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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	2025 On 01-August-24			Bond Future	181.9688	181.9394	181.9688	181.9394	4,870
07/06/2024	2025 On 07-November-24			Bond Future	186.3184	186.2813	186.3184	186.2813	4,944
07/06/2024	2029 On 01-August-24			Bond Future	130.6145	130.5924	130.6145	130.5924	9,594
07/06/2024	2029 On 07-November-24			Bond Future	132.3318	132.3041	132.3318	132.3041	62
07/06/2024	2029 On 06-February-25			Bond Future	135.2640	135.2431	135.2640	135.2431	0
07/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2863.9500	2843.0600	2.8640	2.8431	0
07/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2029 On 08-May-25			Bond Future	136.8178	136.8054	136.8178	136.8054	0
07/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1032.1900	1044.6500	1.0322	1.0447	0
07/06/2024	2029 On 07-August-25			Bond Future	139.7473	139.7239	139.7473	139.7239	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2337.2500	2313.8700	2.3373	2.3139	0
07/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2030 On 01-August-24			Bond Future	10.5870	10.7026	89.5699	89.1313	118,774
07/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	439.4800	346.1300	0.4395	0.3461	600
07/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	1889.0600	2234.3200	1.8891	2.2343	0
07/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	658.6500	529.3800	0.6587	0.5294	0
07/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1489.4800	1798.8200	1.4895	1.7988	0
07/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	674.2300	542.6100	0.6742	0.5426	0
07/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1466.5700	1773.5600	1.4666	1.7736	0
07/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	690.1600	556.0500	0.6902	0.5561	0
07/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1444.0200	1748.5200	1.4440	1.7485	0
07/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1314.1500	1099.8700	1.3142	1.0999	600
07/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	847.4300	1071.7600	0.8474	1.0718	0
07/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2970.9500	2629.3000	2.9710	2.6293	0
07/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	270.5300	367.4900	0.2705	0.3675	600
07/06/2024	2030 On 07-November-24			Bond Future	10.6898	10.8138	91.6874	91.2349	54,161
07/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	925.9300	756.9100	0.9259	0.7569	600
07/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2704.0000	2987.4200	2.7040	2.9874	0
07/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1747.6100	1498.4600	1.7476	1.4985	600
07/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1673.7400	1877.0300	1.6737	1.8770	0
07/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1806.9700	1553.1700	1.8070	1.5532	0
07/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1623.4700	1822.1100	1.6235	1.8221	0
07/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1826.9800	1571.6400	1.8270	1.5716	0
07/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1606.9700	1804.0700	1.6070	1.8041	0
07/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1847.3400	1590.4700	1.8473	1.5905	0
07/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1590.8500	1786.4200	1.5909	1.7864	0
07/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4797.8200	4408.6700	4.7978	4.4087	0
07/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	465.9200	529.2100	0.4659	0.5292	600
07/06/2024	2030 On 06-February-25			Bond Future	10.7988	10.9292	89.6868	89.2296	0
07/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1853.5700	1652.8500	1.8536	1.6529	0
07/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2272.8200	2529.3200	2.2728	2.5293	0
07/06/2024	2030 On 08-May-25			Bond Future	10.9291	11.0663	91.6490	91.1878	0
07/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	958.7500	793.3400	0.9588	0.7933	0
07/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4407.3500	4703.0700	4.4074	4.7031	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1407.2200	1199.0700	1.4072	1.1991	1,640
07/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3525.2300	3778.2100	3.5252	3.7782	0
07/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1988.9000	1736.5300	1.9889	1.7365	2,280
07/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2799.7300	3008.4900	2.7997	3.0085	0
07/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4428.8000	4067.2800	4.4288	4.0673	0
07/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1357.0800	1456.6900	1.3571	1.4567	1,640
07/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5459.6400	5072.4400	5.4596	5.0724	0
07/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1044.7700	1118.7000	1.0448	1.1187	2,280
07/06/2024	2030 On 07-August-25			Bond Future	11.0956	11.2448	89.5768	89.0986	0
07/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1592.5900	1416.8000	1.5926	1.4168	1,054
07/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3600.0600	3902.4800	3.6001	3.9025	0
07/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2612.0900	2386.2900	2.6121	2.3863	0
07/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2565.8500	2818.2600	2.5659	2.8183	0
07/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4717.3400	4404.8600	4.7173	4.4049	0
07/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1496.2700	1662.0000	1.4963	1.6620	1,054
07/06/2024	2032 On 01-August-24			Bond Future	11.4721	11.5818	86.7384	86.2502	94,251
07/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	552.0400	471.2600	0.5520	0.4713	600
07/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2189.5200	2596.9500	2.1895	2.5970	0
07/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	583.9800	498.2700	0.5840	0.4983	0
07/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2129.9400	2532.4400	2.1299	2.5324	0
07/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	600.2300	512.1300	0.6002	0.5121	0
07/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2100.4800	2500.5900	2.1005	2.5006	0
07/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	616.8700	526.1300	0.6169	0.5261	0
07/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2071.4400	2468.9100	2.0714	2.4689	0
07/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1359.9200	1170.9700	1.3599	1.1710	120
07/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	1235.3900	1534.6500	1.2354	1.5347	0
07/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1653.2400	1431.8300	1.6532	1.4318	600
07/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1040.2400	1307.0400	1.0402	1.3070	0
07/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1794.7800	1558.8300	1.7948	1.5588	0
07/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	960.9700	1213.2300	0.9610	1.2132	100
07/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3960.6300	3576.5000	3.9606	3.5765	0
07/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	324.1900	428.2700	0.3242	0.4283	600
07/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4814.4900	4399.3800	4.8145	4.3994	0
07/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	215.8600	288.9600	0.2159	0.2890	11,000

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07/06/2024	2032 On 07-November-24			Bond Future	11.6037	11.7200	84.6213	84.1183	52,889
07/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1119.9300	973.7400	1.1199	0.9737	600
07/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3298.8700	3655.6900	3.2989	3.6557	0
07/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1800.6000	1602.4600	1.8006	1.6025	0
07/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2383.4900	2688.3600	2.3835	2.6884	0
07/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1822.2700	1622.6900	1.8223	1.6227	0
07/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2361.3700	2664.8000	2.3614	2.6648	0
07/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1844.0600	1642.8200	1.8441	1.6428	0
07/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2339.4100	2641.1800	2.3394	2.6412	0
07/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2117.6900	1897.4700	2.1177	1.8975	600
07/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2090.2200	2373.0100	2.0902	2.3730	0
07/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2189.2100	1964.0600	2.1892	1.9641	1,615
07/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2031.6900	2309.5500	2.0317	2.3096	0
07/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	6131.2500	5732.7200	6.1313	5.7327	0
07/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	541.0200	645.5000	0.5410	0.6455	600
07/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	7535.1900	7072.6400	7.5352	7.0726	0
07/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	339.3400	379.8000	0.3393	0.3798	1,615
07/06/2024	2032 On 06-February-25			Bond Future	11.7370	11.8581	86.4759	85.9667	0
07/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2555.1900	2338.7600	2.5552	2.3388	0
07/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2627.1000	2919.8500	2.6271	2.9199	0
07/06/2024	2032 On 08-May-25			Bond Future	11.8800	12.0060	84.2005	83.6859	0
07/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1374.2700	1240.0800	1.3743	1.2401	0
07/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5478.5600	5859.0100	5.4786	5.8590	0
07/06/2024	2032 On 07-August-25			Bond Future	12.0480	12.1824	85.9801	85.4477	0
07/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3368.3000	3124.1500	3.3683	3.1242	0
07/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3519.5900	3807.8500	3.5196	3.8079	0
07/06/2024	2033 On 01-August-24			Bond Future	122.6571	122.6352	122.6571	122.6352	7,742
07/06/2024	2033 On 07-November-24			Bond Future	124.0861	124.0590	124.0861	124.0590	0
07/06/2024	2033 On 06-February-25			Bond Future	126.8357	126.8148	126.8357	126.8148	0
07/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1895.6600	1874.8300	1.8957	1.8748	0
07/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2033 On 08-May-25			Bond Future	128.1025	128.0895	128.1025	128.0895	0
07/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2517.5500	2530.5300	2.5176	2.5305	0

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07/06/2024	2033 On 07-August-25			Bond Future	130.8454	130.8221	130.8454	130.8221	0
07/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	2195.3600	2172.1400	2.1954	2.1721	0
07/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2037 On 01-August-24			Bond Future	12.5733	12.7494	74.8079	73.9288	190,484
07/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	488.5100	334.2400	0.4885	0.3342	0
07/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	2980.0500	3704.9200	2.9801	3.7049	0
07/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	502.2900	344.4800	0.5023	0.3445	0
07/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	2941.0600	3662.3900	2.9411	3.6624	0
07/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	516.3400	354.8700	0.5163	0.3549	1,383
07/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	2902.3900	3620.0600	2.9024	3.6201	0
07/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	3428.1700	2811.5300	3.4282	2.8115	0
07/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	510.1500	772.6500	0.5102	0.7727	1,383
07/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	6048.9300	5265.9700	6.0489	5.2660	0
07/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	139.4700	235.6500	0.1395	0.2357	1,383
07/06/2024	2037 On 07-November-24			Bond Future	12.7142	12.8986	76.5764	75.6736	14,225
07/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2054.6700	1705.4800	2.0547	1.7055	0
07/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2771.5900	3325.1900	2.7716	3.3252	0
07/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2079.3900	1727.2500	2.0794	1.7273	0
07/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2746.2600	3296.9100	2.7463	3.2969	0
07/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2104.4600	1749.3700	2.1045	1.7494	0
07/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2721.3200	3269.0200	2.7213	3.2690	0
07/06/2024	2037 On 06-February-25			Bond Future	12.8560	13.0473	73.9937	73.0754	0
07/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2882.5600	2487.4000	2.8826	2.4874	0
07/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3349.5300	3872.7000	3.3495	3.8727	0
07/06/2024	2037 On 08-May-25			Bond Future	13.0099	13.2083	75.6119	74.6785	3,975
07/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2106.6300	1820.0400	2.1066	1.8200	0
07/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	5846.5300	6493.3500	5.8465	6.4934	0
07/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2693.7600	2368.0200	2.6938	2.3680	15,000
07/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4925.1700	5532.8400	4.9252	5.5328	0
07/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4555.0200	4098.5200	4.5550	4.0985	7,500
07/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3195.7700	3672.6800	3.1958	3.6727	0
07/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4694.8100	4229.6200	4.6948	4.2296	7,500
07/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3105.0000	3573.2200	3.1050	3.5732	0
07/06/2024	2037 On 07-August-25			Bond Future	13.1861	13.3947	72.9484	71.9892	0

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07/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3774.0100	3422.0000	3.7740	3.4220	0
07/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	4598.1200	5205.3700	4.5981	5.2054	0
07/06/2024	2038 On 01-August-24			Bond Future	130.5635	131.1221	130.5635	131.1221	3,162
07/06/2024	2038 On 07-November-24			Bond Future	133.6844	134.2512	133.6844	134.2512	425
07/06/2024	2038 On 06-February-25			Bond Future	134.5211	135.1080	134.5211	135.1080	0
07/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	708.9500	122.0500	0.7090	0.1221	0
07/06/2024	2038 On 08-May-25			Bond Future	137.4966	138.1055	137.4966	138.1055	0
07/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2183.4000	1574.4600	2.1834	1.5745	0
07/06/2024	2038 On 07-August-25			Bond Future	138.2658	138.8771	138.2658	138.8771	0
07/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1294.1900	682.8900	1.2942	0.6829	0
07/06/2024	2040 On 01-August-24			Bond Future	12.8038	13.0004	74.7825	73.7480	42,643
07/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	456.4500	293.6400	0.4565	0.2936	680
07/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	3325.9800	4197.6600	3.3260	4.1977	0
07/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	511.8000	332.7000	0.5118	0.3327	0
07/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	3156.1900	4011.5800	3.1562	4.0116	0
07/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	526.2700	343.0900	0.5263	0.3431	0
07/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	3114.5300	3965.8400	3.1145	3.9658	0
07/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	541.0100	353.6400	0.5410	0.3536	0
07/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	3073.2100	3920.3300	3.0732	3.9203	0
07/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1763.9200	1300.0700	1.7639	1.3001	0
07/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1360.1900	1930.8300	1.3602	1.9308	680
07/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	1980.3200	1478.5200	1.9803	1.4785	7,500
07/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1208.8100	1741.5000	1.2088	1.7415	0
07/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	3928.2000	3173.4700	3.9282	3.1735	0
07/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	462.7400	742.5000	0.4627	0.7425	680
07/06/2024	2040 On 07-November-24			Bond Future	12.9453	13.1509	76.5503	75.4885	91,394
07/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	775.2300	579.8900	0.7752	0.5799	640
07/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	5403.1200	6269.5900	5.4031	6.2696	0
07/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1676.5700	1335.1700	1.6766	1.3352	0
07/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	3514.8400	4235.2500	3.5148	4.2353	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2269.4500	1848.7000	2.2695	1.8487	0
07/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2822.7000	3463.7600	2.8227	3.4638	0
07/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2296.4100	1872.1800	2.2964	1.8722	0
07/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2796.8500	3434.4300	2.7969	3.4344	0
07/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	2323.3200	1895.8100	2.3233	1.8958	0
07/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2771.0100	3405.3100	2.7710	3.4053	0
07/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3168.5700	2643.5600	3.1686	2.6436	0
07/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2111.5100	2648.3100	2.1115	2.6483	640
07/06/2024	2040 On 06-February-25			Bond Future	13.0873	13.3006	73.7164	72.6356	14
07/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	2935.0600	2484.6500	2.9351	2.4847	0
07/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	3644.0500	4274.4700	3.6441	4.2745	0
07/06/2024	2040 On 08-May-25			Bond Future	13.2402	13.4614	75.3283	74.2288	3,900
07/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2525.6500	2168.0800	2.5257	2.1681	0
07/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	5696.8600	6438.7900	5.6969	6.4388	0
07/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2780.6800	2404.7700	2.7807	2.4048	15,000
07/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	5311.6100	6035.2000	5.3116	6.0352	0
07/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4528.3100	4011.5900	4.5283	4.0116	7,500
07/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3583.3700	4166.1500	3.5834	4.1662	0
07/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4729.4200	4197.6800	4.7294	4.1977	7,500
07/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	3440.8400	4008.6000	3.4408	4.0086	0
07/06/2024	2040 On 07-August-25			Bond Future	13.4141	13.6464	72.4078	71.2789	0
07/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4126.9500	3702.6200	4.1270	3.7026	0
07/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4741.4200	5445.9200	4.7414	5.4459	0
07/06/2024	2044 On 01-August-24			Bond Future	12.8605	13.0518	70.9945	69.9849	120,886
07/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	361.0600	252.7900	0.3611	0.2528	0
07/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	3578.4800	4479.8000	3.5785	4.4798	0
07/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	372.4800	261.2800	0.3725	0.2613	0
07/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	3532.4300	4430.8200	3.5324	4.4308	0
07/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	384.0800	269.9800	0.3841	0.2700	0
07/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	3486.6200	4382.1100	3.4866	4.3821	0
07/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	1918.8400	1489.5000	1.9188	1.4895	0
07/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1180.3600	1760.6100	1.1804	1.7606	5,000
07/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	2779.8300	2218.3600	2.7798	2.2184	0
07/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	750.0400	1198.1600	0.7500	1.1982	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	2044 On 07-November-24			Bond Future	12.9961	13.1961	72.6729	71.6367	234
07/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	2309.6000	1906.3100	2.3096	1.9063	0
07/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2816.9100	3449.8100	2.8169	3.4498	0
07/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	2336.6300	1930.1500	2.3366	1.9302	0
07/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2790.8700	3420.5800	2.7909	3.4206	0
07/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	2363.8000	1954.1300	2.3638	1.9541	0
07/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2765.0400	3391.5600	2.7650	3.3916	0
07/06/2024	2044 On 06-February-25			Bond Future	13.1318	13.3392	69.8792	68.8244	0
07/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	2938.9500	2587.8900	2.9390	2.5879	0
07/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	3518.8300	4222.6500	3.5188	4.2227	0
07/06/2024	2044 On 08-May-25			Bond Future	13.2772	13.4922	71.4072	70.3339	0
07/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2642.9800	2303.6800	2.6430	2.3037	0
07/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	5560.6400	6294.5700	5.5606	6.2946	0
07/06/2024	2044 On 07-August-25			Bond Future	13.4422	13.6677	68.5289	67.4272	0
07/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4198.2000	3713.0200	4.1982	3.7130	0
07/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4707.2500	5323.7700	4.7073	5.3238	0
07/06/2024	2046 On 01-August-24			Bond Future	113.1694	113.4878	113.1694	113.4878	12,498
07/06/2024	2046 On 07-November-24			Bond Future	113.6670	113.9888	113.6670	113.9888	4,862
07/06/2024	2046 On 06-February-25			Bond Future	116.1854	116.5207	116.1854	116.5207	0
07/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	2175.4000	2510.6500	2.1754	2.5107	0
07/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2046 On 08-May-25			Bond Future	116.4944	116.8448	116.4944	116.8448	0
07/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5475.5800	5125.2300	5.4756	5.1252	0
07/06/2024	2046 On 07-August-25			Bond Future	118.9871	119.3357	118.9871	119.3357	0
07/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	297.0700	645.7000	0.2971	0.6457	0
07/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2050 On 01-August-24			Bond Future	111.4977	111.9449	111.4977	111.9449	11,361
07/06/2024	2050 On 07-November-24			Bond Future	114.1628	114.6166	114.1628	114.6166	4,091
07/06/2024	2050 On 06-February-25			Bond Future	114.3246	114.7948	114.3246	114.7948	0
07/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	1275.4500	805.2300	1.2755	0.8052	0
07/06/2024	2050 On 08-May-25			Bond Future	116.8533	117.3416	116.8533	117.3416	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	4306.6700	3818.4100	4.3067	3.8184	0
07/06/2024	2050 On 07-August-25			Bond Future	116.9311	117.4207	116.9311	117.4207	0
07/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2958.8800	2469.3200	2.9589	2.4693	0
07/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	AL37 On 01-August-24			Index Future	958.0870	953.4500	958.0870	953.4500	0
07/06/2024	AL37 On 07-November-24			Index Future	980.7390	975.9550	980.7390	975.9550	0
07/06/2024	AL37 On 06-February-25			Index Future	1002.2450	997.4110	1002.2450	997.4110	0
07/06/2024	AL37 On 08-May-25			Index Future	1024.2040	1019.3300	1024.2040	1,019.3300	0
07/06/2024	AL37 On 07-August-25			Index Future	1045.9350	1040.8790	1045.9350	1,040.8790	0
07/06/2024	AL7T On 01-August-24			Index Future	1106.1960	1096.6300	1106.1960	1,096.6300	0
07/06/2024	AL7T On 07-November-24			Index Future	1132.3490	1122.5150	1132.3490	1,122.5150	0
07/06/2024	AL7T On 06-February-25			Index Future	1157.1810	1147.1930	1157.1810	1,147.1930	0
07/06/2024	AL7T On 08-May-25			Index Future	1182.5340	1172.4030	1182.5340	1,172.4030	0
07/06/2024	AL7T On 07-August-25			Index Future	1207.6240	1197.1880	1207.6240	1,197.1880	0
07/06/2024	ALBI On 01-August-24			Index Future	963.9570	955.9220	963.9570	955.9220	126
07/06/2024	ALBI On 07-November-24			Index Future	986.7470	978.4850	986.7470	978.4850	16
07/06/2024	ALBI On 06-February-25			Index Future	1008.3850	999.9970	1008.3850	999.9970	0
07/06/2024	ALBI On 08-May-25			Index Future	1030.4790	1021.9720	1030.4790	1,021.9720	0
07/06/2024	ALBI On 07-August-25			Index Future	1052.3430	1043.5770	1052.3430	1,043.5770	0
07/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C035 On 28-February-35			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
07/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	CS33 On 15-September-33			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
07/06/2024	ES33 On 01-August-24			Bond Future	12.9886	13.1654	74.0877	73.3533	0
07/06/2024	ES33 On 07-November-24			Bond Future	13.1725	13.3588	72.0555	71.3008	0
07/06/2024	ES33 On 06-February-25			Bond Future	13.3601	13.5542	73.6515	72.8841	0
07/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	80.1400	847.5200	0.0801	0.8475	0
07/06/2024	ES33 On 08-May-25			Bond Future	13.5532	13.7553	71.4751	70.6956	0
07/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3296.8500	4076.4200	3.2969	4.0764	0
07/06/2024	ES33 On 07-August-25			Bond Future	13.7709	13.9844	73.0008	72.1988	0
07/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	803.8400	1605.8300	0.8038	1.6058	0
07/06/2024	ES42 On 01-August-24			Bond Future	13.3377	13.5395	69.7684	68.7904	0
07/06/2024	ES42 On 07-November-24			Bond Future	13.4985	13.7100	67.1674	66.1634	0
07/06/2024	ES42 On 06-February-25			Bond Future	13.6545	13.8740	68.6545	67.6321	0
07/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	261.0500	0.0000	0.2611	0.0000	0
07/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	761.3600	0.0000	0.7614	0
07/06/2024	ES42 On 08-May-25			Bond Future	13.8207	14.0488	65.9033	64.8628	0
07/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2727.6100	3768.1200	2.7276	3.7681	0
07/06/2024	ES42 On 07-August-25			Bond Future	14.0006	14.2399	67.3073	66.2390	0
07/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	964.9200	2033.1800	0.9649	2.0332	0
07/06/2024	GOVI On 01-August-24			GOVI	949.5950	941.7980	949.5950	941.7980	724
07/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	62250.0000	0.0000	6.2250	0.0000	0
07/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	15720.0000	0.0000	1.5720	0
07/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	62150.0000	0.0000	6.2150	0.0000	0
07/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	15820.0000	0.0000	1.5820	0
07/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	62050.0000	0.0000	6.2050	0.0000	0
07/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	15920.0000	0.0000	1.5920	0
07/06/2024	GOVI On 07-November-24			GOVI	972.0460	964.0280	972.0460	964.0280	0
07/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	232660.0000	152480.0000	23.2660	15.2480	0
07/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	232560.0000	152380.0000	23.2560	15.2380	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	232460.0000	152280.0000	23.2460	15.2280	0
07/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	GOVI On 06-February-25			GOVI	993.3620	985.2220	993.3620	985.2220	0
07/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	213620.0000	132220.0000	21.3620	13.2220	0
07/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	GOVI On 08-May-25			GOVI	1015.1260	1006.8730	1015.1260	1,006.8730	0
07/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	68740.0000	151270.0000	6.8740	15.1270	0
07/06/2024	GOVI On 07-August-25			GOVI	1036.6640	1028.1590	1036.6640	1,028.1590	0
07/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	256640.0000	171590.0000	25.6640	17.1590	0
07/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/06/2024	IGOV On 01-August-24			Index Future	349.0000	349.6100	349.0000	349.6100	587
07/06/2024	IGOV On 07-November-24			Index Future	357.3420	357.9530	357.3420	357.9530	16
07/06/2024	IGOV On 06-February-25			Index Future	365.2610	365.9050	365.2610	365.9050	0
07/06/2024	IGOV On 08-May-25			Index Future	373.3450	374.0270	373.3450	374.0270	0
07/06/2024	IGOV On 07-August-25			Index Future	381.3450	382.0140	381.3450	382.0140	0
07/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
07/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
07/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
07/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
07/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
07/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
07/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
07/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
07/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/06/2024	R035 On 01-August-24			Bond Future	12.1961	12.3773	84.3852	83.4795	61,848
07/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	604.3500	414.2900	0.6044	0.4143	0
07/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	2686.2100	3401.7800	2.6862	3.4018	0
07/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	620.2700	426.1600	0.6203	0.4262	0
07/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	2649.9700	3361.4900	2.6500	3.3615	0
07/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	636.3500	438.2700	0.6364	0.4383	0
07/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	2613.9300	3321.4800	2.6139	3.3215	0
07/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1477.9600	1101.8100	1.4780	1.1018	5,100
07/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1458.1700	1987.6500	1.4582	1.9877	0
07/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	2222.3700	1727.3100	2.2224	1.7273	0
07/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	957.5100	1368.0800	0.9575	1.3681	5,100
07/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	2387.4100	1869.7800	2.3874	1.8698	0
07/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	876.7700	1264.7700	0.8768	1.2648	2,740
07/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	4455.9000	3733.4800	4.4559	3.7335	0
07/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	310.8300	494.0400	0.3108	0.4940	7,500
07/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	4577.8700	3847.2100	4.5779	3.8472	0
07/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	292.6800	467.6500	0.2927	0.4677	8,650
07/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	5071.4800	4310.7900	5.0715	4.3108	0
07/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	229.4100	374.3500	0.2294	0.3744	8,000
07/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	5196.1300	4428.6000	5.1961	4.4286	0
07/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	215.7300	353.8300	0.2157	0.3538	0
07/06/2024	R035 On 07-November-24			Bond Future	12.3391	12.5294	81.8645	80.9343	84,386
07/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	1993.0400	1634.5200	1.9930	1.6345	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2832.1100	3403.7900	2.8321	3.4038	0
07/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2017.5400	1655.7800	2.0175	1.6558	0
07/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2806.6500	3375.0900	2.8067	3.3751	0
07/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2041.9900	1677.3900	2.0420	1.6774	0
07/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2781.1800	3346.7800	2.7812	3.3468	0
07/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2066.5900	1698.9500	2.0666	1.6990	1,000
07/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2755.9100	3318.4700	2.7559	3.3185	0
07/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	5259.1700	4609.8600	5.2592	4.6099	0
07/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1032.3000	1313.1900	1.0323	1.3132	1,000
07/06/2024	R035 On 06-February-25			Bond Future	12.4850	12.6829	83.6589	82.7129	0
07/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	2923.9200	2506.8600	2.9239	2.5069	0
07/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3286.1700	3815.0400	3.2862	3.8150	0
07/06/2024	R035 On 08-May-25			Bond Future	12.6306	12.8362	80.9721	80.0109	0
07/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1410.7200	1174.5900	1.4107	1.1746	400
07/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	7205.9500	7931.0400	7.2060	7.9310	0
07/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1901.0400	1614.6100	1.9010	1.6146	0
07/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	6056.0300	6730.8200	6.0560	6.7308	0
07/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	3909.5700	3464.5000	3.9096	3.4645	0
07/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	3583.4200	4099.5700	3.5834	4.0996	400
07/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5754.6000	5190.5300	5.7546	5.1905	0
07/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2460.2500	2857.4000	2.4603	2.8574	400
07/06/2024	R035 On 07-August-25			Bond Future	12.7986	13.0151	82.6837	81.6956	0
07/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3758.4300	3389.1300	3.7584	3.3891	0
07/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	4446.4400	5065.2700	4.4464	5.0653	0
07/06/2024	R053 On 01-August-24			Bond Future	12.7756	12.9668	95.2809	93.9619	0
07/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	3565.2300	2805.3400	3.5652	2.8053	0
07/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1148.4700	1707.6100	1.1485	1.7076	0
07/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	3611.9400	2845.8700	3.6119	2.8459	0
07/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1128.7200	1681.6800	1.1287	1.6817	0
07/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	3658.8600	2886.6500	3.6589	2.8867	0
07/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1109.2800	1656.1000	1.1093	1.6561	0
07/06/2024	R053 On 07-November-24			Bond Future	12.9118	13.1122	91.6607	90.3069	0
07/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	2983.5900	2476.2500	2.9836	2.4763	0
07/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	3825.1100	4671.6000	3.8251	4.6716	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3018.5300	2507.0900	3.0185	2.5071	0
07/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	3790.4000	4632.7900	3.7904	4.6328	0
07/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3053.6500	2538.1300	3.0537	2.5381	0
07/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	3755.9600	4594.2700	3.7560	4.5943	0
07/06/2024	R053 On 06-February-25			Bond Future	13.0450	13.2531	93.6693	92.2911	0
07/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	3916.4500	3481.0200	3.9165	3.4810	0
07/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	4627.4800	5570.2600	4.6275	5.5703	0
07/06/2024	R053 On 08-May-25			Bond Future	13.1838	13.3998	89.8456	88.4433	0
07/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	3296.9900	2987.5600	3.2970	2.9876	0
07/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	7018.6400	8111.5000	7.0186	8.1115	0
07/06/2024	R053 On 07-August-25			Bond Future	13.3375	13.5642	91.7420	90.3027	0
07/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	5043.6900	4710.5600	5.0437	4.7106	0
07/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	6135.7600	7241.9900	6.1358	7.2420	0
07/06/2024	R186 On 01-August-24			Bond Future	9.1636	9.2560	104.0923	103.8958	84,411
07/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	36.5500	23.8300	0.0366	0.0238	0
07/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1073.7700	1257.5500	1.0738	1.2576	0
07/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	39.2600	25.6700	0.0393	0.0257	0
07/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1054.9000	1237.8100	1.0549	1.2378	0
07/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	42.0400	27.5700	0.0420	0.0276	0
07/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1036.1000	1218.1300	1.0361	1.2181	0
07/06/2024	R186 On 07-November-24			Bond Future	9.1985	9.3061	106.5533	106.3481	23,884
07/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	622.0500	525.3100	0.6221	0.5253	0
07/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	752.7800	861.2100	0.7528	0.8612	0
07/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	632.9300	535.2500	0.6329	0.5353	0
07/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	744.5500	852.0400	0.7446	0.8520	0
07/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	644.1600	545.2800	0.6442	0.5453	0
07/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	736.6800	842.9700	0.7367	0.8430	0
07/06/2024	R186 On 06-February-25			Bond Future	9.2452	9.3654	103.5730	103.3693	0
07/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	631.6300	536.3200	0.6316	0.5363	0
07/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	997.6900	1106.1400	0.9977	1.1061	0
07/06/2024	R186 On 08-May-25			Bond Future	9.3128	9.4489	105.8398	105.6385	0
07/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	294.8800	234.9000	0.2949	0.2349	0
07/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1553.1800	1694.4300	1.5532	1.6944	0
07/06/2024	R186 On 07-August-25			Bond Future	9.4606	9.6305	102.7633	102.5494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	674.4500	567.4500	0.6745	0.5675	1,983
07/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	978.4100	1085.2600	0.9784	1.0853	0
07/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1019.8400	888.7800	1.0198	0.8888	0
07/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	743.7300	826.5200	0.7437	0.8265	0
07/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1526.7900	1372.4600	1.5268	1.3725	0
07/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	538.3300	597.8500	0.5383	0.5979	1,983
07/06/2024	R202 On 01-August-24			Bond Future	257.8125	257.7658	257.8125	257.7658	481
07/06/2024	R202 On 07-November-24			Bond Future	263.9752	263.9175	263.9752	263.9175	460
07/06/2024	R202 On 06-February-25			Bond Future	264.5893	264.5449	264.5893	264.5449	0
07/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	2200.6700	2245.0700	2.2007	2.2451	0
07/06/2024	R202 On 08-May-25			Bond Future	270.4426	270.4148	270.4426	270.4148	0
07/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	1867.4200	1895.2200	1.8674	1.8952	0
07/06/2024	R202 On 07-August-25			Bond Future	270.8725	270.8232	270.8725	270.8232	0
07/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	727.5000	776.7600	0.7275	0.7768	0
07/06/2024	R209 On 01-August-24			Bond Future	12.2812	12.4567	65.3062	64.5307	11,477
07/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	413.8200	282.9800	0.4138	0.2830	0
07/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	2702.7700	3347.4200	2.7028	3.3474	0
07/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	425.6200	291.7300	0.4256	0.2917	0
07/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	2667.8000	3309.4000	2.6678	3.3094	0
07/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	437.6400	300.6700	0.4376	0.3007	0
07/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	2633.0900	3271.6100	2.6331	3.2716	0
07/06/2024	R209 On 07-November-24			Bond Future	12.4099	12.5933	63.6927	62.8964	5,237
07/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1699.0300	1402.2100	1.6990	1.4022	0
07/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	2582.9600	3082.4400	2.5830	3.0824	0
07/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1720.1900	1420.7600	1.7202	1.4208	0
07/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	2559.4900	3056.3600	2.5595	3.0564	0
07/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1741.3100	1439.4400	1.7413	1.4394	0
07/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	2536.0300	3030.4600	2.5360	3.0305	0
07/06/2024	R209 On 06-February-25			Bond Future	12.5369	12.7266	65.0886	64.2785	0
07/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2544.0700	2194.7600	2.5441	2.1948	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2963.3900	3424.2000	2.9634	3.4242	0
07/06/2024	R209 On 08-May-25			Bond Future	12.6700	12.8662	63.3556	62.5320	0
07/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1792.4100	1545.9300	1.7924	1.5459	0
07/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5216.6200	5793.7700	5.2166	5.7938	0
07/06/2024	R209 On 07-August-25			Bond Future	12.8196	13.0251	64.6945	63.8483	0
07/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3448.4800	3067.8500	3.4485	3.0679	0
07/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4032.2300	4497.7800	4.0322	4.4978	0
07/06/2024	R210 On 01-August-24			Bond Future	239.0733	239.0344	239.0733	239.0344	1,448
07/06/2024	R210 On 07-November-24			Bond Future	241.4416	241.3926	241.4416	241.3926	0
07/06/2024	R210 On 06-February-25			Bond Future	246.7912	246.7546	246.7912	246.7546	0
07/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7181.2100	7144.5900	7.1812	7.1446	0
07/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	R210 On 08-May-25			Bond Future	248.8236	248.8025	248.8236	248.8025	0
07/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	793.5500	772.4900	0.7936	0.7725	0
07/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	R210 On 07-August-25			Bond Future	254.1498	254.1088	254.1498	254.1088	0
07/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5709.8100	5668.8000	5.7098	5.6688	0
07/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/06/2024	R213 On 01-August-24			Bond Future	11.0880	11.1977	84.2964	83.8565	24,579
07/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	739.2600	578.5200	0.7393	0.5785	0
07/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1662.5400	1941.6400	1.6625	1.9416	0
07/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	756.7200	593.2600	0.7567	0.5933	0
07/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1639.2300	1915.6100	1.6392	1.9156	0
07/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	774.4000	608.2200	0.7744	0.6082	0
07/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1616.1700	1889.8300	1.6162	1.8898	0
07/06/2024	R213 On 07-November-24			Bond Future	11.2099	11.3267	82.7276	82.2742	52,707
07/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1849.9600	1653.6600	1.8500	1.6537	0
07/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1849.6100	2106.6800	1.8496	2.1067	0
07/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1870.7800	1673.1800	1.8708	1.6732	0
07/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1831.4700	2087.2400	1.8315	2.0872	0
07/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1891.7100	1692.6000	1.8917	1.6926	0
07/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1813.4700	2067.7300	1.8135	2.0677	0
07/06/2024	R213 On 06-February-25			Bond Future	11.3382	11.4602	84.5411	84.0824	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2353.6000	2099.9000	2.3536	2.0999	0
07/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2309.1100	2514.1000	2.3091	2.5141	0
07/06/2024	R213 On 08-May-25			Bond Future	11.4687	11.5958	82.8285	82.3654	0
07/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1198.0600	1073.1700	1.1981	1.0732	0
07/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4759.2900	5097.5900	4.7593	5.0976	0
07/06/2024	R213 On 07-August-25			Bond Future	11.6277	11.7641	84.5809	84.1013	0
07/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	3087.8800	2802.6300	3.0879	2.8026	0
07/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2974.0400	3168.4200	2.9740	3.1684	0
07/06/2024	R214 On 01-August-24			Bond Future	12.5983	12.7991	60.7884	59.8852	15,836
07/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	480.3200	312.0000	0.4803	0.3120	0
07/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	2529.7000	3264.5800	2.5297	3.2646	0
07/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	493.6500	321.5100	0.4937	0.3215	0
07/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	2495.0300	3226.0900	2.4950	3.2261	0
07/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	507.1500	331.2300	0.5072	0.3312	0
07/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	2460.5900	3187.8700	2.4606	3.1879	0
07/06/2024	R214 On 07-November-24			Bond Future	12.7249	12.9342	58.9183	57.9915	1,770
07/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1865.0000	1505.5600	1.8650	1.5056	0
07/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2428.8500	2996.1500	2.4289	2.9962	0
07/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	1887.6700	1525.1500	1.8877	1.5252	0
07/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2406.0500	2970.2700	2.4061	2.9703	0
07/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	1910.4800	1544.8800	1.9105	1.5449	0
07/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2383.4300	2944.5700	2.3834	2.9446	0
07/06/2024	R214 On 06-February-25			Bond Future	12.8518	13.0684	60.2097	59.2659	0
07/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2459.1500	2072.8800	2.4592	2.0729	0
07/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3090.0800	3647.5800	3.0901	3.6476	0
07/06/2024	R214 On 08-May-25			Bond Future	12.9769	13.2007	58.2187	57.2581	0
07/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2166.0400	1852.2700	2.1660	1.8523	0
07/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4761.6900	5408.4500	4.7617	5.4085	0
07/06/2024	R214 On 07-August-25			Bond Future	13.1179	13.3516	59.4493	58.4637	0
07/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3484.6200	3053.6800	3.4846	3.0537	0
07/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4122.3800	4677.0200	4.1224	4.6770	0
07/06/2024	R248 On 01-August-24			Bond Future	12.7572	12.9277	74.0602	73.1393	251,750
07/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	537.7900	380.4500	0.5378	0.3805	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	3116.3900	3879.9600	3.1164	3.8800	0
07/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	553.1700	392.1500	0.5532	0.3922	0
07/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	3073.5900	3833.4800	3.0736	3.8335	0
07/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	568.9400	404.1100	0.5689	0.4041	0
07/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	3031.2600	3787.3400	3.0313	3.7873	0
07/06/2024	R248 On 07-November-24			Bond Future	12.8907	13.0691	71.3589	70.4135	11,427
07/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	2341.0900	1987.2400	2.3411	1.9872	0
07/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2939.5900	3531.1300	2.9396	3.5311	0
07/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2368.5600	2011.6600	2.3686	2.0117	0
07/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2912.6300	3501.1200	2.9126	3.5011	0
07/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2396.1800	2036.4200	2.3962	2.0364	0
07/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2885.9000	3471.5300	2.8859	3.4715	0
07/06/2024	R248 On 06-February-25			Bond Future	13.0248	13.2099	72.9230	71.9608	10,000
07/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2488.7500	2156.9500	2.4888	2.1570	0
07/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4182.1700	4812.5000	4.1822	4.8125	0
07/06/2024	R248 On 08-May-25			Bond Future	13.1569	13.3485	70.0646	69.0862	0
07/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2598.6400	2295.8400	2.5986	2.2958	0
07/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	5590.5400	6266.1900	5.5905	6.2662	0
07/06/2024	R248 On 07-August-25			Bond Future	13.3059	13.5068	71.5449	70.5401	0
07/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4200.5200	3783.5700	4.2005	3.7836	0
07/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4689.5900	5277.5100	4.6896	5.2775	0
07/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0