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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	2025 On 02-May-24			Bond Future	176.0600	176.0600	176.0600	176.0600	0
07/05/2024	2025 On 01-August-24			Bond Future	181.7989	181.7924	181.7989	181.7924	5,540
07/05/2024	2025 On 07-November-24			Bond Future	186.1774	186.1706	186.1774	186.1706	4,944
07/05/2024	2029 On 02-May-24			Bond Future	127.5300	127.5300	127.5300	127.5300	0
07/05/2024	2029 On 01-August-24			Bond Future	131.1991	131.2930	131.1991	131.2930	8,481
07/05/2024	2029 On 07-November-24			Bond Future	132.9518	133.0477	132.9518	133.0477	0
07/05/2024	2029 On 06-February-25			Bond Future	135.9011	135.9989	135.9011	135.9989	0
07/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3501.1400	3598.8600	3.5011	3.5989	0
07/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2029 On 08-May-25			Bond Future	137.4674	137.5677	137.4674	137.5677	0
07/05/2024	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
07/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	382.6100	282.2900	0.3826	0.2823	0
07/05/2024	2029 On 07-August-25			Bond Future	140.3494	140.4511	140.3494	140.4511	0
07/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2939.3600	3041.1200	2.9394	3.0411	0
07/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2030 On 02-May-24			Bond Future	9.8200	9.8200	94.2712	94.2712	0
07/05/2024	2030 On 01-August-24			Bond Future	10.5586	10.6708	89.6783	89.2516	117,441
07/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	858.0100	720.5500	0.8580	0.7206	600
07/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2199.2400	2488.4000	2.1992	2.4884	0
07/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1108.8100	943.7400	1.1088	0.9437	0
07/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1831.2900	2092.8400	1.8313	2.0928	0
07/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1125.8100	958.9800	1.1258	0.9590	0
07/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1809.8000	2069.5900	1.8098	2.0696	0
07/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1143.1400	974.5500	1.1431	0.9746	0
07/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1788.6500	2046.6800	1.7887	2.0467	0
07/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1776.8200	1551.8600	1.7768	1.5519	600
07/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1201.7500	1403.4100	1.2018	1.4034	0
07/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3337.0100	3021.8700	3.3370	3.0219	0
07/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	528.2400	639.7200	0.5282	0.6397	600
07/05/2024	2030 On 07-November-24			Bond Future	10.6550	10.7745	91.8148	91.3779	33,476
07/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1250.8600	1097.5200	1.2509	1.0975	600
07/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2901.4900	3185.0300	2.9015	3.1850	0
07/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2118.9500	1901.7500	2.1190	1.9018	600
07/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1917.6400	2137.3200	1.9176	2.1373	0
07/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2179.9500	1958.9900	2.1800	1.9590	0
07/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1869.0100	2084.9300	1.8690	2.0849	0
07/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2200.3000	1978.0900	2.2003	1.9781	0
07/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1852.8500	2067.5200	1.8529	2.0675	0
07/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2221.0000	1997.5400	2.2210	1.9975	0
07/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1837.0700	2050.4900	1.8371	2.0505	0
07/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5119.8700	4780.5400	5.1199	4.7805	0
07/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	660.5300	758.0800	0.6605	0.7581	600
07/05/2024	2030 On 06-February-25			Bond Future	10.7612	10.8883	89.8194	89.3727	0
07/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2253.0100	2043.1700	2.2530	2.0432	0
07/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2539.7000	2776.5700	2.5397	2.7766	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	2030 On 08-May-25			Bond Future	10.8889	11.0246	91.7847	91.3279	0
07/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1244.5000	1109.1000	1.2445	1.1091	0
07/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4557.4000	4878.7500	4.5574	4.8788	0
07/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1749.8400	1578.8500	1.7498	1.5789	1,640
07/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3732.1500	4017.9100	3.7322	4.0179	0
07/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2372.4500	2165.3600	2.3725	2.1654	2,280
07/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3047.5800	3297.2400	3.0476	3.2972	0
07/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4816.2700	4513.0200	4.8163	4.5130	0
07/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1608.8500	1762.3500	1.6089	1.7624	1,640
07/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5828.6600	5498.7600	5.8287	5.4988	0
07/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1278.0900	1404.9400	1.2781	1.4049	2,280
07/05/2024	2030 On 07-August-25			Bond Future	11.0658	11.2112	89.6729	89.2061	0
07/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1895.3100	1715.1500	1.8953	1.7152	1,054
07/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3806.7400	4093.3000	3.8067	4.0933	0
07/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2948.7900	2713.4200	2.9488	2.7134	0
07/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2806.5100	3037.8600	2.8065	3.0379	0
07/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5043.7300	4734.0900	5.0437	4.7341	0
07/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1726.6200	1883.7000	1.7266	1.8837	1,054
07/05/2024	2032 On 02-May-24			Bond Future	10.5500	10.5500	88.6940	88.6940	0
07/05/2024	2032 On 01-August-24			Bond Future	11.3982	11.5199	87.0692	86.5254	100,522
07/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1167.5500	976.5300	1.1676	0.9765	600
07/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2474.2300	2827.0000	2.4742	2.8270	0
07/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1205.3100	1009.9700	1.2053	1.0100	0
07/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2420.4700	2768.9200	2.4205	2.7689	0
07/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1224.6200	1027.1100	1.2246	1.0271	0
07/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2394.0700	2740.3500	2.3941	2.7404	0
07/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1243.9500	1044.2700	1.2440	1.0443	0
07/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2367.7200	2711.8300	2.3677	2.7118	0
07/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2324.8900	2025.8500	2.3249	2.0259	600
07/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1381.0900	1625.8400	1.3811	1.6258	0
07/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4520.8400	4101.3300	4.5208	4.1013	0
07/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	553.6000	677.8800	0.5536	0.6779	600
07/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5332.1700	4884.7300	5.3322	4.8847	0
07/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	402.7400	499.0900	0.4027	0.4991	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	2032 On 07-November-24			Bond Future	11.5223	11.6504	84.9756	84.4189	52,520
07/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1686.4200	1480.0700	1.6864	1.4801	600
07/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3511.0200	3861.4300	3.5110	3.8614	0
07/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2443.4800	2181.1800	2.4435	2.1812	0
07/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2672.0300	2966.4900	2.6720	2.9665	0
07/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2466.8000	2202.9700	2.4668	2.2030	0
07/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2651.5600	2944.4900	2.6516	2.9445	0
07/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2489.9800	2224.6300	2.4900	2.2246	0
07/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2630.9900	2922.4000	2.6310	2.9224	0
07/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2778.3400	2494.9300	2.7783	2.4949	600
07/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2396.5300	2669.8800	2.3965	2.6699	0
07/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2852.8500	2565.0000	2.8529	2.5650	1,615
07/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2340.9900	2609.9000	2.3410	2.6099	0
07/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6746.8900	6307.3400	6.7469	6.3073	0
07/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	802.3200	919.5300	0.8023	0.9195	600
07/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8067.4500	7594.2300	8.0675	7.5942	0
07/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	517.2600	600.8000	0.5173	0.6008	1,615
07/05/2024	2032 On 06-February-25			Bond Future	11.6510	11.7856	86.8401	86.2709	0
07/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3195.4000	2906.0700	3.1954	2.9061	0
07/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2903.0800	3182.9800	2.9031	3.1830	0
07/05/2024	2032 On 08-May-25			Bond Future	11.7895	11.9312	84.5731	83.9912	0
07/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1876.1000	1683.8700	1.8761	1.6839	0
07/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5607.7900	5997.5100	5.6078	5.9975	0
07/05/2024	2032 On 07-August-25			Bond Future	11.9626	12.1119	86.3206	85.7262	0
07/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3899.4600	3595.9500	3.8995	3.5960	0
07/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3710.1700	4001.1100	3.7102	4.0011	0
07/05/2024	2033 On 02-May-24			Bond Future	121.0700	121.0700	121.0700	121.0700	0
07/05/2024	2033 On 01-August-24			Bond Future	123.3166	123.0980	123.3166	123.0980	7,742
07/05/2024	2033 On 07-November-24			Bond Future	124.7815	124.5575	124.7815	124.5575	0
07/05/2024	2033 On 06-February-25			Bond Future	127.5497	127.3204	127.5497	127.3204	0
07/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2609.6500	2380.3500	2.6097	2.3804	0
07/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2033 On 08-May-25			Bond Future	128.8303	128.5961	128.8303	128.5961	0
07/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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07/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1789.7500	2023.9100	1.7898	2.0239	0
07/05/2024	2033 On 07-August-25			Bond Future	131.5311	131.2914	131.5311	131.2914	0
07/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2881.1300	2641.4300	2.8811	2.6414	0
07/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2037 On 02-May-24			Bond Future	11.4400	11.4400	82.7696	82.7696	0
07/05/2024	2037 On 01-August-24			Bond Future	12.5285	12.5873	75.0337	74.7375	192,819
07/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1084.4500	997.4500	1.0845	0.9975	0
07/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3350.2700	3559.4200	3.3503	3.5594	0
07/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1103.4500	1015.3600	1.1035	1.0154	0
07/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3316.5000	3524.5600	3.3165	3.5246	0
07/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1122.5300	1033.3200	1.1225	1.0333	1,383
07/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3282.8600	3489.8000	3.2829	3.4898	0
07/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4126.2800	3924.5800	4.1263	3.9246	0
07/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	982.5400	1076.9900	0.9825	1.0770	1,383
07/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6564.7500	6318.4200	6.5648	6.3184	0
07/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	429.5700	479.3900	0.4296	0.4794	1,383
07/05/2024	2037 On 07-November-24			Bond Future	12.6647	12.7260	76.8213	76.5180	9,175
07/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2733.0900	2593.7400	2.7331	2.5937	0
07/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3205.1000	3369.0600	3.2051	3.3691	0
07/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2759.0000	2618.8300	2.7590	2.6188	0
07/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3180.9600	3344.1000	3.1810	3.3441	0
07/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2785.2500	2644.2600	2.7853	2.6443	0
07/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3157.2000	3319.5200	3.1572	3.3195	0
07/05/2024	2037 On 06-February-25			Bond Future	12.8041	12.8680	74.2458	73.9357	0
07/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3524.9900	3373.9500	3.5250	3.3740	0
07/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3739.9100	3898.9700	3.7399	3.8990	0
07/05/2024	2037 On 08-May-25			Bond Future	12.9558	13.0224	75.8694	75.5523	3,975
07/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2683.8600	2565.4100	2.6839	2.5654	0
07/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6166.2100	6364.8700	6.1662	6.3649	0
07/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3321.9400	3185.6300	3.3219	3.1856	15,000
07/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5295.8000	5476.6000	5.2958	5.4766	0
07/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5225.9100	5047.3600	5.2259	5.0474	7,500
07/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3609.1100	3747.6700	3.6091	3.7477	0
07/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5365.7900	5184.6400	5.3658	5.1846	7,500

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07/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3518.4300	3654.3900	3.5184	3.6544	0
07/05/2024	2037 On 07-August-25			Bond Future	13.1372	13.2070	73.1757	72.8516	0
07/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4380.1100	4221.1500	4.3801	4.2212	0
07/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4976.9100	5142.1200	4.9769	5.1421	0
07/05/2024	2038 On 02-May-24			Bond Future	132.0900	132.0900	132.0900	132.0900	0
07/05/2024	2038 On 01-August-24			Bond Future	131.9036	132.1721	131.9036	132.1721	3,564
07/05/2024	2038 On 07-November-24			Bond Future	135.0804	135.3552	135.0804	135.3552	1,615
07/05/2024	2038 On 06-February-25			Bond Future	135.9475	136.2281	135.9475	136.2281	0
07/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	717.5400	998.1300	0.7175	0.9981	0
07/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2038 On 08-May-25			Bond Future	138.9555	139.2420	138.9555	139.2420	0
07/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	724.5300	438.0500	0.7245	0.4381	0
07/05/2024	2038 On 07-August-25			Bond Future	139.6873	139.9806	139.6873	139.9806	0
07/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	127.2900	420.5700	0.1273	0.4206	0
07/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2040 On 02-May-24			Bond Future	11.6100	11.6100	83.6939	83.6939	0
07/05/2024	2040 On 01-August-24			Bond Future	12.7803	12.8651	74.9075	74.4576	44,954
07/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1034.2400	909.1100	1.0342	0.9091	680
07/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3778.8100	4103.5000	3.7788	4.1035	0
07/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1110.7400	978.9300	1.1107	0.9789	0
07/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3630.1700	3948.1800	3.6302	3.9482	0
07/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1130.4400	996.9500	1.1304	0.9970	0
07/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3593.7400	3910.0700	3.5937	3.9101	0
07/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1150.2200	1015.0400	1.1502	1.0150	0
07/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3557.4600	3872.1000	3.5575	3.8721	0
07/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2515.4700	2287.0700	2.5155	2.2871	0
07/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1986.7800	2208.2000	1.9868	2.2082	680
07/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2730.8000	2490.8300	2.7308	2.4908	7,500
07/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1834.3300	2044.1800	1.8343	2.0442	0
07/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4569.5100	4253.0500	4.5695	4.2531	0
07/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	979.0900	1112.4500	0.9791	1.1125	680
07/05/2024	2040 On 07-November-24			Bond Future	12.9182	13.0066	76.6920	76.2314	80,938

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2948.2100	2731.9000	2.9482	2.7319	0
07/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3359.8200	3604.0700	3.3598	3.6041	0
07/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2975.7600	2758.2200	2.9758	2.7582	0
07/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3334.5600	3577.5800	3.3346	3.5776	0
07/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3003.4300	2784.6500	3.0034	2.7847	0
07/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3309.4800	3551.2600	3.3095	3.5513	0
07/05/2024	2040 On 06-February-25			Bond Future	13.0587	13.1508	73.8630	73.3921	14
07/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3556.4400	3331.3200	3.5564	3.3313	0
07/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4118.8200	4364.6000	4.1188	4.3646	0
07/05/2024	2040 On 08-May-25			Bond Future	13.2105	13.3064	75.4780	74.9966	3,900
07/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2870.3900	2680.8900	2.8704	2.6809	0
07/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5891.9200	6183.8600	5.8919	6.1839	0
07/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3141.7500	2940.6800	3.1418	2.9407	15,000
07/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5523.0000	5803.3700	5.5230	5.8034	0
07/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4922.4400	4658.7100	4.9224	4.6587	7,500
07/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3827.8200	4045.5300	3.8278	4.0455	0
07/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5124.6900	4854.9900	5.1247	4.8550	7,500
07/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3686.4300	3898.1700	3.6864	3.8982	0
07/05/2024	2040 On 07-August-25			Bond Future	13.3903	13.4906	72.5249	72.0331	0
07/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4602.1700	4357.1100	4.6022	4.3571	0
07/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5099.5000	5346.2800	5.0995	5.3463	0
07/05/2024	2044 On 02-May-24			Bond Future	11.6600	11.6600	80.0103	80.0103	0
07/05/2024	2044 On 01-August-24			Bond Future	12.8664	12.9458	70.9632	70.5413	119,241
07/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	847.7700	745.3400	0.8478	0.7453	0
07/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4096.4700	4415.9300	4.0965	4.4159	0
07/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	864.5100	760.5600	0.8645	0.7606	0
07/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4055.7400	4373.6800	4.0557	4.3737	0
07/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	881.5700	776.0900	0.8816	0.7761	0
07/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4015.3900	4331.8000	4.0154	4.3318	0
07/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2576.5600	2356.6900	2.5766	2.3567	0
07/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1869.3600	2071.3800	1.8694	2.0714	5,000
07/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3389.9700	3132.6300	3.3900	3.1326	0
07/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1391.4600	1556.0100	1.3915	1.5560	15,000
07/05/2024	2044 On 07-November-24			Bond Future	12.9997	13.0825	72.6538	72.2218	234

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2924.0900	2723.2600	2.9241	2.7233	0
07/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3450.4400	3681.6000	3.4504	3.6816	0
07/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2951.6500	2749.6600	2.9517	2.7497	0
07/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3424.9300	3654.9300	3.4249	3.6549	0
07/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2979.1000	2775.9600	2.9791	2.7760	0
07/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3399.3800	3628.2300	3.3994	3.6282	0
07/05/2024	2044 On 06-February-25			Bond Future	13.1352	13.2214	69.8615	69.4198	0
07/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3495.5800	3284.8200	3.4956	3.2848	0
07/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4093.2300	4324.1400	4.0932	4.3241	0
07/05/2024	2044 On 08-May-25			Bond Future	13.2809	13.3707	71.3889	70.9373	0
07/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2974.2400	2793.4800	2.9742	2.7935	0
07/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5910.2100	6180.9900	5.9102	6.1810	0
07/05/2024	2044 On 07-August-25			Bond Future	13.4528	13.5466	68.4764	68.0151	0
07/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4518.1000	4288.6700	4.5181	4.2887	0
07/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5079.6500	5311.5400	5.0797	5.3115	0
07/05/2024	2046 On 02-May-24			Bond Future	116.8300	116.8300	116.8300	116.8300	0
07/05/2024	2046 On 01-August-24			Bond Future	115.0109	115.1605	115.0109	115.1605	12,200
07/05/2024	2046 On 07-November-24			Bond Future	115.5696	115.7227	115.5696	115.7227	5,116
07/05/2024	2046 On 06-February-25			Bond Future	118.1329	118.2890	118.1329	118.2890	0
07/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4122.9300	4278.9500	4.1229	4.2790	0
07/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2046 On 08-May-25			Bond Future	118.4815	118.6420	118.4815	118.6420	0
07/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3488.4800	3328.0400	3.4885	3.3280	0
07/05/2024	2046 On 07-August-25			Bond Future	120.9630	121.1262	120.9630	121.1262	0
07/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2272.9500	2436.2100	2.2730	2.4362	0
07/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2050 On 02-May-24			Bond Future	116.8700	116.8700	116.8700	116.8700	0
07/05/2024	2050 On 01-August-24			Bond Future	113.8924	114.2555	113.8924	114.2555	11,346
07/05/2024	2050 On 07-November-24			Bond Future	116.6355	117.0072	116.6355	117.0072	4,227
07/05/2024	2050 On 06-February-25			Bond Future	116.8504	117.2299	116.8504	117.2299	0
07/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1250.3600	1629.8700	1.2504	1.6299	0
07/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	2050 On 08-May-25			Bond Future	119.4357	119.8233	119.4357	119.8233	0
07/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1724.3300	1336.7200	1.7243	1.3367	0
07/05/2024	2050 On 07-August-25			Bond Future	119.5087	119.9055	119.5087	119.9055	0
07/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	15.4500	0.0000	0.0155	0
07/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	381.3300	0.0000	0.3813	0.0000	0
07/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
07/05/2024	AL37 On 01-August-24			Index Future	959.1120	954.4630	959.1120	954.4630	0
07/05/2024	AL37 On 07-November-24			Index Future	981.9670	977.2070	981.9670	977.2070	0
07/05/2024	AL37 On 06-February-25			Index Future	1003.5360	998.6690	1003.5360	998.6690	0
07/05/2024	AL37 On 08-May-25			Index Future	1025.5430	1020.5660	1025.5430	1,020.5660	0
07/05/2024	AL37 On 07-August-25			Index Future	1046.8640	1041.7790	1046.8640	1,041.7790	0
07/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
07/05/2024	AL7T On 01-August-24			Index Future	1110.1060	1104.2070	1110.1060	1,104.2070	0
07/05/2024	AL7T On 07-November-24			Index Future	1136.5600	1130.5190	1136.5600	1,130.5190	0
07/05/2024	AL7T On 06-February-25			Index Future	1161.5240	1155.3480	1161.5240	1,155.3480	0
07/05/2024	AL7T On 08-May-25			Index Future	1186.9950	1180.6800	1186.9950	1,180.6800	0
07/05/2024	AL7T On 07-August-25			Index Future	1211.6730	1205.2210	1211.6730	1,205.2210	0
07/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
07/05/2024	ALBI On 01-August-24			Index Future	965.3730	960.9470	965.3730	960.9470	91
07/05/2024	ALBI On 07-November-24			Index Future	988.3770	983.8450	988.3770	983.8450	16
07/05/2024	ALBI On 06-February-25			Index Future	1010.0870	1005.4530	1010.0870	1,005.4530	0
07/05/2024	ALBI On 08-May-25			Index Future	1032.2370	1027.4990	1032.2370	1,027.4990	0
07/05/2024	ALBI On 07-August-25			Index Future	1053.6980	1048.8560	1053.6980	1,048.8560	0
07/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	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
07/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	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
07/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	ES33 On 02-May-24			Bond Future	12.2600	12.2600	74.9856	74.9856	0
07/05/2024	ES33 On 01-August-24			Bond Future	12.9208	13.0009	74.3720	74.0365	0
07/05/2024	ES33 On 07-November-24			Bond Future	13.0982	13.1822	72.3596	72.0160	0
07/05/2024	ES33 On 06-February-25			Bond Future	13.2819	13.3699	73.9638	73.6123	0
07/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	232.1900	0.0000	0.2322	0.0000	0
07/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	119.2700	0.0000	0.1193	0
07/05/2024	ES33 On 08-May-25			Bond Future	13.4713	13.5635	71.7943	71.4348	0
07/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2977.7000	3337.1700	2.9777	3.3372	0
07/05/2024	ES33 On 07-August-25			Bond Future	13.6939	13.7909	73.2926	72.9252	0
07/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	512.0100	879.4200	0.5120	0.8794	0
07/05/2024	ES42 On 02-May-24			Bond Future	12.6500	12.6500	71.0855	71.0855	0
07/05/2024	ES42 On 01-August-24			Bond Future	13.2436	13.3231	70.2329	69.8402	0
07/05/2024	ES42 On 07-November-24			Bond Future	13.3976	13.4807	67.6556	67.2534	0
07/05/2024	ES42 On 06-February-25			Bond Future	13.5491	13.6357	69.1548	68.7435	0
07/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	761.2700	349.9900	0.7613	0.3500	0
07/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	ES42 On 08-May-25			Bond Future	13.7108	13.8011	66.4146	65.9940	0
07/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2216.3000	2636.9000	2.2163	2.6369	0
07/05/2024	ES42 On 07-August-25			Bond Future	13.8931	13.9874	67.7970	67.3672	0
07/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	475.2200	904.9400	0.4752	0.9049	0
07/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
07/05/2024	GOVI On 01-August-24			GOVI	950.8980	946.5000	950.8980	946.5000	727
07/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	75280.0000	31300.0000	7.5280	3.1300	0
07/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	75180.0000	31200.0000	7.5180	3.1200	0
07/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	75080.0000	31100.0000	7.5080	3.1100	0
07/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	GOVI On 07-November-24			GOVI	973.5580	969.0540	973.5580	969.0540	0
07/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	247780.0000	202740.0000	24.7780	20.2740	0
07/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	247680.0000	202640.0000	24.7680	20.2640	0
07/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	247580.0000	202540.0000	24.7580	20.2540	0
07/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	GOVI On 06-February-25			GOVI	994.9420	990.3370	994.9420	990.3370	0
07/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	229420.0000	183370.0000	22.9420	18.3370	0
07/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	GOVI On 08-May-25			GOVI	1016.7590	1012.0510	1016.7590	1,012.0510	0
07/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	52410.0000	99490.0000	5.2410	9.9490	0
07/05/2024	GOVI On 07-August-25			GOVI	1037.8980	1033.0880	1037.8980	1,033.0880	0
07/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	268980.0000	220880.0000	26.8980	22.0880	0
07/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
07/05/2024	IGOV On 01-August-24			Index Future	352.5530	352.7540	352.5530	352.7540	586
07/05/2024	IGOV On 07-November-24			Index Future	361.0450	361.2510	361.0450	361.2510	16
07/05/2024	IGOV On 06-February-25			Index Future	369.0570	369.2670	369.0570	369.2670	0
07/05/2024	IGOV On 08-May-25			Index Future	377.2310	377.4440	377.2310	377.4440	0
07/05/2024	IGOV On 07-August-25			Index Future	385.1520	385.3680	385.1520	385.3680	0
07/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
07/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
07/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
07/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
07/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
07/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
07/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
07/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
07/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
07/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
07/05/2024	R035 On 02-May-24			Bond Future	11.2000	11.2000	87.2568	87.2568	0
07/05/2024	R035 On 01-August-24			Bond Future	12.1515	12.2258	84.6101	84.2358	75,476
07/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1233.7500	1111.6500	1.2338	1.1117	0
07/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3090.6900	3342.8400	3.0907	3.3428	0
07/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1254.1000	1130.5700	1.2541	1.1306	0
07/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3058.8800	3309.6000	3.0589	3.3096	0
07/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1274.6400	1149.6800	1.2746	1.1497	0
07/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3027.3000	3276.5900	3.0273	3.2766	0
07/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2225.8400	2044.5800	2.2258	2.0446	5,100
07/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1981.1300	2174.1200	1.9811	2.1741	0
07/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2973.1900	2757.7600	2.9732	2.7578	0
07/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1483.4100	1642.2300	1.4834	1.6422	5,100
07/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3133.5700	2911.6800	3.1336	2.9117	0
07/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1398.0100	1550.3700	1.3980	1.5504	2,740
07/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5077.0600	4794.7200	5.0771	4.7947	0
07/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	707.0700	798.9800	0.7071	0.7990	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5190.4500	4905.4100	5.1905	4.9054	0
07/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	680.3400	769.5500	0.6803	0.7696	8,650
07/05/2024	R035 On 07-November-24			Bond Future	12.2894	12.3671	82.1096	81.7264	90,250
07/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2652.2000	2477.9500	2.6522	2.4780	0
07/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3246.1000	3455.0500	3.2461	3.4551	0
07/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2677.7800	2502.4800	2.6778	2.5025	0
07/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3221.7200	3429.6200	3.2217	3.4296	0
07/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2703.4700	2527.1400	2.7035	2.5271	0
07/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3197.4900	3404.3600	3.1975	3.4044	0
07/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2729.0500	2551.6800	2.7291	2.5517	1,000
07/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3173.2000	3379.0300	3.1732	3.3790	0
07/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5891.0000	5621.7200	5.8910	5.6217	0
07/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1418.9600	1532.8800	1.4190	1.5329	1,000
07/05/2024	R035 On 06-February-25			Bond Future	12.4326	12.5139	83.9115	83.5196	0
07/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3548.8400	3356.3000	3.5488	3.3563	0
07/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3658.5000	3857.8200	3.6585	3.8578	0
07/05/2024	R035 On 08-May-25			Bond Future	12.5760	12.6609	81.2303	80.8297	0
07/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2404.0700	2262.3700	2.4041	2.2624	0
07/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6300.8700	6559.8300	6.3009	6.5598	0
07/05/2024	R035 On 07-August-25			Bond Future	12.7497	12.8386	82.9090	82.4996	0
07/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4303.4200	4102.0600	4.3034	4.1021	0
07/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4766.1300	4974.2000	4.7661	4.9742	0
07/05/2024	R053 On 02-May-24			Bond Future	13.0300	13.0300	90.6438	90.6438	0
07/05/2024	R053 On 01-August-24			Bond Future	12.7417	12.8054	95.5184	95.0728	0
07/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4593.0600	4325.4600	4.5931	4.3255	0
07/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1938.8300	2116.8500	1.9388	2.1169	0
07/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4637.5400	4368.5100	4.6375	4.3685	0
07/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1916.8500	2093.4400	1.9169	2.0934	0
07/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4682.1500	4411.7000	4.6822	4.4117	0
07/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1895.1000	2070.2700	1.8951	2.0703	0
07/05/2024	R053 On 07-November-24			Bond Future	12.8739	12.9405	91.9210	91.4646	0
07/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3936.5900	3723.2600	3.9366	3.7233	0
07/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4517.8800	4760.8900	4.5179	4.7609	0
07/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3972.8200	3758.2900	3.9728	3.7583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4484.4600	4726.2700	4.4845	4.7263	0
07/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4009.1900	3793.4500	4.0092	3.7935	0
07/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4451.2700	4691.8700	4.4513	4.6919	0
07/05/2024	R053 On 06-February-25			Bond Future	13.0053	13.0746	93.9373	93.4707	0
07/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4930.4700	4703.4700	4.9305	4.7035	0
07/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5373.4600	5613.0300	5.3735	5.6130	0
07/05/2024	R053 On 08-May-25			Bond Future	13.1423	13.2146	90.1196	89.6426	0
07/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4224.5300	4026.7600	4.2245	4.0268	0
07/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7672.1100	7951.3700	7.6721	7.9514	0
07/05/2024	R053 On 07-August-25			Bond Future	13.3009	13.3765	91.9783	91.4909	0
07/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6095.7800	5855.0300	6.0958	5.8550	0
07/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6951.5500	7198.1900	6.9516	7.1982	0
07/05/2024	R186 On 02-May-24			Bond Future	8.0000	8.0000	109.7512	109.7512	0
07/05/2024	R186 On 01-August-24			Bond Future	9.2181	9.3080	103.9763	103.7853	82,871
07/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	136.7600	105.6600	0.1368	0.1057	0
07/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1289.9000	1449.8600	1.2899	1.4499	0
07/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	141.5600	109.6000	0.1416	0.1096	0
07/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1273.1200	1432.2200	1.2731	1.4322	0
07/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	146.4800	113.6500	0.1465	0.1137	0
07/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1256.4600	1414.6900	1.2565	1.4147	0
07/05/2024	R186 On 07-November-24			Bond Future	9.2507	9.3535	106.4537	106.2580	34,925
07/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	663.9500	580.6000	0.6640	0.5806	0
07/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	894.2400	1006.6000	0.8942	1.0066	0
07/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	674.9700	590.8300	0.6750	0.5908	0
07/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	886.1500	997.7200	0.8862	0.9977	0
07/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	685.7700	600.8400	0.6858	0.6008	0
07/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	877.8500	988.6300	0.8779	0.9886	0
07/05/2024	R186 On 06-February-25			Bond Future	9.3039	9.4222	103.4735	103.2732	0
07/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	672.5100	593.2200	0.6725	0.5932	0
07/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1138.1300	1259.1300	1.1381	1.2591	0
07/05/2024	R186 On 08-May-25			Bond Future	9.3815	9.5203	105.7381	105.5331	0
07/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	379.8100	327.0500	0.3798	0.3271	0
07/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1739.7600	1891.9700	1.7398	1.8920	0
07/05/2024	R186 On 07-August-25			Bond Future	9.5822	9.7492	102.6101	102.4004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	690.9800	606.7500	0.6910	0.6068	1,983
07/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1148.0600	1273.6100	1.1481	1.2736	0
07/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1018.5700	913.1100	1.0186	0.9131	0
07/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	895.5800	999.9000	0.8956	0.9999	0
07/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1506.3400	1378.2800	1.5063	1.3783	0
07/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	671.0000	752.7200	0.6710	0.7527	1,983
07/05/2024	R202 On 02-May-24			Bond Future	255.8900	255.8900	255.8900	255.8900	0
07/05/2024	R202 On 01-August-24			Bond Future	259.2050	258.7368	259.2050	258.7368	441
07/05/2024	R202 On 07-November-24			Bond Future	265.4480	264.9683	265.4480	264.9683	460
07/05/2024	R202 On 06-February-25			Bond Future	266.0909	265.5990	266.0909	265.5990	0
07/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	699.1500	1191.0200	0.6992	1.1910	0
07/05/2024	R202 On 08-May-25			Bond Future	271.9789	271.4755	271.9789	271.4755	0
07/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	331.1400	834.5100	0.3311	0.8345	0
07/05/2024	R202 On 07-August-25			Bond Future	272.3072	271.7955	272.3072	271.7955	0
07/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	707.2400	195.4900	0.7072	0.1955	0
07/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	R209 On 02-May-24			Bond Future	11.1800	11.1800	68.6063	68.6063	0
07/05/2024	R209 On 01-August-24			Bond Future	12.2188	12.2978	65.5853	65.2323	15,303
07/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	956.4700	850.9600	0.9565	0.8510	0
07/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2966.3300	3213.8300	2.9663	3.2138	0
07/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	973.2600	866.4200	0.9733	0.8664	0
07/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2936.3500	3182.5200	2.9364	3.1825	0
07/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	990.2200	882.0500	0.9902	0.8821	0
07/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2906.5800	3151.4200	2.9066	3.1514	0
07/05/2024	R209 On 07-November-24			Bond Future	12.3422	12.4245	63.9902	63.6288	5,237
07/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2320.5100	2156.3900	2.3205	2.1564	0
07/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2906.9100	3104.2300	2.9069	3.1042	0
07/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2342.9300	2177.8200	2.3429	2.1778	0
07/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2884.7000	3081.0300	2.8847	3.0810	0
07/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2365.6300	2199.5200	2.3656	2.1995	0
07/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2862.8200	3058.1500	2.8628	3.0582	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	R209 On 06-February-25			Bond Future	12.4662	12.5517	65.3943	65.0247	0
07/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3144.6700	2962.1200	3.1447	2.9621	0
07/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3258.3400	3445.3200	3.2583	3.4453	0
07/05/2024	R209 On 08-May-25			Bond Future	12.5964	12.6854	63.6682	63.2904	0
07/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2327.9900	2186.4900	2.3280	2.1865	0
07/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5439.5500	5675.9000	5.4396	5.6759	0
07/05/2024	R209 On 07-August-25			Bond Future	12.7502	12.8429	64.9837	64.5977	0
07/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3959.7900	3766.3500	3.9598	3.7664	0
07/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4254.3200	4446.9200	4.2543	4.4469	0
07/05/2024	R210 On 02-May-24			Bond Future	234.5300	234.5300	234.5300	234.5300	0
07/05/2024	R210 On 01-August-24			Bond Future	239.3324	239.1124	239.3324	239.1124	1,336
07/05/2024	R210 On 07-November-24			Bond Future	241.7446	241.5189	241.7446	241.5189	0
07/05/2024	R210 On 06-February-25			Bond Future	247.1070	246.8757	247.1070	246.8757	0
07/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7497.0400	7265.6700	7.4970	7.2657	0
07/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	R210 On 08-May-25			Bond Future	249.1416	248.9064	249.1416	248.9064	0
07/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1111.5600	876.3600	1.1116	0.8764	0
07/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	R210 On 07-August-25			Bond Future	254.3627	254.1213	254.3627	254.1213	0
07/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5922.6800	5681.3400	5.9227	5.6813	0
07/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2024	R213 On 02-May-24			Bond Future	10.2900	10.2900	85.4508	85.4508	0
07/05/2024	R213 On 01-August-24			Bond Future	11.0711	11.1877	84.3643	83.8968	25,429
07/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1164.7300	986.8100	1.1647	0.9868	0
07/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2020.1000	2309.7000	2.0201	2.3097	0
07/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1182.7400	1002.9200	1.1827	1.0029	0
07/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1997.3400	2285.0400	1.9973	2.2850	0
07/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1200.7500	1019.0400	1.2008	1.0190	0
07/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1974.6100	2260.4200	1.9746	2.2604	0
07/05/2024	R213 On 07-November-24			Bond Future	11.1882	11.3114	82.8122	82.3334	10,002
07/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2284.3300	2049.7700	2.2843	2.0498	0
07/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2199.3600	2443.5600	2.1994	2.4436	0
07/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2305.6800	2069.7900	2.3057	2.0698	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2181.7500	2424.6200	2.1818	2.4246	0
07/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2327.3500	2090.1400	2.3274	2.0901	0
07/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2164.4900	2406.0400	2.1645	2.4060	0
07/05/2024	R213 On 06-February-25			Bond Future	11.3148	11.4447	84.6297	84.1402	0
07/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2731.1000	2486.7600	2.7311	2.4868	0
07/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2598.0400	2843.1300	2.5980	2.8431	0
07/05/2024	R213 On 08-May-25			Bond Future	11.4438	11.5811	82.9194	82.4190	0
07/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1562.9400	1403.8700	1.5629	1.4039	0
07/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5033.3000	5374.6500	5.0333	5.3747	0
07/05/2024	R213 On 07-August-25			Bond Future	11.6123	11.7577	84.6352	84.1239	0
07/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3382.9500	3123.1000	3.3830	3.1231	0
07/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3214.8600	3466.2600	3.2149	3.4663	0
07/05/2024	R214 On 02-May-24			Bond Future	11.4700	11.4700	64.5040	64.5040	0
07/05/2024	R214 On 01-August-24			Bond Future	12.5344	12.6132	61.0804	60.7203	9,820
07/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1068.5200	952.5100	1.0685	0.9525	0
07/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2825.9800	3070.0600	2.8260	3.0701	0
07/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1086.7500	969.3400	1.0868	0.9693	0
07/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2796.2100	3038.8900	2.7962	3.0389	0
07/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1105.1600	986.3400	1.1052	0.9863	0
07/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2766.6800	3007.9500	2.7667	3.0080	0
07/05/2024	R214 On 07-November-24			Bond Future	12.6561	12.7380	59.2279	58.8592	1,770
07/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2598.9000	2422.8600	2.5989	2.4229	0
07/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2853.1300	3045.7900	2.8531	3.0458	0
07/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2622.8300	2445.8100	2.6228	2.4458	0
07/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2831.5900	3023.2700	2.8316	3.0233	0
07/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2647.0300	2469.0200	2.6470	2.4690	0
07/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2810.3600	3001.0500	2.8104	3.0011	0
07/05/2024	R214 On 06-February-25			Bond Future	12.7801	12.8652	60.5276	60.1506	0
07/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3082.5300	2899.1300	3.0825	2.8991	0
07/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3395.5900	3589.1400	3.3956	3.5891	0
07/05/2024	R214 On 08-May-25			Bond Future	12.9025	12.9908	58.5436	58.1582	0
07/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2589.9300	2431.9200	2.5899	2.4319	0
07/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4860.6600	5088.0400	4.8607	5.0880	0
07/05/2024	R214 On 07-August-25			Bond Future	13.0471	13.1389	59.7533	59.3596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3900.4200	3702.7800	3.9004	3.7028	0
07/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4234.1200	4430.2000	4.2341	4.4302	0
07/05/2024	R248 On 02-May-24			Bond Future	11.4700	11.4700	79.5547	79.5547	0
07/05/2024	R248 On 01-August-24			Bond Future	12.7576	12.8368	74.0575	73.6273	247,230
07/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1120.9500	995.6300	1.1210	0.9956	0
07/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3702.1800	4007.0800	3.7022	4.0071	0
07/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1141.1600	1014.2000	1.1412	1.0142	0
07/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3664.2100	3967.4700	3.6642	3.9675	0
07/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1161.5800	1032.9800	1.1616	1.0330	0
07/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3626.5300	3928.1500	3.6265	3.9282	0
07/05/2024	R248 On 07-November-24			Bond Future	12.8888	12.9714	71.3693	70.9287	11,423
07/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2989.1400	2784.9000	2.9891	2.7849	0
07/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3577.2900	3813.6000	3.5773	3.8136	0
07/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3017.0800	2811.6500	3.0171	2.8117	0
07/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3550.8000	3785.9200	3.5508	3.7859	0
07/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3045.1100	2838.5200	3.0451	2.8385	0
07/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3524.4800	3758.4400	3.5245	3.7584	0
07/05/2024	R248 On 06-February-25			Bond Future	13.0225	13.1085	72.9352	72.4848	10,000
07/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3079.6000	2884.7700	3.0796	2.8848	0
07/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4760.7600	5016.3200	4.7608	5.0163	0
07/05/2024	R248 On 08-May-25			Bond Future	13.1545	13.2440	70.0772	69.6167	0
07/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3207.0300	3019.6100	3.2070	3.0196	0
07/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6186.4100	6459.4900	6.1864	6.4595	0
07/05/2024	R248 On 07-August-25			Bond Future	13.3100	13.4034	71.5242	71.0538	0
07/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4740.1700	4505.1700	4.7402	4.5052	0
07/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5249.9700	5485.3800	5.2500	5.4854	0
07/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0