
08/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	421040.0000	481020.0000	42.1040	48.1020	0
08/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/01/2024	IGOV On 01-February-24			Index Future	346.0590	353.7660	346.0590	353.7660	606
08/01/2024	IGOV On 02-May-24			Index Future	353.7890	361.6680	353.7890	361.6680	16
08/01/2024	IGOV On 01-August-24			Index Future	361.7350	369.7900	361.7350	369.7900	0
08/01/2024	IGOV On 07-November-24			Index Future	370.2830	378.5230	370.2830	378.5230	0
08/01/2024	IGOV On 06-February-25			Index Future	378.2480	386.6610	378.2480	386.6610	0
08/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.3780	91.6300	91.6220	0
08/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3450	91.6500	91.6550	0
08/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3200	8.3280	91.6800	91.6720	0
08/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2900	8.2480	91.7100	91.7520	0
08/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2000	8.2180	91.8000	91.7820	0
08/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1800	8.0880	91.8200	91.9120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0300	7.8580	91.9700	92.1420	0
08/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.8200	7.5390	92.1800	92.4610	0
08/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5100	7.4300	92.4900	92.5700	0
08/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3700	7.3460	92.6300	92.6540	0
08/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2800	7.2900	92.7200	92.7100	0
08/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.3550	7.4090	92.6450	92.5910	0
08/01/2024	R035 On 01-February-24			Bond Future	11.5053	11.5115	87.6568	87.6229	67,954
08/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	8.6700	12.7900	0.0087	0.0128	400
08/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5037.6700	5075.7600	5.0377	5.0758	0
08/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	219.0900	249.6400	0.2191	0.2496	400
08/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2357.7900	2422.3100	2.3578	2.4223	0
08/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3666.3800	3660.6900	3.6664	3.6607	0
08/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	96.7300	125.0100	0.0967	0.1250	0
08/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3713.8900	3707.5100	3.7139	3.7075	0
08/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	92.9500	120.5400	0.0930	0.1205	0
08/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3761.4800	3754.4300	3.7615	3.7544	0
08/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	89.3100	116.2300	0.0893	0.1162	0
08/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9774.3300	9740.6800	9.7743	9.7407	0
08/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.2400	0.5600	0.0002	0.0006	400
08/01/2024	R035 On 02-May-24			Bond Future	11.5987	11.6052	85.0815	85.0468	109,420
08/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1061.2900	1072.7900	1.0613	1.0728	0
08/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3292.1900	3338.3600	3.2922	3.3384	0
08/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1080.7200	1092.2100	1.0807	1.0922	0
08/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3256.0500	3302.2100	3.2561	3.3022	0
08/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1100.5500	1112.0200	1.1006	1.1120	0
08/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3220.3700	3266.5100	3.2204	3.2665	0
08/01/2024	R035 On 01-August-24			Bond Future	11.6937	11.7004	86.9719	86.9362	0
08/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3115.0400	3116.3400	3.1150	3.1163	0
08/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2610.2200	2647.1300	2.6102	2.6471	0
08/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3144.9100	3146.1200	3.1449	3.1461	0
08/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2587.9300	2624.7500	2.5879	2.6248	0
08/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3174.9000	3176.0100	3.1749	3.1760	0
08/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2565.8000	2602.5200	2.5658	2.6025	0
08/01/2024	R035 On 07-November-24			Bond Future	11.8186	11.8258	84.4865	84.4497	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4347.9600	4342.0700	4.3480	4.3421	0
08/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2564.9600	2595.8900	2.5650	2.5959	0
08/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4379.4300	4373.4500	4.3794	4.3735	0
08/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2546.4700	2577.3100	2.5465	2.5773	0
08/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4410.6900	4404.6200	4.4107	4.4046	0
08/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2527.8100	2558.5600	2.5278	2.5586	0
08/01/2024	R035 On 06-February-25			Bond Future	11.9531	11.9606	86.2796	86.2417	0
08/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4906.5900	4896.6500	4.9066	4.8967	0
08/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2648.0700	2676.1000	2.6481	2.6761	0
08/01/2024	R053 On 01-February-24			Bond Future	12.3714	12.3777	98.2098	98.1633	0
08/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4160.1800	4169.5800	4.1602	4.1696	0
08/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	247.2000	303.1600	0.2472	0.3032	0
08/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4220.2700	4228.6200	4.2203	4.2286	0
08/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	238.7700	293.6800	0.2388	0.2937	0
08/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4280.4700	4287.7700	4.2805	4.2878	0
08/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	230.5400	284.4000	0.2305	0.2844	0
08/01/2024	R053 On 02-May-24			Bond Future	12.4784	12.4849	94.5147	94.4672	5,189
08/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5414.3300	5417.6900	5.4143	5.4177	0
08/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1610.9900	1661.8400	1.6110	1.6618	0
08/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5463.1200	5466.2400	5.4631	5.4662	0
08/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1592.2600	1642.8700	1.5923	1.6429	0
08/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5512.0300	5514.9000	5.5120	5.5149	0
08/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1573.7500	1624.1100	1.5738	1.6241	0
08/01/2024	R053 On 01-August-24			Bond Future	12.5874	12.5941	96.6142	96.5655	0
08/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6347.1300	6343.7300	6.3471	6.3437	0
08/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2597.0300	2642.3600	2.5970	2.6424	0
08/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6392.7800	6389.2300	6.3928	6.3892	0
08/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2576.2200	2621.4000	2.5762	2.6214	0
08/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6438.2400	6434.5400	6.4382	6.4345	0
08/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2555.3200	2600.3500	2.5553	2.6004	0
08/01/2024	R053 On 07-November-24			Bond Future	12.7194	12.7266	92.9966	92.9463	0
08/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5310.9900	5308.5700	5.3110	5.3086	0
08/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4816.6300	4864.5300	4.8166	4.8645	0
08/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5349.7900	5347.2600	5.3498	5.3473	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4785.7800	4833.5700	4.7858	4.8336	0
08/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5388.6800	5386.0500	5.3887	5.3861	0
08/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4755.1100	4802.8000	4.7551	4.8028	0
08/01/2024	R053 On 06-February-25			Bond Future	12.8544	12.8619	94.9676	94.9158	0
08/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	5995.3600	5988.6200	5.9954	5.9886	0
08/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5408.0300	5453.1000	5.4080	5.4531	0
08/01/2024	R186 On 01-February-24			Bond Future	8.6864	8.6966	105.8504	105.8242	74,944
08/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2074.0200	2053.4900	2.0740	2.0535	0
08/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	11.5900	17.2100	0.0116	0.0172	0
08/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2098.5400	2077.8400	2.0985	2.0778	0
08/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	11.0800	16.5300	0.0111	0.0165	0
08/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2123.0600	2102.1800	2.1231	2.1022	0
08/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	10.5800	15.8500	0.0106	0.0159	0
08/01/2024	R186 On 02-May-24			Bond Future	8.6540	8.6653	108.1886	108.1620	11,233
08/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	153.1700	154.0700	0.1532	0.1541	0
08/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1739.8300	1767.3500	1.7398	1.7674	0
08/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	157.7700	158.6500	0.1578	0.1587	0
08/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1720.3100	1747.8100	1.7203	1.7478	0
08/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	162.4700	163.3300	0.1625	0.1633	0
08/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1700.8900	1728.3700	1.7009	1.7284	0
08/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2637.3300	2619.7300	2.6373	2.6197	2,030
08/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	130.0600	139.0800	0.1301	0.1391	0
08/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4071.3300	4048.7500	4.0713	4.0488	0
08/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	41.4600	45.5000	0.0415	0.0455	2,030
08/01/2024	R186 On 01-August-24			Bond Future	8.6088	8.6215	105.2834	105.2560	0
08/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1008.4800	1000.7400	1.0085	1.0007	0
08/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	854.6100	874.2600	0.8546	0.8743	0
08/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1021.6700	1013.8400	1.0217	1.0138	0
08/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	846.2200	865.7800	0.8462	0.8658	0
08/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1034.9300	1027.0100	1.0349	1.0270	0
08/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	837.9000	857.3700	0.8379	0.8574	0
08/01/2024	R186 On 07-November-24			Bond Future	8.5806	8.5953	107.7411	107.7126	44,537
08/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1749.8500	1736.7000	1.7499	1.7367	0
08/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	692.7100	708.0500	0.6927	0.7081	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1763.9000	1750.6900	1.7639	1.7507	0
08/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	687.6500	702.9300	0.6877	0.7029	0
08/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1777.9800	1764.7000	1.7780	1.7647	0
08/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	682.6300	697.8400	0.6826	0.6978	0
08/01/2024	R186 On 06-February-25			Bond Future	8.5783	8.5954	104.7132	104.6836	0
08/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1584.8500	1571.1100	1.5849	1.5711	0
08/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	810.7800	826.6000	0.8108	0.8266	0
08/01/2024	R202 On 01-February-24			Bond Future	259.5817	259.5354	259.5817	259.5354	5,070
08/01/2024	R202 On 02-May-24			Bond Future	265.3799	265.3327	265.3799	265.3327	0
08/01/2024	R202 On 01-August-24			Bond Future	266.2379	266.1893	266.2379	266.1893	0
08/01/2024	R202 On 07-November-24			Bond Future	272.5237	272.4728	272.5237	272.4728	6
08/01/2024	R202 On 06-February-25			Bond Future	273.1392	273.0859	273.1392	273.0859	0
08/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6349.1900	6295.9200	6.3492	6.2959	0
08/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	R209 On 01-February-24			Bond Future	11.6770	11.6882	67.4170	67.3637	12,132
08/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2267.1600	2258.0500	2.2672	2.2581	0
08/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	198.8100	242.9500	0.1988	0.2430	0
08/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2305.7000	2295.7500	2.3057	2.2958	0
08/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	191.7100	235.0100	0.1917	0.2350	0
08/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2344.4100	2333.6100	2.3444	2.3336	0
08/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	184.8400	227.2900	0.1848	0.2273	0
08/01/2024	R209 On 02-May-24			Bond Future	11.7684	11.7799	65.7532	65.6988	0
08/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	669.3500	673.1900	0.6694	0.6732	0
08/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3572.3800	3630.5700	3.5724	3.6306	0
08/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	682.9600	686.7400	0.6830	0.6867	0
08/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3536.0300	3594.1600	3.5360	3.5942	0
08/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	696.7500	700.4700	0.6968	0.7005	0
08/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3499.9200	3557.9900	3.4999	3.5580	0
08/01/2024	R209 On 01-August-24			Bond Future	11.8618	11.8738	67.2140	67.1583	0
08/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2279.6500	2270.1100	2.2797	2.2701	0
08/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2660.8200	2706.9100	2.6608	2.7069	0
08/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2303.7200	2294.0300	2.3037	2.2940	0
08/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2638.1200	2684.0600	2.6381	2.6841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2328.1200	2318.2800	2.3281	2.3183	0
08/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2615.7900	2661.5800	2.6158	2.6616	0
08/01/2024	R209 On 07-November-24			Bond Future	11.9776	11.9901	65.6260	65.5687	5,237
08/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3642.3800	3624.4400	3.6424	3.6244	0
08/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2592.9800	2632.3400	2.5930	2.6323	0
08/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3668.9100	3650.8400	3.6689	3.6508	0
08/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2574.8800	2614.1100	2.5749	2.6141	0
08/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3695.5000	3677.3000	3.6955	3.6773	0
08/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2556.8900	2595.9900	2.5569	2.5960	0
08/01/2024	R209 On 06-February-25			Bond Future	12.0981	12.1112	67.0184	66.9596	0
08/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4196.4200	4174.1300	4.1964	4.1741	0
08/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2685.9600	2722.4400	2.6860	2.7224	0
08/01/2024	R210 On 01-February-24			Bond Future	234.3202	234.2816	234.3202	234.2816	677
08/01/2024	R210 On 02-May-24			Bond Future	236.2935	236.2542	236.2935	236.2542	0
08/01/2024	R210 On 01-August-24			Bond Future	241.5996	241.5591	241.5996	241.5591	0
08/01/2024	R210 On 07-November-24			Bond Future	243.9557	243.9132	243.9557	243.9132	60
08/01/2024	R210 On 06-February-25			Bond Future	249.1965	249.1520	249.1965	249.1520	0
08/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9586.4500	9542.0000	9.5865	9.5420	0
08/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2024	R213 On 01-February-24			Bond Future	10.3670	10.3780	86.4967	86.4484	29,769
08/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5611.0500	5566.8600	5.6111	5.5669	0
08/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	5.9300	10.0300	0.0059	0.0100	0
08/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5651.0500	5606.7400	5.6511	5.6067	0
08/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	5.7000	9.6800	0.0057	0.0097	0
08/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5691.0300	5646.6100	5.6910	5.6466	0
08/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	5.4800	9.3500	0.0055	0.0094	0
08/01/2024	R213 On 02-May-24			Bond Future	10.4299	10.4414	84.8489	84.7996	0
08/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1277.7900	1276.1600	1.2778	1.2762	0
08/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1922.9000	1970.5500	1.9229	1.9706	0
08/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1297.6300	1295.8300	1.2976	1.2958	0
08/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1899.5100	1946.9900	1.8995	1.9470	0
08/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1317.6400	1315.6800	1.3176	1.3157	0
08/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1876.3100	1923.6300	1.8763	1.9236	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R213 On 01-August-24			Bond Future	10.4929	10.5050	86.7341	86.6836	0
08/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3014.2800	2998.1900	3.0143	2.9982	0
08/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1499.8100	1534.2200	1.4998	1.5342	0
08/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3040.9200	3024.6700	3.0409	3.0247	0
08/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1485.6800	1519.9300	1.4857	1.5199	0
08/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3067.6400	3051.2300	3.0676	3.0512	0
08/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1471.6600	1505.7500	1.4717	1.5058	0
08/01/2024	R213 On 07-November-24			Bond Future	10.5877	10.6006	85.1979	85.1458	16,191
08/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4016.5400	3994.0600	4.0165	3.9941	0
08/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1545.8800	1575.4700	1.5459	1.5755	0
08/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4043.8100	4021.2100	4.0438	4.0212	0
08/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1534.1900	1563.6600	1.5342	1.5637	0
08/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4070.8600	4048.1300	4.0709	4.0481	0
08/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1522.3100	1551.6500	1.5223	1.5517	0
08/01/2024	R213 On 06-February-25			Bond Future	10.6969	10.7105	87.0073	86.9538	0
08/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4262.4600	4237.6500	4.2625	4.2377	0
08/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1751.7800	1780.5000	1.7518	1.7805	0
08/01/2024	R214 On 01-February-24			Bond Future	12.1451	12.1513	62.5823	62.5523	16,640
08/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	831.5800	867.7500	0.8316	0.8678	0
08/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	856.1200	922.2900	0.8561	0.9223	0
08/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	856.5000	892.4600	0.8565	0.8925	0
08/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	832.8600	898.8200	0.8329	0.8988	0
08/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	881.8200	917.5500	0.8818	0.9176	0
08/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	810.0500	875.7800	0.8101	0.8758	0
08/01/2024	R214 On 02-May-24			Bond Future	12.2393	12.2457	60.6604	60.6298	10,172
08/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	466.8100	476.3600	0.4668	0.4764	0
08/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4362.8400	4402.9400	4.3628	4.4029	0
08/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	477.6400	487.2600	0.4776	0.4873	0
08/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4321.2300	4361.4000	4.3212	4.3614	0
08/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	488.5500	498.2300	0.4886	0.4982	0
08/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4279.7600	4319.9900	4.2798	4.3200	0
08/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1589.1500	1598.8500	1.5892	1.5989	10,000
08/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2161.2300	2201.4800	2.1612	2.2015	0
08/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1636.3800	1645.9200	1.6364	1.6459	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2111.9500	2152.0400	2.1120	2.1520	0
08/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3759.8300	3759.4100	3.7598	3.7594	0
08/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	871.4600	901.5900	0.8715	0.9016	17,110
08/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6021.4500	6010.4200	6.0215	6.0104	0
08/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	380.6400	400.1600	0.3806	0.4002	17,110
08/01/2024	R214 On 01-August-24			Bond Future	12.3346	12.3413	62.0082	61.9768	0
08/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2113.0400	2116.3900	2.1130	2.1164	0
08/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2942.7000	2977.4400	2.9427	2.9774	0
08/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2136.0500	2139.3300	2.1361	2.1393	0
08/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2917.7100	2952.3800	2.9177	2.9524	0
08/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2159.3600	2162.5800	2.1594	2.1626	0
08/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2893.0800	2927.6900	2.8931	2.9277	0
08/01/2024	R214 On 07-November-24			Bond Future	12.4549	12.4619	60.1484	60.1160	0
08/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3531.3800	3528.9000	3.5314	3.5289	0
08/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2865.1000	2894.9800	2.8651	2.8950	0
08/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3557.4900	3554.9400	3.5575	3.5549	0
08/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2845.7400	2875.5500	2.8457	2.8756	0
08/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3583.4700	3580.8500	3.5835	3.5809	0
08/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2826.2900	2856.0300	2.8263	2.8560	0
08/01/2024	R214 On 06-February-25			Bond Future	12.5808	12.5881	61.4249	61.3916	0
08/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	3880.6000	3875.6600	3.8806	3.8757	0
08/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3296.3600	3324.7200	3.2964	3.3247	0
08/01/2024	R248 On 01-February-24			Bond Future	12.3574	12.3638	76.2672	76.2307	245,623
08/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	12.1500	17.5300	0.0122	0.0175	0
08/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5284.6700	5326.5700	5.2847	5.3266	0
08/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	495.1700	537.6300	0.4952	0.5376	0
08/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1771.5700	1850.5500	1.7716	1.8506	0
08/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	514.5300	557.3500	0.5145	0.5574	0
08/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1731.3600	1810.7000	1.7314	1.8107	0
08/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	534.3800	577.5300	0.5344	0.5775	0
08/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1691.7200	1771.3900	1.6917	1.7714	0
08/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	864.8100	909.7100	0.8648	0.9097	0
08/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1198.1400	1279.5600	1.1981	1.2796	0
08/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4164.8200	4155.6400	4.1648	4.1556	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	87.6800	115.0200	0.0877	0.1150	0
08/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5489.3000	5466.2800	5.4893	5.4663	0
08/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	30.2400	43.7400	0.0302	0.0437	0
08/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8032.6200	7998.6600	8.0326	7.9987	0
08/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	3.2200	5.7800	0.0032	0.0058	0
08/01/2024	R248 On 02-May-24			Bond Future	12.4593	12.4658	73.5037	73.4665	13,882
08/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	297.7100	306.6900	0.2977	0.3067	0
08/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6810.3600	6856.5800	6.8104	6.8566	0
08/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	342.9900	352.5500	0.3430	0.3526	0
08/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6459.6600	6506.4600	6.4597	6.5065	0
08/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	351.0800	360.7300	0.3511	0.3607	0
08/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6402.0900	6448.9800	6.4021	6.4490	0
08/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	359.2300	368.9700	0.3592	0.3690	0
08/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6344.6800	6391.6600	6.3447	6.3917	0
08/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2116.0900	2127.3100	2.1161	2.1273	0
08/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2455.3600	2503.8200	2.4554	2.5038	0
08/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4803.1200	4801.6200	4.8031	4.8016	0
08/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	998.9200	1034.6600	0.9989	1.0347	0
08/01/2024	R248 On 01-August-24			Bond Future	12.5627	12.5695	75.1368	75.0986	13,000
08/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2426.3100	2431.5600	2.4263	2.4316	0
08/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3928.2300	3971.6900	3.9282	3.9717	0
08/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2453.2400	2458.4100	2.4532	2.4584	0
08/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3896.9800	3940.3600	3.8970	3.9404	0
08/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2480.3000	2485.4100	2.4803	2.4854	0
08/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3865.9400	3909.2600	3.8659	3.9093	0
08/01/2024	R248 On 07-November-24			Bond Future	12.6922	12.6994	72.4384	72.3990	0
08/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4122.3900	4119.9200	4.1224	4.1199	0
08/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3641.3800	3678.3100	3.6414	3.6783	0
08/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4152.6800	4150.1300	4.1527	4.1501	0
08/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3617.2400	3654.0900	3.6172	3.6541	0
08/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4183.3100	4180.6800	4.1833	4.1807	0
08/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3593.5200	3630.2900	3.5935	3.6303	0
08/01/2024	R248 On 06-February-25			Bond Future	12.8276	12.8351	73.9751	73.9345	0
08/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4015.5100	4011.3500	4.0155	4.0114	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4656.7600	4693.1900	4.6568	4.6932	0
08/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0