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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For April 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	2025 On 02-May-24			Bond Future	179.0256	178.9915	179.0256	178.9915	9,075
08/04/2024	2025 On 01-August-24			Bond Future	181.1747	181.1400	181.1747	181.1400	0
08/04/2024	2025 On 07-November-24			Bond Future	185.4846	185.4485	185.4846	185.4485	0
08/04/2024	2029 On 02-May-24			Bond Future	129.0705	128.8912	129.0705	128.8912	7,295
08/04/2024	2029 On 01-August-24			Bond Future	131.9416	131.7583	131.9416	131.7583	1,325
08/04/2024	2029 On 07-November-24			Bond Future	133.6815	133.4936	133.6815	133.4936	0
08/04/2024	2029 On 06-February-25			Bond Future	136.6159	136.4234	136.6159	136.4234	0
08/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4215.9300	4023.3900	4.2159	4.0234	0
08/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2029 On 08-May-25			Bond Future	138.1138	137.9166	138.1138	137.9166	0
08/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	263.8000	66.5900	0.2638	0.0666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2030 On 02-May-24			Bond Future	10.5991	10.5139	91.1482	91.4835	120,488
08/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.8500	3.3300	0.0009	0.0033	1,000
08/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3781.9200	3449.0600	3.7819	3.4491	0
08/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	5.7400	16.3300	0.0057	0.0163	0
08/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3169.6900	2844.9400	3.1697	2.8449	0
08/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	6.4000	17.8800	0.0064	0.0179	0
08/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3129.3900	2805.5300	3.1294	2.8055	0
08/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	7.1100	19.5300	0.0071	0.0195	0
08/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3089.1600	2766.2400	3.0892	2.7662	0
08/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	102.7600	181.6200	0.1028	0.1816	1,000
08/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1846.4500	1589.9700	1.8465	1.5900	0
08/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	735.9300	964.9900	0.7359	0.9650	500
08/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	654.1000	547.8200	0.6541	0.5478	0
08/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1234.2800	1510.7900	1.2343	1.5108	1,080
08/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	373.0100	314.1800	0.3730	0.3142	0
08/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2159.2000	2475.3100	2.1592	2.4753	500
08/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	144.6700	125.4400	0.1447	0.1254	0
08/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5079.0500	5414.6600	5.0791	5.4147	0
08/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	6.9800	7.2500	0.0070	0.0073	1,000
08/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6657.9400	6993.4100	6.6579	6.9934	0
08/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.6300	0.7600	0.0006	0.0008	1,080
08/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9342.1700	9677.5100	9.3422	9.6775	0
08/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
08/04/2024	2030 On 01-August-24			Bond Future	10.6983	10.6079	89.1474	89.4902	26,710
08/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	863.8300	1014.0300	0.8638	1.0140	0
08/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2117.1500	1924.5300	2.1172	1.9245	0
08/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	879.0300	1030.7600	0.8790	1.0308	0
08/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2093.8600	1902.7700	2.0939	1.9028	0
08/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	894.1900	1047.4700	0.8942	1.0475	0
08/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2070.5400	1881.0000	2.0705	1.8810	0
08/04/2024	2030 On 07-November-24			Bond Future	10.8112	10.7151	91.2444	91.5950	1,650
08/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1833.7500	2024.1900	1.8338	2.0242	0
08/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2093.2000	1933.0600	2.0932	1.9331	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1853.1200	2044.6200	1.8531	2.0446	0
08/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2076.0600	1916.9800	2.0761	1.9170	0
08/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1872.5900	2065.1400	1.8726	2.0651	0
08/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2059.0500	1901.0200	2.0591	1.9010	0
08/04/2024	2030 On 06-February-25			Bond Future	10.9334	10.8312	89.2151	89.5730	0
08/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1740.8200	1915.9300	1.7408	1.9159	0
08/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2631.8000	2448.9600	2.6318	2.4490	0
08/04/2024	2030 On 08-May-25			Bond Future	11.0918	10.9829	91.1027	91.4678	0
08/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	705.2800	802.0200	0.7053	0.8020	0
08/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4700.1600	4431.7300	4.7002	4.4317	0
08/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1123.7900	1254.8000	1.1238	1.2548	1,640
08/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3788.0800	3553.9200	3.7881	3.5539	0
08/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3998.8200	4254.8800	3.9988	4.2549	0
08/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1473.3800	1364.2700	1.4734	1.3643	1,640
08/04/2024	2032 On 02-May-24			Bond Future	11.4532	11.3784	84.4518	84.7926	135,914
08/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0200	0.1200	0.0000	0.0001	8,500
08/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5465.5000	5124.8000	5.4655	5.1248	0
08/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0700	0.3800	0.0001	0.0004	1,000
08/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5169.9800	4829.4900	5.1700	4.8295	0
08/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	1.7300	5.6300	0.0017	0.0056	0
08/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4292.4900	3955.5900	4.2925	3.9556	0
08/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	1.9900	6.3400	0.0020	0.0063	0
08/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4244.2300	3907.7800	4.2442	3.9078	0
08/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	2.2900	7.1300	0.0023	0.0071	0
08/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4196.0600	3860.1000	4.1961	3.8601	0
08/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	2.6200	7.9900	0.0026	0.0080	500
08/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4147.9400	3812.5100	4.1479	3.8125	0
08/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	3.4100	9.9700	0.0034	0.0100	500
08/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4051.9500	3717.7100	4.0520	3.7177	0
08/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	7.0900	18.4200	0.0071	0.0184	1,550
08/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3766.1100	3436.6400	3.7661	3.4366	0
08/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	50.4900	96.3900	0.0505	0.0964	1,000
08/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2805.8700	2510.9700	2.8059	2.5110	0
08/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	211.4300	325.9000	0.2114	0.3259	500

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08/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1884.6200	1658.2900	1.8846	1.6583	0
08/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	367.7900	524.0900	0.3678	0.5241	0
08/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1483.3400	1298.8400	1.4833	1.2988	500
08/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	484.8200	665.1800	0.4848	0.6652	0
08/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1277.2600	1116.8200	1.2773	1.1168	17,000
08/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	620.7000	824.0200	0.6207	0.8240	1,550
08/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1091.6300	954.1500	1.0916	0.9542	0
08/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1939.0300	2245.7700	1.9390	2.2458	0
08/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	336.2800	302.2200	0.3363	0.3022	500
08/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6265.5300	6607.4100	6.2655	6.6074	0
08/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	8.8700	9.9500	0.0089	0.0100	1,000
08/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7398.1200	7739.4200	7.3981	7.7394	0
08/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	2.1700	2.6700	0.0022	0.0027	500
08/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8077.7400	8418.8100	8.0777	8.4188	0
08/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.8500	1.1200	0.0009	0.0011	1,550
08/04/2024	2032 On 01-August-24			Bond Future	11.5684	11.4901	86.3096	86.6579	15,170
08/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	882.7200	1023.1200	0.8827	1.0231	0
08/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2857.5600	2649.5900	2.8576	2.6496	0
08/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	898.8200	1040.7700	0.8988	1.0408	0
08/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2827.9500	2621.5300	2.8280	2.6215	0
08/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	915.2900	1058.7800	0.9153	1.0588	0
08/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2798.7400	2593.8600	2.7987	2.5939	0
08/04/2024	2032 On 07-November-24			Bond Future	11.7073	11.6249	84.1729	84.5292	4,260
08/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1886.0000	2065.2500	1.8860	2.0653	0
08/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2917.2600	2740.2400	2.9173	2.7402	0
08/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1906.8800	2087.2200	1.9069	2.0872	0
08/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2894.3500	2718.4200	2.8944	2.7184	0
08/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1928.1200	2109.5600	1.9281	2.1096	0
08/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2871.8400	2697.0100	2.8718	2.6970	0
08/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2258.4700	2455.9000	2.2585	2.4559	1,615
08/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2549.3200	2390.4800	2.5493	2.3905	0
08/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7245.1900	7563.7600	7.2452	7.5638	0
08/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	497.7100	460.0100	0.4977	0.4600	1,615
08/04/2024	2032 On 06-February-25			Bond Future	11.8502	11.7636	85.9999	86.3637	0

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08/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2407.9900	2600.7700	2.4080	2.6008	0
08/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2955.8900	2784.9100	2.9559	2.7849	0
08/04/2024	2032 On 08-May-25			Bond Future	12.0138	11.9228	83.6542	84.0253	0
08/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	927.9500	1032.9300	0.9280	1.0329	0
08/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5578.5800	5312.4500	5.5786	5.3125	0
08/04/2024	2033 On 02-May-24			Bond Future	120.9502	120.9968	120.9502	120.9968	1,707
08/04/2024	2033 On 01-August-24			Bond Future	123.6406	123.6884	123.6406	123.6884	6,301
08/04/2024	2033 On 07-November-24			Bond Future	125.0865	125.1349	125.0865	125.1349	0
08/04/2024	2033 On 06-February-25			Bond Future	127.8322	127.8813	127.8322	127.8813	0
08/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2892.2000	2941.3300	2.8922	2.9413	0
08/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2033 On 08-May-25			Bond Future	129.0412	129.0909	129.0412	129.0909	0
08/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1578.8400	1529.0800	1.5788	1.5291	0
08/04/2024	2037 On 02-May-24			Bond Future	12.5893	12.5048	76.6132	77.0420	70,233
08/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	1.0900	3.8500	0.0011	0.0039	0
08/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6214.2200	5788.1200	6.2142	5.7881	0
08/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	1.2100	4.2000	0.0012	0.0042	0
08/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6157.5900	5731.7200	6.1576	5.7317	0
08/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	1.3300	4.5700	0.0013	0.0046	0
08/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6101.0100	5675.3900	6.1010	5.6754	0
08/04/2024	2037 On 01-August-24			Bond Future	12.7265	12.6385	74.0424	74.4808	94,181
08/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	687.6800	826.9800	0.6877	0.8270	0
08/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3944.7800	3645.7000	3.9448	3.6457	0
08/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	702.3600	843.5500	0.7024	0.8436	0
08/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3906.6900	3609.5000	3.9067	3.6095	0
08/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	717.2400	860.3300	0.7172	0.8603	1,383
08/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3868.8500	3573.5600	3.8689	3.5736	0
08/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3352.8200	3677.9000	3.3528	3.6779	0
08/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1200.3600	1087.0600	1.2004	1.0871	1,383
08/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5680.7700	6067.1800	5.6808	6.0672	0
08/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	536.8700	484.9000	0.5369	0.4849	1,383
08/04/2024	2037 On 07-November-24			Bond Future	12.8759	12.7841	75.7837	76.2322	9,175

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08/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1988.3800	2204.9100	1.9884	2.2049	0
08/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3497.9300	3266.0000	3.4979	3.2660	0
08/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2011.3600	2229.2900	2.0114	2.2293	0
08/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3470.8600	3240.3300	3.4709	3.2403	0
08/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2034.4700	2253.7900	2.0345	2.2538	0
08/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3443.9600	3214.8200	3.4440	3.2148	0
08/04/2024	2037 On 06-February-25			Bond Future	13.0279	12.9323	73.1676	73.6256	0
08/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2427.8200	2655.5500	2.4278	2.6556	0
08/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3720.9000	3490.6600	3.7209	3.4907	0
08/04/2024	2037 On 08-May-25			Bond Future	13.2006	13.1009	74.7141	75.1815	3,975
08/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1345.8800	1499.0600	1.3459	1.4991	0
08/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5983.6100	5669.3900	5.9836	5.6694	0
08/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3735.6100	4012.8300	3.7356	4.0128	7,500
08/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3043.6300	2853.4500	3.0436	2.8535	0
08/04/2024	2038 On 02-May-24			Bond Future	131.7163	131.7144	131.7163	131.7144	4,496
08/04/2024	2038 On 01-August-24			Bond Future	132.5840	132.5821	132.5840	132.5821	718
08/04/2024	2038 On 07-November-24			Bond Future	135.7378	135.7354	135.7378	135.7354	0
08/04/2024	2038 On 06-February-25			Bond Future	136.6018	136.5990	136.6018	136.5990	0
08/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1371.7900	1368.9900	1.3718	1.3690	0
08/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2038 On 08-May-25			Bond Future	139.5281	139.5246	139.5281	139.5246	0
08/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	151.9400	155.3900	0.1519	0.1554	0
08/04/2024	2040 On 02-May-24			Bond Future	12.8094	12.7401	76.8408	77.2119	125,070
08/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.6400	2.2000	0.0006	0.0022	0
08/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6914.9200	6545.4200	6.9149	6.5454	0
08/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.7100	2.4100	0.0007	0.0024	0
08/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6853.8000	6484.4400	6.8538	6.4844	0
08/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.7900	2.6400	0.0008	0.0026	0
08/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6792.7700	6423.5600	6.7928	6.4236	0
08/04/2024	2040 On 01-August-24			Bond Future	12.9474	12.8752	74.0246	74.4039	12,732
08/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	676.1300	793.9500	0.6761	0.7940	680
08/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4303.5100	4042.0400	4.3035	4.0420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	736.7000	861.1900	0.7367	0.8612	0
08/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4138.9400	3884.1400	4.1389	3.8841	0
08/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	752.3000	878.4600	0.7523	0.8785	0
08/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4098.4100	3845.2800	4.0984	3.8453	0
08/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	768.2400	896.0900	0.7682	0.8961	0
08/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4058.2900	3806.8500	4.0583	3.8069	0
08/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1938.9400	2156.7100	1.9389	2.1567	0
08/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2293.0600	2131.5400	2.2931	2.1315	680
08/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2133.2700	2361.6400	2.1333	2.3616	7,500
08/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2119.6100	1968.6900	2.1196	1.9687	0
08/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3847.1500	4141.6000	3.8472	4.1416	0
08/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1139.5400	1054.7000	1.1395	1.0547	680
08/04/2024	2040 On 07-November-24			Bond Future	13.0969	13.0216	75.7655	76.1535	8,677
08/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2220.1200	2416.2900	2.2201	2.4163	0
08/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3558.2200	3366.4200	3.5582	3.3664	0
08/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2245.1300	2442.5100	2.2451	2.4425	0
08/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3530.4200	3339.8300	3.5304	3.3398	0
08/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2270.2800	2468.8700	2.2703	2.4689	0
08/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3502.8200	3313.4400	3.5028	3.3134	0
08/04/2024	2040 On 06-February-25			Bond Future	13.2483	13.1700	72.8982	73.2944	0
08/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2491.0400	2687.2000	2.4910	2.6872	0
08/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4018.1900	3818.2000	4.0182	3.8182	0
08/04/2024	2040 On 08-May-25			Bond Future	13.4188	13.3372	74.4386	74.8428	0
08/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1699.9300	1850.1300	1.6999	1.8501	0
08/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5760.9100	5506.8800	5.7609	5.5069	0
08/04/2024	2044 On 02-May-24			Bond Future	12.8983	12.8087	72.8658	73.3452	83,144
08/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.3000	1.3800	0.0003	0.0014	0
08/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7207.3300	6729.0100	7.2073	6.7290	0
08/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.3400	1.5200	0.0003	0.0015	0
08/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7144.8500	6666.6300	7.1449	6.6666	0
08/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.3800	1.6800	0.0004	0.0017	0
08/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7082.4500	6604.3500	7.0825	6.6044	0
08/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	232.5200	380.2900	0.2325	0.3803	0
08/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2406.9400	2075.3100	2.4069	2.0753	4,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	627.3300	885.8400	0.6273	0.8858	0
08/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1423.9900	1203.1000	1.4240	1.2031	10,030
08/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1292.8400	1650.2200	1.2928	1.6502	0
08/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	755.0600	633.0400	0.7551	0.6330	10,030
08/04/2024	2044 On 01-August-24			Bond Future	13.0322	12.9390	70.0874	70.5774	45,920
08/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	574.0600	706.5700	0.5741	0.7066	0
08/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4698.6200	4341.1200	4.6986	4.3411	0
08/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	587.3100	721.8500	0.5873	0.7219	0
08/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4654.4000	4298.9300	4.6544	4.2989	0
08/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	600.8900	737.4800	0.6009	0.7375	0
08/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4610.5700	4257.1500	4.6106	4.2572	0
08/04/2024	2044 On 07-November-24			Bond Future	13.1768	13.0796	71.7356	72.2369	200
08/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2120.1100	2365.6900	2.1201	2.3657	0
08/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3564.6700	3308.9800	3.5647	3.3090	0
08/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2144.6200	2391.7800	2.1446	2.3918	0
08/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3536.1100	3282.0000	3.5361	3.2820	0
08/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2169.4800	2418.2200	2.1695	2.4182	0
08/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3507.9700	3255.4400	3.5080	3.2554	0
08/04/2024	2044 On 06-February-25			Bond Future	13.3229	13.2218	68.9062	69.4181	0
08/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2512.4800	2763.5100	2.5125	2.7635	0
08/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4065.4000	3804.5200	4.0654	3.8045	0
08/04/2024	2044 On 08-May-25			Bond Future	13.4865	13.3812	70.3619	70.8844	0
08/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1693.3500	1887.1200	1.6934	1.8871	0
08/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5656.2500	5327.5000	5.6563	5.3275	0
08/04/2024	2046 On 02-May-24			Bond Future	112.9106	112.9090	112.9106	112.9090	12,064
08/04/2024	2046 On 01-August-24			Bond Future	115.4222	115.4206	115.4222	115.4206	4,696
08/04/2024	2046 On 07-November-24			Bond Future	115.9697	115.9678	115.9697	115.9678	0
08/04/2024	2046 On 06-February-25			Bond Future	118.5147	118.5124	118.5147	118.5124	0
08/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4504.7200	4502.4100	4.5047	4.5024	0
08/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2046 On 08-May-25			Bond Future	118.8060	118.8032	118.8060	118.8032	0
08/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3164.0100	3166.8000	3.1640	3.1668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	2050 On 02-May-24			Bond Future	114.6915	114.4974	114.6915	114.4974	12,629
08/04/2024	2050 On 01-August-24			Bond Future	114.9457	114.7475	114.9457	114.7475	2,554
08/04/2024	2050 On 07-November-24			Bond Future	117.6801	117.4766	117.6801	117.4766	0
08/04/2024	2050 On 06-February-25			Bond Future	117.9054	117.6972	117.9054	117.6972	0
08/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2305.4200	2097.1700	2.3054	2.0972	0
08/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2050 On 08-May-25			Bond Future	120.4309	120.2178	120.4309	120.2178	0
08/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	729.1100	942.2200	0.7291	0.9422	0
08/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	AL37 On 02-May-24			Index Future	933.0280	936.3650	933.0280	936.3650	0
08/04/2024	AL37 On 01-August-24			Index Future	953.5510	956.9640	953.5510	956.9640	0
08/04/2024	AL37 On 07-November-24			Index Future	976.0020	979.4870	976.0020	979.4870	0
08/04/2024	AL37 On 06-February-25			Index Future	997.2180	1000.7700	997.2180	1,000.7700	0
08/04/2024	AL37 On 08-May-25			Index Future	1018.4000	1022.0150	1018.4000	1,022.0150	0
08/04/2024	AL7T On 02-May-24			Index Future	1074.8740	1079.9320	1074.8740	1,079.9320	0
08/04/2024	AL7T On 01-August-24			Index Future	1098.5170	1103.6890	1098.5170	1,103.6890	0
08/04/2024	AL7T On 07-November-24			Index Future	1124.3820	1129.6650	1124.3820	1,129.6650	0
08/04/2024	AL7T On 06-February-25			Index Future	1148.8230	1154.2110	1148.8230	1,154.2110	0
08/04/2024	AL7T On 08-May-25			Index Future	1173.2250	1178.7140	1173.2250	1,178.7140	0
08/04/2024	ALBI On 02-May-24			Index Future	936.3990	940.5080	936.3990	940.5080	91
08/04/2024	ALBI On 01-August-24			Index Future	956.9960	961.1980	956.9960	961.1980	0
08/04/2024	ALBI On 07-November-24			Index Future	979.5290	983.8200	979.5290	983.8200	0
08/04/2024	ALBI On 06-February-25			Index Future	1000.8210	1005.1970	1000.8210	1,005.1970	0
08/04/2024	ALBI On 08-May-25			Index Future	1022.0790	1026.5370	1022.0790	1,026.5370	0
08/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C025 On 31-January-25			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
08/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	CI58 On 31-January-58			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
08/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	ES33 On 02-May-24			Bond Future	13.0160	12.9267	71.7022	72.0800	0
08/04/2024	ES33 On 01-August-24			Bond Future	13.1790	13.0857	73.2971	73.6833	0
08/04/2024	ES33 On 07-November-24			Bond Future	13.3746	13.2766	71.2374	71.6325	0
08/04/2024	ES33 On 06-February-25			Bond Future	13.5758	13.4732	72.7996	73.2032	0
08/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	932.0300	528.4000	0.9320	0.5284	0
08/04/2024	ES33 On 08-May-25			Bond Future	13.7925	13.6850	70.5531	70.9652	0
08/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4218.8500	3806.8300	4.2189	3.8068	0
08/04/2024	ES42 On 02-May-24			Bond Future	13.3119	13.2225	67.6911	68.1338	0
08/04/2024	ES42 On 01-August-24			Bond Future	13.4550	13.3620	69.1968	69.6495	0
08/04/2024	ES42 On 07-November-24			Bond Future	13.6228	13.5257	66.5742	67.0373	0
08/04/2024	ES42 On 06-February-25			Bond Future	13.7873	13.6860	68.0330	68.5061	0
08/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	112.5700	0.0000	0.1126	0
08/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	360.5300	0.0000	0.3605	0.0000	0
08/04/2024	ES42 On 08-May-25			Bond Future	13.9700	13.8644	65.2192	65.7021	0
08/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3411.7000	2928.7800	3.4117	2.9288	0
08/04/2024	GOVI On 02-May-24			GOVI	922.4950	926.5170	922.4950	926.5170	737
08/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	284750.0000	244530.0000	28.4750	24.4530	0
08/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	284850.0000	244630.0000	28.4850	24.4630	0
08/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	284950.0000	244730.0000	28.4950	24.4730	0
08/04/2024	GOVI On 01-August-24			GOVI	942.7870	946.8990	942.7870	946.8990	0
08/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	35290.0000	0.0000	3.5290	0
08/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	5830.0000	0.0000	0.5830	0.0000	0
08/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	35190.0000	0.0000	3.5190	0
08/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	5930.0000	0.0000	0.5930	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
08/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	35090.0000	0.0000	3.5090	0
08/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	6030.0000	0.0000	0.6030	0.0000	0
08/04/2024	GOVI On 07-November-24			GOVI	964.9840	969.1850	964.9840	969.1850	0
08/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	162040.0000	204050.0000	16.2040	20.4050	0
08/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	161940.0000	203950.0000	16.1940	20.3950	0
08/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	161840.0000	203850.0000	16.1840	20.3850	0
08/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	GOVI On 06-February-25			GOVI	985.9610	990.2440	985.9610	990.2440	0
08/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	139610.0000	182440.0000	13.9610	18.2440	0
08/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	GOVI On 08-May-25			GOVI	1006.9030	1011.2660	1006.9030	1,011.2660	0
08/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	150970.0000	107340.0000	15.0970	10.7340	0
08/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/04/2024	IGOV On 02-May-24			Index Future	346.2530	346.1890	346.2530	346.1890	593
08/04/2024	IGOV On 01-August-24			Index Future	353.9550	353.8900	353.9550	353.8900	0
08/04/2024	IGOV On 07-November-24			Index Future	362.3790	362.3090	362.3790	362.3090	0
08/04/2024	IGOV On 06-February-25			Index Future	370.3370	370.2630	370.3370	370.2630	0
08/04/2024	IGOV On 08-May-25			Index Future	378.2830	378.2030	378.2830	378.2030	0
08/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3480	8.3500	91.6520	91.6500	0
08/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3570	8.3500	91.6430	91.6500	0
08/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
08/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3600	8.3500	91.6400	91.6500	0
08/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3080	8.2900	91.6920	91.7100	0
08/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2100	8.1900	91.7900	91.8100	0
08/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.1000	8.0800	91.9000	91.9200	0
08/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0480	8.0000	91.9520	92.0000	0
08/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.0300	7.9900	91.9700	92.0100	0
08/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.1000	8.0600	91.9000	91.9400	0
08/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.1000	8.0600	91.9000	91.9400	0
08/04/2024	R035 On 02-May-24			Bond Future	12.2105	12.1259	81.8903	82.3215	154,851
08/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	4.1100	11.9300	0.0041	0.0119	0
08/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5426.2400	5002.8100	5.4262	5.0028	0
08/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	4.4900	12.8700	0.0045	0.0129	0
08/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5371.0500	4948.1800	5.3711	4.9482	0
08/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	4.9100	13.8700	0.0049	0.0139	0
08/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5315.9600	4893.6700	5.3160	4.8937	0
08/04/2024	R035 On 01-August-24			Bond Future	12.3346	12.2464	83.6917	84.1325	15,072
08/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	826.2700	983.0400	0.8263	0.9830	0
08/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3601.6300	3317.6200	3.6016	3.3176	0
08/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	842.7400	1001.4500	0.8427	1.0015	0
08/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3565.9400	3283.8700	3.5659	3.2839	0
08/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	859.4300	1020.0700	0.8594	1.0201	0
08/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3530.5100	3250.3700	3.5305	3.2504	0
08/04/2024	R035 On 07-November-24			Bond Future	12.4860	12.3937	81.1451	81.5960	14,838
08/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1948.1800	2163.5200	1.9482	2.1635	0
08/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3506.5900	3271.0100	3.5066	3.2710	0
08/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1970.9900	2187.7400	1.9710	2.1877	0
08/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3479.4400	3245.2700	3.4794	3.2453	0
08/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1993.9300	2212.0800	1.9939	2.2121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3452.4600	3219.6900	3.4525	3.2197	0
08/04/2024	R035 On 06-February-25			Bond Future	12.6421	12.5457	82.9066	83.3670	0
08/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2493.6600	2725.6200	2.4937	2.7256	0
08/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3608.2100	3379.7300	3.6082	3.3797	0
08/04/2024	R035 On 08-May-25			Bond Future	12.8072	12.7065	80.1456	80.6155	0
08/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1205.7600	1349.5900	1.2058	1.3496	0
08/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6187.2500	5861.2000	6.1873	5.8612	0
08/04/2024	R053 On 02-May-24			Bond Future	12.7904	12.6957	92.2881	92.9536	5,189
08/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2289.8800	2835.3700	2.2899	2.8354	0
08/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	713.1700	593.0900	0.7132	0.5931	0
08/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2337.1400	2886.1800	2.3371	2.8862	0
08/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	692.9100	576.3800	0.6929	0.5764	0
08/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2384.6900	2937.2200	2.3847	2.9372	0
08/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	673.0400	560.0000	0.6730	0.5600	0
08/04/2024	R053 On 01-August-24			Bond Future	12.9146	12.8161	94.3181	94.9985	0
08/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3728.1300	4180.5500	3.7281	4.1806	0
08/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2274.1300	2046.2200	2.2741	2.0462	0
08/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3769.3300	4223.9800	3.7693	4.2240	0
08/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2248.8700	2023.1900	2.2489	2.0232	0
08/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3810.8900	4267.7700	3.8109	4.2678	0
08/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2224.0700	2000.6200	2.2241	2.0006	0
08/04/2024	R053 On 07-November-24			Bond Future	13.0586	12.9557	90.6649	91.3609	0
08/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2980.3900	3326.7800	2.9804	3.3268	0
08/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4817.7800	4468.1600	4.8178	4.4682	0
08/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3012.9800	3361.4700	3.0130	3.3615	0
08/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4780.7200	4433.2000	4.7807	4.4332	0
08/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3046.0200	3396.6000	3.0460	3.3966	0
08/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4744.2000	4398.7700	4.7442	4.3988	0
08/04/2024	R053 On 06-February-25			Bond Future	13.2010	13.0938	92.6320	93.3429	0
08/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3666.8100	4026.3600	3.6668	4.0264	0
08/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5415.1400	5063.7900	5.4151	5.0638	0
08/04/2024	R053 On 08-May-25			Bond Future	13.3566	13.2447	88.7204	89.4460	0
08/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2885.0200	3181.8000	2.8850	3.1818	0
08/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7731.8500	7303.0100	7.7319	7.3030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R186 On 02-May-24			Bond Future	9.2647	9.1982	106.7561	106.9109	69,579
08/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3019.2000	2864.3900	3.0192	2.8644	0
08/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2995.0800	2840.2700	2.9951	2.8403	0
08/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2970.9600	2816.1500	2.9710	2.8162	0
08/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1135.9300	1283.8500	1.1359	1.2839	2,030
08/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	61.2000	54.3100	0.0612	0.0543	0
08/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2601.0700	2756.1600	2.6011	2.7562	0
08/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	3.7400	4.0200	0.0037	0.0040	2,030
08/04/2024	R186 On 01-August-24			Bond Future	9.3028	9.2283	103.7962	103.9545	25,490
08/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	164.7000	203.9400	0.1647	0.2039	0
08/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1497.9900	1378.9300	1.4980	1.3789	0
08/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	169.5200	209.5300	0.1695	0.2095	0
08/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1481.2300	1362.9400	1.4812	1.3629	0
08/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	174.6100	215.4100	0.1746	0.2154	0
08/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1464.7400	1347.2400	1.4647	1.3472	0
08/04/2024	R186 On 07-November-24			Bond Future	9.3639	9.2789	106.2382	106.3999	35,599
08/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	699.0900	776.5800	0.6991	0.7766	0
08/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1144.8400	1060.6400	1.1448	1.0606	0
08/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	709.3400	787.4200	0.7093	0.7874	0
08/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1135.9800	1052.3700	1.1360	1.0524	0
08/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	719.6500	798.3100	0.7197	0.7983	0
08/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1127.1900	1044.1600	1.1272	1.0442	0
08/04/2024	R186 On 06-February-25			Bond Future	9.4486	9.3512	103.2286	103.3935	0
08/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	642.4600	713.1900	0.6425	0.7132	0
08/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1352.9800	1258.8300	1.3530	1.2588	0
08/04/2024	R186 On 08-May-25			Bond Future	9.6016	9.4876	105.4134	105.5813	0
08/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	270.8400	312.5900	0.2708	0.3126	0
08/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1955.5200	1829.3300	1.9555	1.8293	0
08/04/2024	R202 On 02-May-24			Bond Future	258.9108	258.9078	258.9108	258.9078	4,420
08/04/2024	R202 On 01-August-24			Bond Future	259.5919	259.5891	259.5919	259.5891	428

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R202 On 07-November-24			Bond Future	265.7673	265.7635	265.7673	265.7635	0
08/04/2024	R202 On 06-February-25			Bond Future	266.3866	266.3818	266.3866	266.3818	0
08/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	403.3700	408.1900	0.4034	0.4082	0
08/04/2024	R202 On 08-May-25			Bond Future	272.0936	272.0877	272.0936	272.0877	0
08/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	216.3700	222.2900	0.2164	0.2223	0
08/04/2024	R209 On 02-May-24			Bond Future	12.3034	12.2137	63.3001	63.7023	13,217
08/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.9000	3.4000	0.0009	0.0034	0
08/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5357.0400	4957.3500	5.3570	4.9574	0
08/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	1.0000	3.7100	0.0010	0.0037	0
08/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5307.1800	4907.7000	5.3072	4.9077	0
08/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	1.1100	4.0500	0.0011	0.0041	0
08/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5257.3900	4858.1400	5.2574	4.8581	0
08/04/2024	R209 On 01-August-24			Bond Future	12.4198	12.3268	64.6925	65.1036	3,280
08/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	605.8000	735.3300	0.6058	0.7353	0
08/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3508.3800	3226.8200	3.5084	3.2268	0
08/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	618.6000	749.8900	0.6186	0.7499	0
08/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3474.4100	3194.6100	3.4744	3.1946	0
08/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	631.6900	764.7500	0.6317	0.7648	0
08/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3440.7700	3162.7400	3.4408	3.1627	0
08/04/2024	R209 On 07-November-24			Bond Future	12.5559	12.4590	63.0575	63.4781	5,237
08/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1670.4200	1867.7200	1.6704	1.8677	0
08/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3189.5300	2966.2500	3.1895	2.9663	0
08/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1690.3000	1888.9200	1.6903	1.8889	0
08/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3164.7800	2942.8200	3.1648	2.9428	0
08/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1710.2900	1910.2400	1.7103	1.9102	0
08/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3140.1900	2919.5600	3.1402	2.9196	0
08/04/2024	R209 On 06-February-25			Bond Future	12.6918	12.5911	64.4262	64.8557	0
08/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2172.0100	2386.7100	2.1720	2.3867	0
08/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3253.7700	3038.9600	3.2538	3.0390	0
08/04/2024	R209 On 08-May-25			Bond Future	12.8418	12.7371	62.6337	63.0721	0
08/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1163.3100	1305.4600	1.1633	1.3055	0
08/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5309.4000	5013.2000	5.3094	5.0132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R210 On 02-May-24			Bond Future	233.7019	233.7032	233.7019	233.7032	198
08/04/2024	R210 On 01-August-24			Bond Future	238.9004	238.9019	238.9004	238.9019	629
08/04/2024	R210 On 07-November-24			Bond Future	241.2516	241.2523	241.2516	241.2523	0
08/04/2024	R210 On 06-February-25			Bond Future	246.5466	246.5467	246.5466	246.5467	0
08/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6936.6300	6936.6600	6.9366	6.9367	0
08/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	R210 On 08-May-25			Bond Future	248.4229	248.4219	248.4229	248.4219	0
08/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	392.9000	391.9300	0.3929	0.3919	0
08/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2024	R213 On 02-May-24			Bond Future	11.0993	11.0244	82.0419	82.3501	25,660
08/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	3.8100	10.8800	0.0038	0.0109	0
08/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3455.9400	3154.7800	3.4559	3.1548	0
08/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	4.3200	12.1000	0.0043	0.0121	0
08/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3413.2200	3112.7700	3.4132	3.1128	0
08/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	4.8900	13.4300	0.0049	0.0134	0
08/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3370.5800	3070.8900	3.3706	3.0709	0
08/04/2024	R213 On 01-August-24			Bond Future	11.2002	11.1215	83.8466	84.1617	0
08/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	913.4600	1052.5500	0.9135	1.0526	0
08/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2286.5200	2110.5200	2.2865	2.1105	0
08/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	929.5600	1070.0700	0.9296	1.0701	0
08/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2261.8500	2087.2700	2.2619	2.0873	0
08/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	945.6500	1087.5700	0.9457	1.0876	0
08/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2237.2000	2064.0300	2.2372	2.0640	0
08/04/2024	R213 On 07-November-24			Bond Future	11.3309	11.2478	82.2579	82.5802	10,002
08/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1890.8000	2063.4900	1.8908	2.0635	0
08/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2360.1100	2210.5400	2.3601	2.2105	0
08/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1910.9700	2084.6400	1.9110	2.0846	0
08/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2341.3200	2192.7300	2.3413	2.1927	0
08/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1930.9900	2105.6200	1.9310	2.1056	0
08/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2322.4100	2174.7800	2.3224	2.1748	0
08/04/2024	R213 On 06-February-25			Bond Future	11.4704	11.3828	84.0439	84.3729	0
08/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2180.4500	2355.1800	2.1805	2.3552	0
08/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2633.1300	2478.8700	2.6331	2.4789	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R213 On 08-May-25			Bond Future	11.6242	11.5319	82.2623	82.5980	0
08/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	880.6300	977.8000	0.8806	0.9778	0
08/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5008.0600	4769.5600	5.0081	4.7696	0
08/04/2024	R214 On 02-May-24			Bond Future	12.6221	12.5324	58.8806	59.2901	22,240
08/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.7700	2.9500	0.0008	0.0030	0
08/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5676.5400	5269.2400	5.6765	5.2692	0
08/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.8500	3.2200	0.0009	0.0032	0
08/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5624.1800	5217.0700	5.6242	5.2171	0
08/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.9500	3.5200	0.0010	0.0035	0
08/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5571.9000	5164.9900	5.5719	5.1650	0
08/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	124.7600	218.5600	0.1248	0.2186	8,000
08/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2476.5800	2160.9000	2.4766	2.1609	0
08/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	138.1000	238.2300	0.1381	0.2382	5,110
08/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2393.4100	2084.0600	2.3934	2.0841	0
08/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1538.8800	1880.7300	1.5389	1.8807	0
08/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	430.2500	362.6200	0.4303	0.3626	13,110
08/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3907.0200	4312.2700	3.9070	4.3123	0
08/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	45.9500	41.7200	0.0460	0.0417	13,110
08/04/2024	R214 On 01-August-24			Bond Future	12.7339	12.6410	60.1759	60.5944	0
08/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	684.4400	826.6100	0.6844	0.8266	0
08/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3346.3900	3070.0300	3.3464	3.0700	0
08/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	698.6600	842.6800	0.6987	0.8427	0
08/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3312.6100	3038.1000	3.3126	3.0381	0
08/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	713.1700	859.0600	0.7132	0.8591	0
08/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3279.1800	3006.5400	3.2792	3.0065	0
08/04/2024	R214 On 07-November-24			Bond Future	12.8675	12.7709	58.2845	58.7127	0
08/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1839.7100	2051.2600	1.8397	2.0513	0
08/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3037.3800	2820.7300	3.0374	2.8207	0
08/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1860.8200	2073.7300	1.8608	2.0737	0
08/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3013.0200	2797.7300	3.0130	2.7977	0
08/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1882.0600	2096.3100	1.8821	2.0963	0
08/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2988.8300	2774.8800	2.9888	2.7749	0
08/04/2024	R214 On 06-February-25			Bond Future	13.0027	12.9024	59.5496	59.9870	0
08/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2103.5200	2317.6800	2.1035	2.3177	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3394.5300	3171.3400	3.3945	3.1713	0
08/04/2024	R214 On 08-May-25			Bond Future	13.1432	13.0391	57.5027	57.9490	0
08/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1473.8500	1641.7200	1.4739	1.6417	0
08/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4785.5100	4507.0000	4.7855	4.5070	0
08/04/2024	R248 On 02-May-24			Bond Future	12.8042	12.7145	71.5853	72.0754	62,304
08/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0500	0.2900	0.0001	0.0003	0
08/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8431.1200	7941.2600	8.4311	7.9413	0
08/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.1100	0.5700	0.0001	0.0006	0
08/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8035.2000	7545.5600	8.0352	7.5456	0
08/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.1200	0.6400	0.0001	0.0006	0
08/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7969.5500	7479.9700	7.9696	7.4800	0
08/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.1400	0.7100	0.0001	0.0007	0
08/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7904.0100	7414.4800	7.9040	7.4145	0
08/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	242.2000	394.0400	0.2422	0.3940	0
08/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2499.8900	2161.6300	2.4999	2.1616	0
08/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2262.9200	2695.9800	2.2629	2.6960	0
08/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	377.1400	320.1000	0.3771	0.3201	0
08/04/2024	R248 On 01-August-24			Bond Future	12.9238	12.8306	73.1600	73.6609	196,565
08/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	801.1300	965.5700	0.8011	0.9656	0
08/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4279.8700	3943.3900	4.2799	3.9434	0
08/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	817.8100	984.4200	0.8178	0.9844	0
08/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4238.3700	3904.0600	4.2384	3.9041	0
08/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	834.7000	1003.4700	0.8347	1.0035	0
08/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4197.1600	3865.0100	4.1972	3.8650	0
08/04/2024	R248 On 07-November-24			Bond Future	13.0661	12.9689	70.4292	70.9417	0
08/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2175.5000	2426.2000	2.1755	2.4262	0
08/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3703.6800	3441.9000	3.7037	3.4419	0
08/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2200.5500	2452.8500	2.2006	2.4529	0
08/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3674.3000	3414.1200	3.6743	3.4141	0
08/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2225.7300	2479.6400	2.2257	2.4796	0
08/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3645.1300	3386.5600	3.6451	3.3866	0
08/04/2024	R248 On 06-February-25			Bond Future	13.2105	13.1092	71.9578	72.4812	0
08/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2208.4400	2439.6400	2.2084	2.4396	0
08/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4867.0200	4574.8300	4.8670	4.5748	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2024	R248 On 08-May-25			Bond Future	13.3601	13.2547	69.0281	69.5623	0
08/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1929.6800	2135.6500	1.9297	2.1357	0
08/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5958.1700	5629.9400	5.9582	5.6299	0
08/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0