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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	2025 On 02-May-24			Bond Future	179.0259	179.0386	179.0259	179.0386	9,075
08/03/2024	2025 On 01-August-24			Bond Future	181.1655	181.1821	181.1655	181.1821	0
08/03/2024	2025 On 07-November-24			Bond Future	185.4717	185.4893	185.4717	185.4893	0
08/03/2024	2029 On 02-May-24			Bond Future	128.7032	128.9011	128.7032	128.9011	7,165
08/03/2024	2029 On 01-August-24			Bond Future	131.5586	131.7635	131.5586	131.7635	728
08/03/2024	2029 On 07-November-24			Bond Future	133.2879	133.4981	133.2879	133.4981	0
08/03/2024	2029 On 06-February-25			Bond Future	136.1657	136.3791	136.1657	136.3791	0
08/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3765.7000	3979.1000	3.7657	3.9791	0
08/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2029 On 08-May-25			Bond Future	137.5946	137.8081	137.5946	137.8081	0
08/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	255.4300	41.8900	0.2554	0.0419	0
08/03/2024	2030 On 02-May-24			Bond Future	10.1193	10.1046	93.0556	93.1150	127,088
08/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	294.8900	284.1800	0.2949	0.2842	1,000
08/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2168.5200	2098.3700	2.1685	2.0984	0
08/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	475.1700	462.9000	0.4752	0.4629	0
08/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1731.6800	1659.9700	1.7317	1.6600	0
08/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	489.3500	476.8200	0.4894	0.4768	0
08/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1704.9000	1632.9300	1.7049	1.6329	0
08/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	503.6700	491.1400	0.5037	0.4911	0
08/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1678.2800	1606.3100	1.6783	1.6063	0
08/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1120.2700	1111.3500	1.1203	1.1114	1,000
08/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	956.5200	888.1600	0.9565	0.8882	0
08/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2376.6900	2387.7600	2.3767	2.3878	500
08/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	387.4200	339.0500	0.3874	0.3391	0
08/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	3020.8500	3042.1000	3.0209	3.0421	1,080
08/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	252.1400	213.9500	0.2521	0.2140	0
08/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	4050.7600	4085.2500	4.0508	4.0853	500
08/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	128.7900	103.8400	0.1288	0.1038	0
08/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6991.8100	7047.1500	6.9918	7.0472	0
08/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.3000	8.2000	0.0123	0.0082	1,000
08/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8566.9900	8625.4800	8.5670	8.6255	0
08/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.2400	1.2900	0.0022	0.0013	1,080
08/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11249.6700	11309.0800	11.2497	11.3091	0
08/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0600	0.0300	0.0001	0.0000	500
08/03/2024	2030 On 01-August-24			Bond Future	10.1914	10.1753	91.0918	91.1544	0
08/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	2039.0300	2001.7600	2.0390	2.0018	0
08/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1348.0100	1248.0900	1.3480	1.2481	0
08/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	2062.3200	2025.4200	2.0623	2.0254	0
08/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1332.8100	1233.2600	1.3328	1.2333	0
08/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	2085.7300	2049.2100	2.0857	2.0492	0
08/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1317.7400	1218.5700	1.3177	1.2186	0
08/03/2024	2030 On 07-November-24			Bond Future	10.2721	10.2549	93.2329	93.2974	1,650
08/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3205.2600	3114.1800	3.2053	3.1142	0
08/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1476.2300	1320.6900	1.4762	1.3207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3229.5700	3138.9500	3.2296	3.1390	0
08/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1464.0300	1308.9500	1.4640	1.3090	0
08/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3254.2300	3163.7900	3.2542	3.1638	0
08/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1452.2100	1297.3100	1.4522	1.2973	0
08/03/2024	2030 On 06-February-25			Bond Future	10.3695	10.3514	91.2131	91.2780	0
08/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	3019.3000	2809.4800	3.0193	2.8095	0
08/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1912.2600	1637.5400	1.9123	1.6375	0
08/03/2024	2030 On 08-May-25			Bond Future	10.5029	10.4845	93.1004	93.1637	0
08/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1597.4000	1405.4400	1.5974	1.4054	0
08/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3594.5600	3339.2500	3.5946	3.3393	0
08/03/2024	2032 On 02-May-24			Bond Future	10.9718	10.9574	86.6790	86.7467	126,973
08/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	91.5900	103.3400	0.0916	0.1033	8,500
08/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3329.8900	3273.8800	3.3299	3.2739	0
08/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	126.3900	138.2600	0.1264	0.1383	1,000
08/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3069.1200	3013.2300	3.0691	3.0132	0
08/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	288.9000	298.0700	0.2889	0.2981	0
08/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2352.4800	2293.8900	2.3525	2.2939	0
08/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	301.0500	310.0700	0.3011	0.3101	0
08/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2316.1100	2257.3700	2.3161	2.2574	0
08/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	313.4300	322.2900	0.3134	0.3223	0
08/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2280.0200	2221.1200	2.2800	2.2211	0
08/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	326.1300	334.9400	0.3261	0.3349	500
08/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2244.2700	2185.3200	2.2443	2.1853	0
08/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	352.6500	361.1000	0.3527	0.3611	500
08/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2174.0100	2114.7000	2.1740	2.1147	0
08/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	440.1800	447.5000	0.4402	0.4475	1,550
08/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1972.0200	1911.5800	1.9720	1.9116	0
08/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	843.5700	849.0800	0.8436	0.8491	1,000
08/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1371.7700	1309.5200	1.3718	1.3095	0
08/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1447.7600	1456.1800	1.4478	1.4562	500
08/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	893.7700	834.4300	0.8938	0.8344	0
08/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1819.8000	1830.8700	1.8198	1.8309	0
08/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	708.1700	651.4800	0.7082	0.6515	500
08/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2051.3500	2064.6600	2.0514	2.0647	0

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08/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	616.6100	562.1600	0.6166	0.5622	17,000
08/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2292.1000	2308.1600	2.2921	2.3082	1,550
08/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	535.8500	484.1500	0.5359	0.4842	0
08/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4036.6300	4072.3500	4.0366	4.0724	0
08/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	206.7000	174.6600	0.2067	0.1747	500
08/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8503.6700	8565.4000	8.5037	8.5654	0
08/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	19.8300	13.8000	0.0198	0.0138	1,000
08/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9632.0300	9696.6900	9.6320	9.6967	0
08/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	8.9000	5.8000	0.0089	0.0058	500
08/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10309.0200	10374.9100	10.3090	10.3749	0
08/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	4.9500	3.0800	0.0050	0.0031	1,550
08/03/2024	2032 On 01-August-24			Bond Future	11.0653	11.0498	88.5810	88.6520	0
08/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2189.7000	2132.1200	2.1897	2.1321	0
08/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1893.1400	1764.5100	1.8931	1.7645	0
08/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2215.3900	2158.1600	2.2154	2.1582	0
08/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1873.1200	1744.8400	1.8731	1.7448	0
08/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2241.0000	2184.1300	2.2410	2.1841	0
08/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1853.0500	1725.1300	1.8531	1.7251	0
08/03/2024	2032 On 07-November-24			Bond Future	11.1779	11.1616	86.4961	86.5692	1,130
08/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3364.3700	3303.2800	3.3644	3.3033	0
08/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2072.4000	1938.2800	2.0724	1.9383	0
08/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3391.4700	3330.7400	3.3915	3.3307	0
08/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2055.7100	1921.9500	2.0557	1.9220	0
08/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3418.6500	3358.2900	3.4187	3.3583	0
08/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2039.1400	1905.7500	2.0391	1.9058	0
08/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3839.2400	3784.6300	3.8392	3.7846	1,615
08/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1806.8600	1679.2200	1.8069	1.6792	0
08/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9501.8900	9517.0100	9.5019	9.5170	0
08/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	431.1800	373.2700	0.4312	0.3733	1,615
08/03/2024	2032 On 06-February-25			Bond Future	11.3014	11.2845	88.3418	88.4154	0
08/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3902.3400	3667.8400	3.9023	3.6678	0
08/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2108.3900	1800.2600	2.1084	1.8003	0
08/03/2024	2032 On 08-May-25			Bond Future	11.4462	11.4290	86.0052	86.0777	0
08/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	2000.6700	1764.2200	2.0007	1.7642	0

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08/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4300.2500	3991.3200	4.3003	3.9913	0
08/03/2024	2033 On 02-May-24			Bond Future	120.9416	121.1475	120.9416	121.1475	2,064
08/03/2024	2033 On 01-August-24			Bond Future	123.6248	123.8377	123.6248	123.8377	5,737
08/03/2024	2033 On 07-November-24			Bond Future	125.0688	125.2870	125.0688	125.2870	0
08/03/2024	2033 On 06-February-25			Bond Future	127.7693	127.9909	127.7693	127.9909	0
08/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2829.2700	3050.9400	2.8293	3.0509	0
08/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2033 On 08-May-25			Bond Future	128.9216	129.1438	128.9216	129.1438	0
08/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1698.4000	1476.1900	1.6984	1.4762	0
08/03/2024	2037 On 02-May-24			Bond Future	12.1924	12.1527	78.6594	78.8684	72,282
08/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	171.6900	181.6100	0.1717	0.1816	0
08/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4338.6200	4139.5100	4.3386	4.1395	0
08/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	178.4400	188.8100	0.1784	0.1888	0
08/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4288.6200	4089.9600	4.2886	4.0900	0
08/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	185.4000	196.2300	0.1854	0.1962	0
08/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4238.8800	4040.6800	4.2389	4.0407	0
08/03/2024	2037 On 01-August-24			Bond Future	12.3141	12.2725	76.1293	76.3445	84,501
08/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1810.3400	1858.1300	1.8103	1.8581	0
08/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2980.5200	2813.0900	2.9805	2.8131	0
08/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1834.7200	1883.2400	1.8347	1.8832	0
08/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2952.1300	2785.4300	2.9521	2.7854	0
08/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1859.4600	1908.7200	1.8595	1.9087	1,383
08/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2924.1500	2758.1900	2.9242	2.7582	0
08/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5230.1200	5355.1000	5.2301	5.3551	0
08/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	990.7400	900.5000	0.9907	0.9005	1,383
08/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7712.1700	7873.4500	7.7122	7.8735	0
08/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	481.3500	427.4100	0.4814	0.4274	1,383
08/03/2024	2037 On 07-November-24			Bond Future	12.4459	12.4025	77.9184	78.1390	9,175
08/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3442.8500	3631.9100	3.4429	3.6319	0
08/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2817.7300	2786.2400	2.8177	2.7862	0
08/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3471.8000	3661.3500	3.4718	3.6614	0
08/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2796.6300	2765.6300	2.7966	2.7656	0

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08/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3500.8500	3690.9000	3.5009	3.6909	0
08/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2775.6700	2745.1700	2.7757	2.7452	0
08/03/2024	2037 On 06-February-25			Bond Future	12.5856	12.5405	75.3203	75.5449	0
08/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3851.8800	3737.1700	3.8519	3.7372	0
08/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2992.2400	2653.0100	2.9922	2.6530	0
08/03/2024	2037 On 08-May-25			Bond Future	12.7468	12.7003	76.8767	77.1034	0
08/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2497.0400	2442.8700	2.4970	2.4429	0
08/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4972.1400	4691.2100	4.9721	4.6912	0
08/03/2024	2038 On 02-May-24			Bond Future	131.8021	131.9638	131.8021	131.9638	5,122
08/03/2024	2038 On 01-August-24			Bond Future	132.6651	132.8330	132.6651	132.8330	0
08/03/2024	2038 On 07-November-24			Bond Future	135.8182	135.9904	135.8182	135.9904	0
08/03/2024	2038 On 06-February-25			Bond Future	136.6378	136.8121	136.6378	136.8121	0
08/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1407.7800	1582.0900	1.4078	1.5821	0
08/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2038 On 08-May-25			Bond Future	139.5024	139.6762	139.5024	139.6762	0
08/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	177.5900	3.7900	0.1776	0.0038	0
08/03/2024	2040 On 02-May-24			Bond Future	12.5307	12.4706	78.3513	78.6831	144,893
08/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	97.2400	110.4900	0.0972	0.1105	0
08/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5501.0300	5182.4700	5.5010	5.1825	0
08/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	101.6500	115.4400	0.1017	0.1154	0
08/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5444.2500	5126.2300	5.4443	5.1262	0
08/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	106.1800	120.5700	0.1062	0.1206	0
08/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5387.6700	5070.2500	5.3877	5.0703	0
08/03/2024	2040 On 01-August-24			Bond Future	12.6580	12.5953	75.5641	75.9048	3,312
08/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1598.1000	1763.5900	1.5981	1.7636	0
08/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3460.8900	3285.6900	3.4609	3.2857	0
08/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1621.5900	1788.4100	1.6216	1.7884	0
08/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3428.2500	3254.3800	3.4283	3.2544	0
08/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1645.2700	1813.6000	1.6453	1.8136	0
08/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3395.8700	3223.5100	3.3959	3.2235	0
08/03/2024	2040 On 07-November-24			Bond Future	12.7954	12.7299	77.3398	77.6888	8,677
08/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3445.2100	3705.3100	3.4452	3.7053	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3208.9800	3120.1400	3.2090	3.1201	0
08/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3474.6600	3735.5900	3.4747	3.7356	0
08/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3185.6200	3097.6100	3.1856	3.0976	0
08/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3504.4500	3765.9600	3.5045	3.7660	0
08/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3162.6600	3075.2300	3.1627	3.0752	0
08/03/2024	2040 On 06-February-25			Bond Future	12.9398	12.8718	74.4786	74.8342	0
08/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3541.1100	3560.8000	3.5411	3.5608	0
08/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3487.9200	3151.9700	3.4879	3.1520	0
08/03/2024	2040 On 08-May-25			Bond Future	13.1042	13.0338	76.0169	76.3775	0
08/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2747.9500	2746.6500	2.7480	2.7467	0
08/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5230.5800	4868.7000	5.2306	4.8687	0
08/03/2024	2044 On 02-May-24			Bond Future	12.6388	12.5787	74.2698	74.6016	77,730
08/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	68.2800	91.1900	0.0683	0.0912	0
08/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5871.3900	5562.4600	5.8714	5.5625	0
08/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	71.5200	95.4400	0.0715	0.0954	0
08/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5812.1100	5504.1900	5.8121	5.5042	0
08/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	74.9300	99.8400	0.0749	0.0998	0
08/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5753.0800	5446.1500	5.7531	5.4462	0
08/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1152.2600	1325.4700	1.1523	1.3255	0
08/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1922.7600	1764.1300	1.9228	1.7641	4,200
08/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1868.7500	2088.0000	1.8688	2.0880	0
08/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1261.4900	1148.9000	1.2615	1.1489	10,030
08/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2740.9800	2998.0200	2.7410	2.9980	0
08/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	799.2800	724.4800	0.7993	0.7245	10,030
08/03/2024	2044 On 01-August-24			Bond Future	12.7630	12.7003	71.5181	71.8588	37,227
08/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1315.1500	1392.3600	1.3152	1.3924	0
08/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4008.9400	3745.5200	4.0089	3.7455	0
08/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1336.1400	1414.4600	1.3361	1.4145	0
08/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3972.4600	3710.1500	3.9725	3.7102	0
08/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1357.3200	1436.7600	1.3573	1.4368	0
08/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3936.2300	3675.0400	3.9362	3.6750	0
08/03/2024	2044 On 07-November-24			Bond Future	12.8965	12.8311	73.1987	73.5476	0
08/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3292.0000	3640.6800	3.2920	3.6407	0
08/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3273.4600	3273.2000	3.2735	3.2732	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3321.0400	3670.5100	3.3210	3.6705	0
08/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3249.4300	3249.9600	3.2494	3.2500	0
08/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3350.1700	3700.4400	3.3502	3.7004	0
08/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3225.5600	3226.8900	3.2256	3.2269	0
08/03/2024	2044 On 06-February-25			Bond Future	13.0362	12.9683	70.3744	70.7300	0
08/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3525.9300	3449.9700	3.5259	3.4500	0
08/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3610.6900	3179.1100	3.6107	3.1791	0
08/03/2024	2044 On 08-May-25			Bond Future	13.1945	13.1242	71.8277	72.1884	0
08/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2715.8600	2800.8700	2.7159	2.8009	0
08/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5213.0300	4937.3100	5.2130	4.9373	0
08/03/2024	2046 On 02-May-24			Bond Future	113.4637	113.4755	113.4637	113.4755	16,115
08/03/2024	2046 On 01-August-24			Bond Future	115.9809	115.9954	115.9809	115.9954	0
08/03/2024	2046 On 07-November-24			Bond Future	116.5410	116.5560	116.5410	116.5560	0
08/03/2024	2046 On 06-February-25			Bond Future	119.0565	119.0705	119.0565	119.0705	0
08/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5046.4600	5060.5300	5.0465	5.0605	0
08/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2046 On 08-May-25			Bond Future	119.3087	119.3192	119.3087	119.3192	0
08/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2661.3200	2650.8400	2.6613	2.6508	0
08/03/2024	2050 On 02-May-24			Bond Future	114.4128	114.9079	114.4128	114.9079	14,107
08/03/2024	2050 On 01-August-24			Bond Future	114.6552	115.1634	114.6552	115.1634	0
08/03/2024	2050 On 07-November-24			Bond Future	117.3802	117.9010	117.3802	117.9010	0
08/03/2024	2050 On 06-February-25			Bond Future	117.5595	118.0899	117.5595	118.0899	0
08/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1959.5300	2489.9000	1.9595	2.4899	0
08/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2050 On 08-May-25			Bond Future	120.0237	120.5616	120.0237	120.5616	0
08/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1136.3500	598.3700	1.1364	0.5984	0
08/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	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
08/03/2024	AL37 On 02-May-24			Index Future	953.4630	953.9270	953.4630	953.9270	0
08/03/2024	AL37 On 01-August-24			Index Future	974.3860	974.8790	974.3860	974.8790	0
08/03/2024	AL37 On 07-November-24			Index Future	997.3060	997.8150	997.3060	997.8150	0
08/03/2024	AL37 On 06-February-25			Index Future	1018.6270	1019.1370	1018.6270	1,019.1370	0
08/03/2024	AL37 On 08-May-25			Index Future	1039.8020	1040.2920	1039.8020	1,040.2920	0
08/03/2024	AL7T On 02-May-24			Index Future	1102.6410	1104.1090	1102.6410	1,104.1090	0
08/03/2024	AL7T On 01-August-24			Index Future	1126.8370	1128.3590	1126.8370	1,128.3590	0
08/03/2024	AL7T On 07-November-24			Index Future	1153.3440	1154.9060	1153.3440	1,154.9060	0
08/03/2024	AL7T On 06-February-25			Index Future	1178.0000	1179.5860	1178.0000	1,179.5860	0
08/03/2024	AL7T On 08-May-25			Index Future	1202.4880	1204.0710	1202.4880	1,204.0710	0
08/03/2024	ALBI On 02-May-24			Index Future	955.1640	957.0440	955.1640	957.0440	94
08/03/2024	ALBI On 01-August-24			Index Future	976.1230	978.0650	976.1230	978.0650	0
08/03/2024	ALBI On 07-November-24			Index Future	999.0850	1001.0760	999.0850	1,001.0760	0
08/03/2024	ALBI On 06-February-25			Index Future	1020.4440	1022.4680	1020.4440	1,022.4680	0
08/03/2024	ALBI On 08-May-25			Index Future	1041.6560	1043.6920	1041.6560	1,043.6920	0
08/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C186 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
08/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	ES33 On 02-May-24			Bond Future	12.5799	12.6584	73.5718	73.2303	0
08/03/2024	ES33 On 01-August-24			Bond Future	12.7245	12.8062	75.2041	74.8565	0
08/03/2024	ES33 On 07-November-24			Bond Future	12.8979	12.9835	73.1882	72.8326	0
08/03/2024	ES33 On 06-February-25			Bond Future	13.0831	13.1729	74.7662	74.4022	0
08/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1034.6500	670.6000	1.0347	0.6706	0
08/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	ES33 On 08-May-25			Bond Future	13.2849	13.3796	72.5279	72.1540	0
08/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2244.0700	2618.0000	2.2441	2.6180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	ES42 On 02-May-24			Bond Future	13.1753	13.0949	68.3693	68.7741	0
08/03/2024	ES42 On 01-August-24			Bond Future	13.3138	13.2299	69.8861	70.3012	0
08/03/2024	ES42 On 07-November-24			Bond Future	13.4756	13.3878	67.2781	67.7033	0
08/03/2024	ES42 On 06-February-25			Bond Future	13.6392	13.5480	68.7266	69.1603	0
08/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	333.1600	766.8500	0.3332	0.7669	0
08/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	ES42 On 08-May-25			Bond Future	13.8225	13.7276	65.8953	66.3360	0
08/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2735.5600	2294.9300	2.7356	2.2949	0
08/03/2024	GOVI On 02-May-24			GOVI	941.3330	943.2020	941.3330	943.2020	730
08/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	96370.0000	77680.0000	9.6370	7.7680	0
08/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	96470.0000	77780.0000	9.6470	7.7780	0
08/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	96570.0000	77880.0000	9.6570	7.7880	0
08/03/2024	GOVI On 01-August-24			GOVI	961.9890	963.9180	961.9890	963.9180	0
08/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	186190.0000	205480.0000	18.6190	20.5480	0
08/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	186090.0000	205380.0000	18.6090	20.5380	0
08/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	185990.0000	205280.0000	18.5990	20.5280	0
08/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 07-November-24			GOVI	984.6180	986.5970	984.6180	986.5970	0
08/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	358380.0000	378170.0000	35.8380	37.8170	0
08/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	358280.0000	378070.0000	35.8280	37.8070	0
08/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	358180.0000	377970.0000	35.8180	37.7970	0
08/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 06-February-25			GOVI	1005.6680	1007.6790	1005.6680	1,007.6790	0
08/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	336680.0000	356790.0000	33.6680	35.6790	0
08/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GOVI On 08-May-25			GOVI	1026.5730	1028.5960	1026.5730	1,028.5960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	45730.0000	65960.0000	4.5730	6.5960	0
08/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/03/2024	IGOV On 02-May-24			Index Future	346.7070	347.1840	346.7070	347.1840	593
08/03/2024	IGOV On 01-August-24			Index Future	354.3990	354.8940	354.3990	354.8940	0
08/03/2024	IGOV On 07-November-24			Index Future	362.8240	363.3320	362.8240	363.3320	0
08/03/2024	IGOV On 06-February-25			Index Future	370.6610	371.1760	370.6610	371.1760	0
08/03/2024	IGOV On 08-May-25			Index Future	378.4450	378.9600	378.4450	378.9600	0
08/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3510	8.3520	91.6490	91.6480	0
08/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3550	8.3580	91.6450	91.6420	0
08/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3300	8.3290	91.6700	91.6710	0
08/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3120	8.3140	91.6880	91.6860	0
08/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2320	8.2420	91.7680	91.7580	0
08/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2450	8.2350	91.7550	91.7650	0
08/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0650	8.0630	91.9350	91.9370	0
08/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7690	7.7550	92.2310	92.2450	0
08/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6250	7.6230	92.3750	92.3770	0
08/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5300	7.5230	92.4700	92.4770	0
08/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5750	7.5750	92.4250	92.4250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6450	7.6370	92.3550	92.3630	0
08/03/2024	R035 On 02-May-24			Bond Future	11.7735	11.7336	84.1521	84.3628	160,572
08/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	317.8700	336.0400	0.3179	0.3360	0
08/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3478.1800	3285.6500	3.4782	3.2857	0
08/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	328.6400	347.4900	0.3286	0.3475	0
08/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3433.3800	3241.5300	3.4334	3.2415	0
08/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	339.6600	359.2100	0.3397	0.3592	0
08/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3388.8900	3197.7400	3.3889	3.1977	0
08/03/2024	R035 On 01-August-24			Bond Future	11.8801	11.8383	85.9987	86.2157	0
08/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2121.3300	2176.3600	2.1213	2.1764	0
08/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2589.6600	2427.7200	2.5897	2.4277	0
08/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2148.1700	2203.9900	2.1482	2.2040	0
08/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2564.3400	2403.1900	2.5643	2.4032	0
08/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2174.9700	2231.5700	2.1750	2.2316	0
08/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2539.0200	2378.6500	2.5390	2.3787	0
08/03/2024	R035 On 07-November-24			Bond Future	12.0107	11.9669	83.5050	83.7275	14,838
08/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3569.3600	3750.6900	3.5694	3.7507	0
08/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2767.8800	2726.7600	2.7679	2.7268	0
08/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3598.7000	3780.5300	3.5987	3.7805	0
08/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2747.2600	2706.6400	2.7473	2.7066	0
08/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3628.1400	3810.1900	3.6281	3.8102	0
08/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2726.7800	2686.3800	2.7268	2.6864	0
08/03/2024	R035 On 06-February-25			Bond Future	12.1517	12.1061	85.2872	85.5135	0
08/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	4036.8700	3932.5100	4.0369	3.9325	0
08/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2770.7600	2440.0800	2.7708	2.4401	0
08/03/2024	R035 On 08-May-25			Bond Future	12.3030	12.2559	82.5383	82.7667	0
08/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2438.4300	2365.7400	2.4384	2.3657	0
08/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5027.2400	4726.1300	5.0272	4.7261	0
08/03/2024	R053 On 02-May-24			Bond Future	12.4883	12.4281	94.4430	94.8833	5,189
08/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4429.0000	4750.6000	4.4290	4.7506	0
08/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	697.3600	578.6000	0.6974	0.5786	0
08/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4482.4000	4805.9800	4.4824	4.8060	0
08/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	683.2400	566.4600	0.6832	0.5665	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4536.0800	4861.3900	4.5361	4.8614	0
08/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	669.5000	554.4500	0.6695	0.5545	0
08/03/2024	R053 On 01-August-24			Bond Future	12.6011	12.5384	96.5154	96.9673	0
08/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5522.4000	5780.6700	5.5224	5.7807	0
08/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1871.1500	1677.5000	1.8712	1.6775	0
08/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5569.3700	5829.2700	5.5694	5.8293	0
08/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1851.6600	1659.6400	1.8517	1.6596	0
08/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5616.6600	5877.7600	5.6167	5.8778	0
08/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1832.5900	1641.7700	1.8326	1.6418	0
08/03/2024	R053 On 07-November-24			Bond Future	12.7315	12.6659	92.9118	93.3748	0
08/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4426.7700	4788.2500	4.4268	4.7883	0
08/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4017.1800	3915.7300	4.0172	3.9157	0
08/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4465.7000	4828.3000	4.4657	4.8283	0
08/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3986.4600	3886.1300	3.9865	3.8861	0
08/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4504.7600	4868.4700	4.5048	4.8685	0
08/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3955.9600	3856.7400	3.9560	3.8567	0
08/03/2024	R053 On 06-February-25			Bond Future	12.8652	12.7971	94.8931	95.3650	0
08/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	5210.9000	4795.9400	5.2109	4.7959	0
08/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	4698.0600	3811.2800	4.6981	3.8113	0
08/03/2024	R053 On 08-May-25			Bond Future	13.0128	12.9422	90.9857	91.4644	0
08/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	4169.3500	3814.2400	4.1694	3.8142	0
08/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	6750.8700	5917.1100	6.7509	5.9171	0
08/03/2024	R186 On 02-May-24			Bond Future	8.9176	8.9283	107.5673	107.5421	93,097
08/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	1.9300	2.9100	0.0019	0.0029	0
08/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2209.9000	2236.0800	2.2099	2.2361	0
08/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	2.0600	3.0900	0.0021	0.0031	0
08/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2185.9100	2212.1400	2.1859	2.2121	0
08/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	2.3000	3.4000	0.0023	0.0034	0
08/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2162.0300	2188.3300	2.1620	2.1883	0
08/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1960.9700	1933.0500	1.9610	1.9331	2,030
08/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	75.0100	72.2900	0.0750	0.0723	0
08/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3422.6400	3396.0300	3.4226	3.3960	0
08/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	14.0800	12.6700	0.0141	0.0127	2,030
08/03/2024	R186 On 01-August-24			Bond Future	8.9171	8.9281	104.6194	104.5958	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	553.2100	490.2500	0.5532	0.4903	0
08/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1063.2900	1023.9200	1.0633	1.0239	0
08/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	563.5400	500.3200	0.5635	0.5003	0
08/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1052.0400	1012.4100	1.0520	1.0124	0
08/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	573.7300	510.2300	0.5737	0.5102	0
08/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1040.6500	1000.7400	1.0407	1.0007	0
08/03/2024	R186 On 07-November-24			Bond Future	8.9239	8.9363	107.0789	107.0552	35,599
08/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1257.9100	1213.8300	1.2579	1.2138	0
08/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	862.9900	842.6600	0.8630	0.8427	0
08/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1270.6100	1226.1500	1.2706	1.2262	0
08/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	856.5800	835.8700	0.8566	0.8359	0
08/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1283.3500	1238.8700	1.2834	1.2389	0
08/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	850.2200	829.4900	0.8502	0.8295	0
08/03/2024	R186 On 06-February-25			Bond Future	8.9656	8.9805	104.0490	104.0236	0
08/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1130.1500	1106.6400	1.1302	1.1066	0
08/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1020.2600	1022.1200	1.0203	1.0221	0
08/03/2024	R186 On 08-May-25			Bond Future	9.0685	9.0881	106.2023	106.1732	0
08/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	592.6600	544.8200	0.5927	0.5448	0
08/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1488.3800	1469.7100	1.4884	1.4697	0
08/03/2024	R202 On 02-May-24			Bond Future	259.5970	259.4176	259.5970	259.4176	4,848
08/03/2024	R202 On 01-August-24			Bond Future	260.2799	260.1015	260.2799	260.1015	0
08/03/2024	R202 On 07-November-24			Bond Future	266.4664	266.2847	266.4664	266.2847	0
08/03/2024	R202 On 06-February-25			Bond Future	267.0108	266.8219	267.0108	266.8219	0
08/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	220.7600	31.9300	0.2208	0.0319	0
08/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	R202 On 08-May-25			Bond Future	272.6093	272.4082	272.6093	272.4082	0
08/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	299.2900	98.1600	0.2993	0.0982	0
08/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	R209 On 02-May-24			Bond Future	11.8866	11.8519	65.1999	65.3615	13,179
08/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	161.8600	169.2300	0.1619	0.1692	0
08/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3618.1300	3463.9900	3.6181	3.4640	0
08/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	168.1100	175.8300	0.1681	0.1758	0
08/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3574.4200	3420.6300	3.5744	3.4206	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	174.5400	182.6100	0.1745	0.1826	0
08/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3530.9500	3377.5100	3.5310	3.3775	0
08/03/2024	R209 On 01-August-24			Bond Future	11.9882	11.9520	66.6306	66.7970	1,690
08/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1508.1800	1543.1800	1.5082	1.5432	0
08/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2472.6800	2341.3000	2.4727	2.3413	0
08/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1529.8200	1565.4300	1.5298	1.5654	0
08/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2447.5500	2316.7800	2.4476	2.3168	0
08/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1551.6300	1587.8500	1.5516	1.5879	0
08/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2422.6300	2292.4700	2.4226	2.2925	0
08/03/2024	R209 On 07-November-24			Bond Future	12.1067	12.0690	65.0400	65.2105	5,237
08/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2925.3100	3084.3500	2.9253	3.0844	0
08/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2461.9400	2450.4600	2.4619	2.4505	0
08/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2950.7100	3110.1500	2.9507	3.1102	0
08/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2442.7100	2431.6300	2.4427	2.4316	0
08/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2976.2100	3136.0300	2.9762	3.1360	0
08/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2423.6300	2412.9300	2.4236	2.4129	0
08/03/2024	R209 On 06-February-25			Bond Future	12.2305	12.1914	66.4277	66.6012	0
08/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3374.2900	3264.1400	3.3743	3.2641	0
08/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2454.4900	2170.8500	2.4545	2.1709	0
08/03/2024	R209 On 08-May-25			Bond Future	12.3691	12.3290	64.6473	64.8224	0
08/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2194.4500	2142.7500	2.1945	2.1428	0
08/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4326.9500	4100.1900	4.3270	4.1002	0
08/03/2024	R210 On 02-May-24			Bond Future	232.9327	233.1367	232.9327	233.1367	198
08/03/2024	R210 On 01-August-24			Bond Future	238.1005	238.3139	238.1005	238.3139	300
08/03/2024	R210 On 07-November-24			Bond Future	240.4303	240.6493	240.4303	240.6493	0
08/03/2024	R210 On 06-February-25			Bond Future	245.6207	245.8420	245.6207	245.8420	0
08/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6010.7000	6231.9600	6.0107	6.2320	0
08/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	R210 On 08-May-25			Bond Future	247.3710	247.5889	247.3710	247.5889	0
08/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	658.9800	441.1000	0.6590	0.4411	0
08/03/2024	R213 On 02-May-24			Bond Future	10.6121	10.6077	84.0732	84.0915	25,824
08/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	484.1500	455.0000	0.4842	0.4550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1904.9700	1857.4900	1.9050	1.8575	0
08/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	498.9000	469.3300	0.4989	0.4693	0
08/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1876.4900	1828.5900	1.8765	1.8286	0
08/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	513.8200	483.9500	0.5138	0.4840	0
08/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1848.2000	1800.0000	1.8482	1.8000	0
08/03/2024	R213 On 01-August-24			Bond Future	10.6897	10.6847	85.9180	85.9385	0
08/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2209.7000	2137.1400	2.2097	2.1371	0
08/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1511.3400	1418.3300	1.5113	1.4183	0
08/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2234.0900	2161.9700	2.2341	2.1620	0
08/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1494.9600	1402.3900	1.4950	1.4024	0
08/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2258.8200	2186.7100	2.2588	2.1867	0
08/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1478.9500	1386.3900	1.4790	1.3864	0
08/03/2024	R213 On 07-November-24			Bond Future	10.7920	10.7867	84.3767	84.3979	10,002
08/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3363.8700	3289.4000	3.3639	3.2894	0
08/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1714.3800	1618.7000	1.7144	1.6187	0
08/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3389.3200	3315.0900	3.3893	3.3151	0
08/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1700.8700	1605.4300	1.7009	1.6054	0
08/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3414.8500	3340.5800	3.4149	3.3406	0
08/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1687.4700	1591.9900	1.6875	1.5920	0
08/03/2024	R213 On 06-February-25			Bond Future	10.9099	10.9045	86.1782	86.1990	0
08/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3613.9900	3371.9700	3.6140	3.3720	0
08/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1932.4400	1669.5600	1.9324	1.6696	0
08/03/2024	R213 On 08-May-25			Bond Future	11.0431	11.0381	84.4031	84.4217	0
08/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1894.7200	1655.5600	1.8947	1.6556	0
08/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3881.4300	3623.6200	3.8814	3.6236	0
08/03/2024	R214 On 02-May-24			Bond Future	12.3718	12.3116	60.0350	60.3177	23,361
08/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	88.3800	100.6300	0.0884	0.1006	0
08/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4609.8000	4339.2900	4.6098	4.3393	0
08/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	92.3300	105.0700	0.0923	0.1051	0
08/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4561.3100	4291.2900	4.5613	4.2913	0
08/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	96.4100	109.6900	0.0964	0.1097	0
08/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4513.0100	4243.5300	4.5130	4.2435	0
08/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	774.3200	857.9300	0.7743	0.8579	10,000
08/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1971.7900	1772.6400	1.9718	1.7726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	811.5300	898.2900	0.8115	0.8983	5,110
08/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1912.4900	1716.4900	1.9125	1.7165	0
08/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2794.6800	2992.5800	2.7947	2.9926	0
08/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	531.7000	446.8400	0.5317	0.4468	15,110
08/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5154.0100	5407.9500	5.1540	5.4080	0
08/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	138.5900	109.7700	0.1386	0.1098	15,110
08/03/2024	R214 On 01-August-24			Bond Future	12.4753	12.4127	61.3523	61.6426	0
08/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1398.3500	1477.7700	1.3984	1.4778	0
08/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2883.8400	2673.0300	2.8838	2.6730	0
08/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1418.7900	1499.2300	1.4188	1.4992	0
08/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2856.2800	2646.4900	2.8563	2.6465	0
08/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1439.3900	1520.8500	1.4394	1.5209	0
08/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2828.9400	2620.1700	2.8289	2.6202	0
08/03/2024	R214 On 07-November-24			Bond Future	12.5988	12.5337	59.4876	59.7849	0
08/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2809.4700	3027.5100	2.8095	3.0275	0
08/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2804.0100	2724.7400	2.8040	2.7247	0
08/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2834.1000	3052.8800	2.8341	3.0529	0
08/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2783.1700	2704.6400	2.7832	2.7046	0
08/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2858.8400	3078.3400	2.8588	3.0783	0
08/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2762.4800	2684.6700	2.7625	2.6847	0
08/03/2024	R214 On 06-February-25			Bond Future	12.7286	12.6612	60.7572	61.0602	0
08/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2935.3500	2949.4500	2.9354	2.9495	0
08/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3018.8200	2729.8900	3.0188	2.7299	0
08/03/2024	R214 On 08-May-25			Bond Future	12.8650	12.7955	58.7084	59.0158	0
08/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2327.5700	2325.5800	2.3276	2.3256	0
08/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4433.5400	4124.0900	4.4335	4.1241	0
08/03/2024	R248 On 02-May-24			Bond Future	12.5506	12.4905	72.9867	73.3266	246,040
08/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	33.0300	37.9400	0.0330	0.0379	0
08/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	7062.7100	6727.6700	7.0627	6.7277	0
08/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	45.1600	51.7900	0.0452	0.0518	0
08/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6678.8600	6345.5400	6.6789	6.3455	0
08/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	47.4900	54.4600	0.0475	0.0545	0
08/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6615.5300	6282.5500	6.6155	6.2826	0
08/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	49.9200	57.2500	0.0499	0.0573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6552.4000	6219.7800	6.5524	6.2198	0
08/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1177.4200	1299.8500	1.1774	1.2999	0
08/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2033.7200	1816.2000	2.0337	1.8162	0
08/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	3813.3000	4066.9100	3.8133	4.0669	0
08/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	526.1300	439.7900	0.5261	0.4398	0
08/03/2024	R248 On 01-August-24			Bond Future	12.6611	12.5984	74.5883	74.9372	13,000
08/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1661.5900	1756.0700	1.6616	1.7561	0
08/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3712.0900	3457.6400	3.7121	3.4576	0
08/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1685.8100	1781.4800	1.6858	1.7815	0
08/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3678.1300	3424.8700	3.6781	3.4249	0
08/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1710.2200	1806.8900	1.7102	1.8069	0
08/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3644.4400	3392.1800	3.6444	3.3922	0
08/03/2024	R248 On 07-November-24			Bond Future	12.7924	12.7270	71.8898	72.2472	0
08/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3363.0000	3629.4800	3.3630	3.6295	0
08/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3430.5900	3339.6800	3.4306	3.3397	0
08/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3392.5700	3659.6900	3.3926	3.6597	0
08/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3405.7300	3315.4600	3.4057	3.3155	0
08/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3422.0100	3689.9900	3.4220	3.6900	0
08/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3380.8200	3291.4100	3.3808	3.2914	0
08/03/2024	R248 On 06-February-25			Bond Future	12.9303	12.8623	73.4238	73.7880	0
08/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	3243.8600	2993.7800	3.2439	2.9938	0
08/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4436.4600	3822.1300	4.4365	3.8221	0
08/03/2024	R248 On 08-May-25			Bond Future	13.0748	13.0045	70.4919	70.8615	0
08/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2969.5700	2812.5100	2.9696	2.8125	0
08/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5534.2300	5007.5900	5.5342	5.0076	0
08/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0