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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	2025 On 02-May-24			Bond Future	179.6712	179.7986	179.6712	179.7986	9,015
07/02/2024	2025 On 01-August-24			Bond Future	181.8274	181.9566	181.8274	181.9566	0
07/02/2024	2025 On 07-November-24			Bond Future	186.0958	186.2257	186.0958	186.2257	75
07/02/2024	2029 On 02-May-24			Bond Future	129.9984	130.2452	129.9984	130.2452	7,165
07/02/2024	2029 On 01-August-24			Bond Future	132.8846	133.1361	132.8846	133.1361	728
07/02/2024	2029 On 07-November-24			Bond Future	134.6056	134.8614	134.6056	134.8614	66
07/02/2024	2029 On 06-February-25			Bond Future	137.5330	137.7930	137.5330	137.7930	0
07/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5133.0000	5393.0300	5.1330	5.3930	0
07/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2029 On 02-May-25			Bond Future	138.7738	139.0369	138.7738	139.0369	0
07/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	923.7500	1186.9400	0.9238	1.1869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2030 On 02-May-24			Bond Future	9.9236	9.9098	93.8482	93.9042	134,129
07/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	746.5300	773.9900	0.7465	0.7740	1,000
07/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1827.5900	1799.0500	1.8276	1.7991	0
07/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1010.2600	1042.6100	1.0103	1.0426	0
07/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1474.2000	1450.5500	1.4742	1.4506	0
07/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1029.5600	1062.2300	1.0296	1.0622	0
07/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1452.5400	1429.2100	1.4525	1.4292	0
07/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1048.9000	1081.8800	1.0489	1.0819	0
07/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1430.9400	1407.9200	1.4309	1.4079	0
07/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1804.7700	1847.0100	1.8048	1.8470	1,000
07/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	848.4500	834.6900	0.8485	0.8347	0
07/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3156.0800	3206.6300	3.1561	3.2066	500
07/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	374.2400	368.7900	0.3742	0.3688	0
07/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3816.3000	3868.9300	3.8163	3.8689	1,080
07/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	255.0200	251.6500	0.2550	0.2517	0
07/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4847.4800	4902.0400	4.8475	4.9020	500
07/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	132.9400	131.5000	0.1329	0.1315	0
07/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7784.2200	7840.2100	7.7842	7.8402	0
07/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.1400	12.1300	0.0121	0.0121	1,000
07/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9359.8500	9415.8700	9.3599	9.4159	0
07/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.5300	2.5500	0.0025	0.0026	1,080
07/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12042.2800	12098.2800	12.0423	12.0983	0
07/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1000	0.1000	0.0001	0.0001	500
07/02/2024	2030 On 01-August-24			Bond Future	9.9837	9.9693	91.9036	91.9603	0
07/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2682.8400	2724.0300	2.6828	2.7240	0
07/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1179.9800	1164.4700	1.1800	1.1645	0
07/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2708.6100	2749.9700	2.7086	2.7500	0
07/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1167.2600	1151.9200	1.1673	1.1519	0
07/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2734.2600	2775.7800	2.7343	2.7758	0
07/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1154.4300	1139.2500	1.1544	1.1393	0
07/02/2024	2030 On 07-November-24			Bond Future	10.0584	10.0434	94.0362	94.0930	1,652
07/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3806.8600	3849.4200	3.8069	3.8494	0
07/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1274.5700	1260.2900	1.2746	1.2603	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3832.9100	3875.5800	3.8329	3.8756	0
07/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1264.1100	1249.9400	1.2641	1.2499	0
07/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3859.0200	3901.8000	3.8590	3.9018	0
07/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1253.7400	1239.6800	1.2537	1.2397	0
07/02/2024	2030 On 06-February-25			Bond Future	10.1382	10.1225	92.0485	92.1057	0
07/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3681.5300	3721.1100	3.6815	3.7211	0
07/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1739.0500	1721.4200	1.7391	1.7214	0
07/02/2024	2030 On 02-May-25			Bond Future	10.2533	10.2369	93.8085	93.8655	0
07/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2061.9400	2090.1900	2.0619	2.0902	0
07/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3198.3300	3169.5800	3.1983	3.1696	0
07/02/2024	2032 On 02-May-24			Bond Future	10.7917	10.7894	87.5319	87.5429	149,840
07/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	519.2100	528.5700	0.5192	0.5286	8,500
07/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	2904.6300	2902.9300	2.9046	2.9029	0
07/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	601.5600	611.6400	0.6016	0.6116	1,000
07/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2691.4100	2690.4300	2.6914	2.6904	0
07/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	900.7600	912.8100	0.9008	0.9128	0
07/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2111.4600	2112.4500	2.1115	2.1125	0
07/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	919.7800	931.9400	0.9198	0.9319	0
07/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2081.9600	2083.0600	2.0820	2.0831	0
07/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	939.2100	951.4600	0.9392	0.9515	0
07/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2052.9200	2054.1100	2.0529	2.0541	0
07/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	958.8800	971.2400	0.9589	0.9712	500
07/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2024.1400	2025.4400	2.0241	2.0254	0
07/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	998.8100	1011.3500	0.9988	1.0114	500
07/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1967.2900	1968.7700	1.9673	1.9688	0
07/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1124.4500	1137.5400	1.1245	1.1375	1,550
07/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1803.4100	1805.4400	1.8034	1.8054	0
07/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1635.1800	1649.7600	1.6352	1.6498	1,000
07/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1310.5000	1314.0200	1.3105	1.3140	0
07/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2308.7500	2324.1900	2.3088	2.3242	500
07/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	901.8800	906.2600	0.9019	0.9063	0
07/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2700.0300	2715.6200	2.7000	2.7156	0
07/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	735.5200	740.0500	0.7355	0.7401	500
07/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2938.9300	2954.5400	2.9389	2.9545	0

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07/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	651.3100	655.8600	0.6513	0.6559	17,000
07/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3185.0700	3200.6400	3.1851	3.2006	1,550
07/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	575.9400	580.4500	0.5759	0.5805	0
07/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4930.1000	4944.6900	4.9301	4.9447	0
07/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	247.2900	250.8200	0.2473	0.2508	500
07/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9362.5600	9374.5200	9.3626	9.3745	0
07/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	25.8400	26.7400	0.0258	0.0267	1,000
07/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10487.4700	10499.0100	10.4875	10.4990	0
07/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	11.4600	11.9400	0.0115	0.0119	500
07/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11163.7400	11175.1100	11.1637	11.1751	0
07/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	6.7900	7.1000	0.0068	0.0071	1,550
07/02/2024	2032 On 01-August-24			Bond Future	10.8765	10.8741	89.4540	89.4648	0
07/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2796.1800	2808.5900	2.7962	2.8086	0
07/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1626.5500	1628.2100	1.6266	1.6282	0
07/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2824.8700	2837.3100	2.8249	2.8373	0
07/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1609.5300	1611.2200	1.6095	1.6112	0
07/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2853.6800	2866.1500	2.8537	2.8662	0
07/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1592.6600	1594.3800	1.5927	1.5944	0
07/02/2024	2032 On 07-November-24			Bond Future	10.9850	10.9829	87.3633	87.3732	1,525
07/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4002.3700	4013.5300	4.0024	4.0135	0
07/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1843.2400	1844.4900	1.8432	1.8445	0
07/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4031.7800	4042.9500	4.0318	4.0430	0
07/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1828.8600	1830.1200	1.8289	1.8301	0
07/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4061.2600	4072.4500	4.0613	4.0725	0
07/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1814.5900	1815.8700	1.8146	1.8159	0
07/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4510.6300	4522.0500	4.5106	4.5221	1,615
07/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1611.0900	1612.6000	1.6111	1.6126	0
07/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10270.7700	10282.1400	10.2708	10.2821	0
07/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	332.9000	334.3600	0.3329	0.3344	1,615
07/02/2024	2032 On 06-February-25			Bond Future	11.0957	11.0937	89.2413	89.2505	0
07/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4652.4600	4662.4900	4.6525	4.6625	0
07/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1958.9900	1959.8100	1.9590	1.9598	0
07/02/2024	2032 On 02-May-25			Bond Future	11.2249	11.2230	86.7891	86.7973	0
07/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2577.6100	2584.8000	2.5776	2.5848	0

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07/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3939.6600	3938.7100	3.9397	3.9387	0
07/02/2024	2033 On 02-May-24			Bond Future	123.2787	123.3297	123.2787	123.3297	2,042
07/02/2024	2033 On 01-August-24			Bond Future	126.0157	126.0672	126.0157	126.0672	5,737
07/02/2024	2033 On 07-November-24			Bond Future	127.4789	127.5300	127.4789	127.5300	0
07/02/2024	2033 On 06-February-25			Bond Future	130.2514	130.3024	130.2514	130.3024	0
07/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5311.4400	5362.4400	5.3114	5.3624	0
07/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2033 On 02-May-25			Bond Future	131.2506	131.3008	131.2506	131.3008	0
07/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	630.6300	680.7800	0.6306	0.6808	0
07/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2037 On 02-May-24			Bond Future	12.0271	12.0257	79.5358	79.5436	83,757
07/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	533.2900	542.4600	0.5333	0.5425	0
07/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3823.8500	3825.1600	3.8239	3.8252	0
07/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	547.2700	556.5600	0.5473	0.5566	0
07/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3781.0800	3782.5100	3.7811	3.7825	0
07/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	561.3800	570.7900	0.5614	0.5708	0
07/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3738.4900	3740.0400	3.7385	3.7400	0
07/02/2024	2037 On 01-August-24			Bond Future	12.1418	12.1404	77.0265	77.0340	72,241
07/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2424.0200	2435.0500	2.4240	2.4351	0
07/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2697.0200	2700.4800	2.6970	2.7005	0
07/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2451.9200	2462.9900	2.4519	2.4630	0
07/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2672.1500	2675.6500	2.6722	2.6757	0
07/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2479.7600	2490.8600	2.4798	2.4909	1,383
07/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2647.2700	2650.8000	2.6473	2.6508	0
07/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6074.2600	6086.2100	6.0743	6.0862	0
07/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	937.7000	942.0800	0.9377	0.9421	1,383
07/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8566.9400	8577.7600	8.5669	8.5778	0
07/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	438.9400	442.1900	0.4389	0.4422	1,383
07/02/2024	2037 On 07-November-24			Bond Future	12.2709	12.2696	78.8132	78.8200	9,175
07/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4143.9000	4153.9000	4.1439	4.1539	0
07/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2624.0200	2627.2200	2.6240	2.6272	0
07/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4174.7200	4184.7300	4.1747	4.1847	0
07/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2604.7900	2608.0000	2.6048	2.6080	0

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07/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4205.6300	4215.6500	4.2056	4.2157	0
07/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2585.6900	2588.9100	2.5857	2.5889	0
07/02/2024	2037 On 06-February-25			Bond Future	12.4008	12.3996	76.2468	76.2530	0
07/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4727.6400	4736.4100	4.7276	4.7364	0
07/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2941.5200	2944.1100	2.9415	2.9441	0
07/02/2024	2037 On 02-May-25			Bond Future	12.5468	12.5457	77.7024	77.7075	0
07/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3307.9900	3314.8000	3.3080	3.3148	0
07/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4801.1700	4802.8200	4.8012	4.8028	0
07/02/2024	2038 On 02-May-24			Bond Future	133.8770	134.4638	133.8770	134.4638	5,213
07/02/2024	2038 On 01-August-24			Bond Future	134.7873	135.3864	134.7873	135.3864	0
07/02/2024	2038 On 07-November-24			Bond Future	137.9510	138.5623	137.9510	138.5623	0
07/02/2024	2038 On 06-February-25			Bond Future	138.8361	139.4594	138.8361	139.4594	0
07/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3606.0600	4229.3800	3.6061	4.2294	0
07/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2038 On 02-May-25			Bond Future	141.5274	142.1611	141.5274	142.1611	0
07/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	1847.4300	2481.0700	1.8474	2.4811	0
07/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2040 On 02-May-24			Bond Future	12.3881	12.3817	79.1423	79.1783	135,930
07/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	321.9300	333.2500	0.3219	0.3333	0
07/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4934.7500	4910.0400	4.9348	4.9100	0
07/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	332.0300	343.5800	0.3320	0.3436	0
07/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4883.6600	4859.1800	4.8837	4.8592	0
07/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	342.2600	354.0400	0.3423	0.3540	0
07/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4832.7800	4808.5300	4.8328	4.8085	0
07/02/2024	2040 On 01-August-24			Bond Future	12.5095	12.5029	76.3739	76.4103	2,992
07/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2240.1300	2264.4600	2.2401	2.2645	0
07/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3293.0800	3281.0000	3.2931	3.2810	0
07/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2267.2400	2291.7100	2.2672	2.2917	0
07/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3264.0600	3252.1200	3.2641	3.2521	0
07/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2294.5100	2319.1200	2.2945	2.3191	0
07/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3235.2700	3223.4700	3.2353	3.2235	0
07/02/2024	2040 On 07-November-24			Bond Future	12.6450	12.6382	78.1453	78.1816	8,677
07/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4030.6800	4057.6600	4.0307	4.0577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2988.9400	2979.6800	2.9889	2.9797	0
07/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4061.9300	4088.9900	4.0619	4.0890	0
07/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2967.3800	2958.2000	2.9674	2.9582	0
07/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4093.5300	4120.6700	4.0935	4.1207	0
07/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2946.2300	2937.1300	2.9462	2.9371	0
07/02/2024	2040 On 06-February-25			Bond Future	12.7808	12.7740	75.3138	75.3501	0
07/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4488.9500	4514.8300	4.4890	4.5148	0
07/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3600.5300	3590.1500	3.6005	3.5902	0
07/02/2024	2040 On 02-May-25			Bond Future	12.9308	12.9239	76.7508	76.7867	0
07/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3505.2000	3526.6900	3.5052	3.5267	0
07/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5094.7800	5080.3700	5.0948	5.0804	0
07/02/2024	2044 On 02-May-24			Bond Future	12.5111	12.5149	74.9784	74.9568	81,687
07/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	279.0500	281.6100	0.2791	0.2816	0
07/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5373.5500	5397.6400	5.3736	5.3976	0
07/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	287.9900	290.5800	0.2880	0.2906	0
07/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5319.9700	5344.0900	5.3200	5.3441	0
07/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	297.2200	299.8400	0.2972	0.2998	0
07/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5266.7600	5290.9100	5.2668	5.2909	0
07/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1908.9900	1909.4400	1.9090	1.9094	0
07/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1970.8800	1992.8600	1.9709	1.9929	4,200
07/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2713.8500	2711.8400	2.7139	2.7118	0
07/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1397.9800	1417.5000	1.3980	1.4175	10,030
07/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3624.3600	3619.5000	3.6244	3.6195	0
07/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	974.0500	990.7200	0.9741	0.9907	10,030
07/02/2024	2044 On 01-August-24			Bond Future	12.6300	12.6340	72.2438	72.2214	26,240
07/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1820.5100	1818.7900	1.8205	1.8188	0
07/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3788.6600	3809.3700	3.7887	3.8094	0
07/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1844.8500	1843.0800	1.8449	1.8431	0
07/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3755.5300	3776.1900	3.7555	3.7762	0
07/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1869.3600	1867.5400	1.8694	1.8675	0
07/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3722.6300	3743.2400	3.7226	3.7432	0
07/02/2024	2044 On 07-November-24			Bond Future	12.7620	12.7664	73.9193	73.8954	0
07/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3945.3000	3938.4900	3.9453	3.9385	0
07/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3206.1800	3223.2400	3.2062	3.2232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3976.1500	3969.2800	3.9762	3.9693	0
07/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3183.9600	3200.9600	3.1840	3.2010	0
07/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4006.8400	3999.9100	4.0068	3.9999	0
07/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3161.6500	3178.5900	3.1617	3.1786	0
07/02/2024	2044 On 06-February-25			Bond Future	12.8941	12.8988	71.1221	71.0970	0
07/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4375.5100	4367.1100	4.3755	4.3671	0
07/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3712.4800	3729.1800	3.7125	3.7292	0
07/02/2024	2044 On 02-May-25			Bond Future	13.0389	13.0440	72.4788	72.4522	0
07/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3567.9300	3560.2600	3.5679	3.5603	0
07/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5262.1800	5281.1200	5.2622	5.2811	0
07/02/2024	2046 On 02-May-24			Bond Future	115.4911	115.5382	115.4911	115.5382	16,158
07/02/2024	2046 On 01-August-24			Bond Future	118.0551	118.1026	118.0551	118.1026	0
07/02/2024	2046 On 07-November-24			Bond Future	118.6286	118.6756	118.6286	118.6756	0
07/02/2024	2046 On 06-February-25			Bond Future	121.2076	121.2544	121.2076	121.2544	0
07/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7197.5700	7244.3700	7.1976	7.2444	0
07/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2046 On 02-May-25			Bond Future	121.3138	121.3600	121.3138	121.3600	0
07/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	656.2500	610.0500	0.6563	0.6101	0
07/02/2024	2050 On 02-May-24			Bond Future	116.9047	117.7522	116.9047	117.7522	14,107
07/02/2024	2050 On 01-August-24			Bond Future	117.2035	118.0690	117.2035	118.0690	0
07/02/2024	2050 On 07-November-24			Bond Future	119.9543	120.8388	119.9543	120.8388	0
07/02/2024	2050 On 06-February-25			Bond Future	120.2055	121.1080	120.2055	121.1080	0
07/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	4605.5000	5507.9500	4.6055	5.5080	0
07/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	2050 On 02-May-25			Bond Future	122.5352	123.4537	122.5352	123.4537	0
07/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1375.2300	2293.6500	1.3752	2.2937	0
07/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
07/02/2024	AL37 On 02-May-24			Index Future	961.1990	961.8070	961.1990	961.8070	0
07/02/2024	AL37 On 01-August-24			Index Future	982.3100	982.9300	982.3100	982.9300	0
07/02/2024	AL37 On 07-November-24			Index Future	1005.1340	1005.7650	1005.1340	1,005.7650	0
07/02/2024	AL37 On 06-February-25			Index Future	1026.7840	1027.4250	1026.7840	1,027.4250	0
07/02/2024	AL37 On 02-May-25			Index Future	1046.5270	1047.1760	1046.5270	1,047.1760	0
07/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
07/02/2024	AL7T On 02-May-24			Index Future	1113.6490	1114.2370	1113.6490	1,114.2370	0
07/02/2024	AL7T On 01-August-24			Index Future	1138.1080	1138.7080	1138.1080	1,138.7080	0
07/02/2024	AL7T On 07-November-24			Index Future	1164.5530	1165.1620	1164.5530	1,165.1620	0
07/02/2024	AL7T On 06-February-25			Index Future	1189.6360	1190.2550	1189.6360	1,190.2550	0
07/02/2024	AL7T On 02-May-25			Index Future	1212.5110	1213.1360	1212.5110	1,213.1360	0
07/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
07/02/2024	ALBI On 02-May-24			Index Future	963.5490	963.8590	963.5490	963.8590	94
07/02/2024	ALBI On 01-August-24			Index Future	984.7120	985.0270	984.7120	985.0270	0
07/02/2024	ALBI On 07-November-24			Index Future	1007.5920	1007.9110	1007.5920	1,007.9110	0
07/02/2024	ALBI On 06-February-25			Index Future	1029.2950	1029.6170	1029.2950	1,029.6170	0
07/02/2024	ALBI On 02-May-25			Index Future	1049.0870	1049.4100	1049.0870	1,049.4100	0
07/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C048 On 28-February-48			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
07/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	ES33 On 02-May-24			Bond Future	12.4247	12.4139	74.2530	74.3008	0
07/02/2024	ES33 On 01-August-24			Bond Future	12.5623	12.5511	75.9013	75.9498	0
07/02/2024	ES33 On 07-November-24			Bond Future	12.7332	12.7216	73.8793	73.9280	0
07/02/2024	ES33 On 06-February-25			Bond Future	12.9078	12.8959	75.4836	75.5325	0
07/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1752.0200	1800.9100	1.7520	1.8009	0
07/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	ES33 On 02-May-25			Bond Future	13.0921	13.0800	73.1457	73.1945	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1475.9400	1427.1700	1.4759	1.4272	0
07/02/2024	ES42 On 02-May-24			Bond Future	13.0229	13.0170	69.1399	69.1700	0
07/02/2024	ES42 On 01-August-24			Bond Future	13.1551	13.1491	70.6744	70.7047	0
07/02/2024	ES42 On 07-November-24			Bond Future	13.3142	13.3080	68.0637	68.0938	0
07/02/2024	ES42 On 06-February-25			Bond Future	13.4689	13.4627	69.5399	69.5699	0
07/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1146.3900	1176.4000	1.1464	1.1764	0
07/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	ES42 On 02-May-25			Bond Future	13.6362	13.6300	66.6211	66.6507	0
07/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	1865.5800	1836.0000	1.8656	1.8360	0
07/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
07/02/2024	GOVI On 02-May-24			GOVI	949.7030	950.0200	949.7030	950.0200	723
07/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	12670.0000	9500.0000	1.2670	0.9500	0
07/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	12770.0000	9600.0000	1.2770	0.9600	0
07/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	12870.0000	9700.0000	1.2870	0.9700	0
07/02/2024	GOVI On 01-August-24			GOVI	970.5610	970.8840	970.5610	970.8840	0
07/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	271910.0000	275140.0000	27.1910	27.5140	0
07/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	271810.0000	275040.0000	27.1810	27.5040	0
07/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	271710.0000	274940.0000	27.1710	27.4940	0
07/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 07-November-24			GOVI	993.1130	993.4390	993.1130	993.4390	0
07/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	443330.0000	446590.0000	44.3330	44.6590	0
07/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	443230.0000	446490.0000	44.3230	44.6490	0
07/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	443130.0000	446390.0000	44.3130	44.6390	0
07/02/2024	GOVI On 07-November-24	948.80	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
07/02/2024	GOVI On 06-February-25			GOVI	1014.5040	1014.8340	1014.5040	1,014.8340	0
07/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	425040.0000	428340.0000	42.5040	42.8340	0
07/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GOVI On 02-May-25			GOVI	1034.0110	1034.3430	1034.0110	1,034.3430	0
07/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	120110.0000	123430.0000	12.0110	12.3430	0
07/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
07/02/2024	IGOV On 02-May-24			Index Future	352.5870	353.3460	352.5870	353.3460	590
07/02/2024	IGOV On 01-August-24			Index Future	360.4150	361.1910	360.4150	361.1910	0
07/02/2024	IGOV On 07-November-24			Index Future	368.8790	369.6710	368.8790	369.6710	0
07/02/2024	IGOV On 06-February-25			Index Future	376.9050	377.7130	376.9050	377.7130	0
07/02/2024	IGOV On 02-May-25			Index Future	384.2260	385.0480	384.2260	385.0480	0
07/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
07/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
07/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3000	8.3000	91.7000	91.7000	0
07/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2980	8.3000	91.7020	91.7000	0
07/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2250	8.2300	91.7750	91.7700	0
07/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2300	8.2300	91.7700	91.7700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0680	8.0700	91.9320	91.9300	0
07/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6780	7.6800	92.3220	92.3200	0
07/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5700	7.5700	92.4300	92.4300	0
07/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.4180	7.4200	92.5820	92.5800	0
07/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4700	7.4700	92.5300	92.5300	0
07/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5500	7.5500	92.4500	92.4500	0
07/02/2024	R035 On 02-May-24			Bond Future	11.5849	11.5731	85.1553	85.2191	163,880
07/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	737.5600	765.1200	0.7376	0.7651	0
07/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2894.6700	2858.4500	2.8947	2.8585	0
07/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	755.6100	783.5700	0.7556	0.7836	0
07/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2857.1500	2821.3300	2.8572	2.8213	0
07/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	773.7900	802.1500	0.7738	0.8022	0
07/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2819.8200	2784.4000	2.8198	2.7844	0
07/02/2024	R035 On 01-August-24			Bond Future	11.6835	11.6712	87.0255	87.0901	0
07/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2781.3400	2824.0700	2.7813	2.8241	0
07/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2222.9200	2200.9800	2.2229	2.2010	0
07/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2811.7200	2854.6600	2.8117	2.8547	0
07/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2201.1400	2179.4100	2.2011	2.1794	0
07/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2842.4900	2885.6400	2.8425	2.8856	0
07/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2179.7900	2158.2700	2.1798	2.1583	0
07/02/2024	R035 On 07-November-24			Bond Future	11.8101	11.7975	84.5305	84.5956	19,854
07/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4148.5100	4193.8400	4.1485	4.1938	0
07/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2321.5000	2301.7900	2.3215	2.3018	0
07/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4180.2800	4225.7700	4.1803	4.2258	0
07/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2303.3100	2283.7600	2.3033	2.2838	0
07/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4212.4300	4258.0700	4.2124	4.2581	0
07/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2285.5400	2266.1400	2.2855	2.2661	0
07/02/2024	R035 On 06-February-25			Bond Future	11.9395	11.9265	86.3480	86.4137	0
07/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4973.5100	5019.1700	4.9735	5.0192	0
07/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2646.5800	2626.6300	2.6466	2.6266	0
07/02/2024	R035 On 02-May-25			Bond Future	12.0753	12.0620	83.4919	83.5575	0
07/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3112.7000	3147.2300	3.1127	3.1472	0
07/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4589.1900	4558.0800	4.5892	4.5581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R053 On 02-May-24			Bond Future	12.4055	12.4197	95.0496	94.9455	5,189
07/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5308.8000	5242.1700	5.3088	5.2422	0
07/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	970.5300	1008.0100	0.9705	1.0080	0
07/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5361.5500	5294.5400	5.3616	5.2945	0
07/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	955.7600	992.8600	0.9558	0.9929	0
07/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5414.2800	5346.8800	5.4143	5.3469	0
07/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	941.0700	977.7800	0.9411	0.9778	0
07/02/2024	R053 On 01-August-24			Bond Future	12.5150	12.5297	97.1367	97.0298	0
07/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6214.3100	6149.6200	6.2143	6.1496	0
07/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1941.7300	1984.0100	1.9417	1.9840	0
07/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6262.2700	6197.3100	6.2623	6.1973	0
07/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1923.2300	1965.2400	1.9232	1.9652	0
07/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6310.3200	6245.0800	6.3103	6.2451	0
07/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1904.9200	1946.6500	1.9049	1.9467	0
07/02/2024	R053 On 07-November-24			Bond Future	12.6456	12.6612	93.5189	93.4083	0
07/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5066.5600	5013.0700	5.0666	5.0131	0
07/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4049.9000	4107.0600	4.0499	4.1071	0
07/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5107.0400	5053.2800	5.1070	5.0533	0
07/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4020.7300	4077.6200	4.0207	4.0776	0
07/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5147.6400	5093.6100	5.1476	5.0936	0
07/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3991.7700	4048.3900	3.9918	4.0484	0
07/02/2024	R053 On 06-February-25			Bond Future	12.7737	12.7900	95.5279	95.4139	0
07/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5802.2000	5745.3800	5.8022	5.7454	0
07/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4654.5800	4711.7800	4.6546	4.7118	0
07/02/2024	R053 On 02-May-25			Bond Future	12.9107	12.9279	91.4915	91.3740	0
07/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4743.3200	4693.5900	4.7433	4.6936	0
07/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6631.2000	6699.0400	6.6312	6.6990	0
07/02/2024	R186 On 02-May-24			Bond Future	8.7205	8.7314	108.0314	108.0057	93,937
07/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	70.8000	69.5600	0.0708	0.0696	0
07/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1814.6800	1839.1400	1.8147	1.8391	0
07/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	73.6500	72.3600	0.0737	0.0724	0
07/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1793.4100	1817.8200	1.7934	1.8178	0
07/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	76.7000	75.3600	0.0767	0.0754	0
07/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1772.3400	1796.7000	1.7723	1.7967	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2437.3800	2416.1900	2.4374	2.4162	2,030
07/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	87.3300	91.8400	0.0873	0.0918	0
07/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3893.0800	3868.8100	3.8931	3.8688	0
07/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	20.4300	21.8600	0.0204	0.0219	2,030
07/02/2024	R186 On 01-August-24			Bond Future	8.6958	8.7082	105.0955	105.0686	0
07/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	847.3300	836.4800	0.8473	0.8365	0
07/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	881.3600	897.3500	0.8814	0.8974	0
07/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	859.6800	848.7400	0.8597	0.8487	0
07/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	872.1300	888.0300	0.8721	0.8880	0
07/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	872.1300	861.0800	0.8721	0.8611	0
07/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	863.0000	878.7900	0.8630	0.8788	0
07/02/2024	R186 On 07-November-24			Bond Future	8.6873	8.7023	107.5346	107.5058	44,477
07/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1584.8900	1568.8700	1.5849	1.5689	0
07/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	734.3200	747.1000	0.7343	0.7471	0
07/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1598.0800	1581.9900	1.5981	1.5820	0
07/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	728.4000	741.1100	0.7284	0.7411	0
07/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1611.6700	1595.5100	1.6117	1.5955	0
07/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	722.8900	735.5300	0.7229	0.7355	0
07/02/2024	R186 On 06-February-25			Bond Future	8.6841	8.7018	104.5312	104.5007	0
07/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1443.9400	1427.5800	1.4439	1.4276	0
07/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	851.8400	865.9500	0.8518	0.8660	0
07/02/2024	R186 On 02-May-25			Bond Future	8.7481	8.7696	106.5301	106.4976	0
07/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	814.9700	801.8800	0.8150	0.8019	0
07/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1236.5600	1256.0300	1.2366	1.2560	0
07/02/2024	R202 On 02-May-24			Bond Future	264.6039	264.7135	264.6039	264.7135	4,858
07/02/2024	R202 On 01-August-24			Bond Future	265.4005	265.5109	265.4005	265.5109	0
07/02/2024	R202 On 07-November-24			Bond Future	271.6300	271.7398	271.6300	271.7398	6
07/02/2024	R202 On 06-February-25			Bond Future	272.3238	272.4332	272.3238	272.4332	0
07/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5533.8300	5643.2100	5.5338	5.6432	0
07/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	R202 On 02-May-25			Bond Future	277.6031	277.7109	277.6031	277.7109	0
07/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5293.1000	5400.8800	5.2931	5.4009	0
07/02/2024	R202 On 02-May-25	272.31	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
07/02/2024	R209 On 02-May-24			Bond Future	11.7377	11.7255	65.8978	65.9558	13,247
07/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	434.8200	454.1100	0.4348	0.4541	0
07/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3193.1900	3154.5400	3.1932	3.1545	0
07/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	446.8100	466.4300	0.4468	0.4664	0
07/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3155.2200	3116.9000	3.1552	3.1169	0
07/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	459.0100	478.9700	0.4590	0.4790	0
07/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3117.5200	3079.5400	3.1175	3.0795	0
07/02/2024	R209 On 01-August-24			Bond Future	11.8336	11.8210	67.3449	67.4037	1,690
07/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2017.3300	2052.7800	2.0173	2.0528	0
07/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2267.5500	2244.1700	2.2676	2.2442	0
07/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2041.9800	2077.6500	2.0420	2.0777	0
07/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2245.4300	2222.2700	2.2454	2.2223	0
07/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2066.5900	2102.4700	2.0666	2.1025	0
07/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2223.3100	2200.3600	2.2233	2.2004	0
07/02/2024	R209 On 07-November-24			Bond Future	11.9502	11.9372	65.7512	65.8105	5,237
07/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3435.1700	3475.1500	3.4352	3.4752	0
07/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2260.5700	2241.2400	2.2606	2.2412	0
07/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3462.4200	3502.5400	3.4624	3.5025	0
07/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2243.1900	2224.0000	2.2432	2.2240	0
07/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3489.7500	3530.0100	3.4898	3.5300	0
07/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2225.9400	2206.8900	2.2259	2.2069	0
07/02/2024	R209 On 06-February-25			Bond Future	12.0656	12.0523	67.1646	67.2245	0
07/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4123.5400	4164.2000	4.1235	4.1642	0
07/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2466.9100	2447.6000	2.4669	2.4476	0
07/02/2024	R209 On 02-May-25			Bond Future	12.1919	12.1783	65.2984	65.3586	0
07/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2804.7000	2836.4300	2.8047	2.8364	0
07/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4159.7700	4131.3500	4.1598	4.1314	0
07/02/2024	R210 On 02-May-24			Bond Future	235.1033	235.2100	235.1033	235.2100	198
07/02/2024	R210 On 01-August-24			Bond Future	240.3229	240.4306	240.3229	240.4306	300
07/02/2024	R210 On 07-November-24			Bond Future	242.6329	242.7401	242.6329	242.7401	60
07/02/2024	R210 On 06-February-25			Bond Future	247.9089	248.0160	247.9089	248.0160	0
07/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8298.9100	8406.0000	8.2989	8.4060	0
07/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	R210 On 02-May-25			Bond Future	249.3164	249.4222	249.3164	249.4222	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1286.3600	1392.1700	1.2864	1.3922	0
07/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/02/2024	R213 On 02-May-24			Bond Future	10.4382	10.4305	84.8133	84.8463	26,520
07/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	993.9400	1015.5600	0.9939	1.0156	0
07/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1674.6300	1663.2400	1.6746	1.6632	0
07/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1013.2300	1035.0400	1.0132	1.0350	0
07/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1650.6900	1639.4900	1.6507	1.6395	0
07/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1032.7400	1054.7500	1.0327	1.0548	0
07/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1626.9900	1615.9900	1.6270	1.6160	0
07/02/2024	R213 On 01-August-24			Bond Future	10.5068	10.4988	86.6760	86.7092	0
07/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2796.3900	2822.6200	2.7964	2.8226	0
07/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1340.0500	1333.0500	1.3401	1.3331	0
07/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2823.3600	2849.6800	2.8234	2.8497	0
07/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1326.2500	1319.3400	1.3263	1.3193	0
07/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2850.2000	2876.6100	2.8502	2.8766	0
07/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1312.3500	1305.5300	1.3124	1.3055	0
07/02/2024	R213 On 07-November-24			Bond Future	10.6052	10.5970	85.1272	85.1602	16,163
07/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3885.0700	3911.1600	3.8851	3.9112	0
07/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1485.0600	1478.2200	1.4851	1.4782	0
07/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3912.2700	3938.4200	3.9123	3.9384	0
07/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1473.3000	1466.5200	1.4733	1.4665	0
07/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3939.5300	3965.7500	3.9395	3.9658	0
07/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1461.6300	1454.9200	1.4616	1.4549	0
07/02/2024	R213 On 06-February-25			Bond Future	10.7094	10.7010	86.9583	86.9911	0
07/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4279.5700	4304.5800	4.2796	4.3046	0
07/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1817.8800	1810.1200	1.8179	1.8101	0
07/02/2024	R213 On 02-May-25			Bond Future	10.8276	10.8191	85.0681	85.1003	0
07/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2325.8800	2343.6000	2.3259	2.3436	0
07/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3503.3000	3488.8300	3.5033	3.4888	0
07/02/2024	R214 On 02-May-24			Bond Future	12.2095	12.2028	60.8023	60.8343	20,992
07/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	263.1400	272.8100	0.2631	0.2728	0
07/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4017.2900	3994.9400	4.0173	3.9949	0
07/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	271.3900	281.2600	0.2714	0.2813	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3973.1000	3950.9500	3.9731	3.9510	0
07/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	279.8200	289.8900	0.2798	0.2899	0
07/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3929.1500	3907.2000	3.9292	3.9072	0
07/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1305.7500	1329.5800	1.3058	1.3296	10,000
07/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1735.9500	1727.7600	1.7360	1.7278	0
07/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1353.3800	1377.5800	1.3534	1.3776	5,610
07/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1687.0700	1679.2500	1.6871	1.6793	0
07/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3574.4800	3606.7600	3.5745	3.6068	0
07/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	544.2300	544.4900	0.5442	0.5445	15,610
07/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5964.0600	5997.5100	5.9641	5.9975	0
07/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	181.3700	182.8000	0.1814	0.1828	15,610
07/02/2024	R214 On 01-August-24			Bond Future	12.3071	12.3003	62.1376	62.1699	0
07/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1841.8300	1863.0700	1.8418	1.8631	0
07/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2542.0800	2530.9500	2.5421	2.5310	0
07/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1865.2000	1886.5800	1.8652	1.8866	0
07/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2517.4500	2506.4600	2.5175	2.5065	0
07/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1888.9000	1910.4000	1.8889	1.9104	0
07/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2493.2100	2482.3400	2.4932	2.4823	0
07/02/2024	R214 On 07-November-24			Bond Future	12.4280	12.4210	60.2731	60.3055	0
07/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3275.1500	3298.7200	3.2752	3.2987	0
07/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2484.1400	2475.3600	2.4841	2.4754	0
07/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3301.9300	3325.5800	3.3019	3.3256	0
07/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2465.4500	2456.7500	2.4655	2.4568	0
07/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3328.8000	3352.5200	3.3288	3.3525	0
07/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2446.8900	2438.2600	2.4469	2.4383	0
07/02/2024	R214 On 06-February-25			Bond Future	12.5493	12.5422	61.5690	61.6015	0
07/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3652.3500	3675.0600	3.6524	3.6751	0
07/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2923.9500	2914.2100	2.9240	2.9142	0
07/02/2024	R214 On 02-May-25			Bond Future	12.6729	12.6658	59.4451	59.4772	0
07/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2959.3800	2978.5300	2.9594	2.9785	0
07/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4209.4700	4196.4700	4.2095	4.1965	0
07/02/2024	R248 On 02-May-24			Bond Future	12.4162	12.4149	73.7500	73.7574	245,525
07/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	128.7800	132.6400	0.1288	0.1326	0
07/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6395.1300	6391.6500	6.3951	6.3917	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	161.5500	166.0400	0.1616	0.1660	0
07/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6031.9200	6029.0700	6.0319	6.0291	0
07/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	167.5800	172.1800	0.1676	0.1722	0
07/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5972.2900	5969.5500	5.9723	5.9696	0
07/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	173.7700	178.4800	0.1738	0.1785	0
07/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5912.9200	5910.2900	5.9129	5.9103	0
07/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1803.0800	1817.6300	1.8031	1.8176	0
07/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1896.0500	1903.2600	1.8961	1.9033	0
07/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4643.4500	4657.7800	4.6435	4.6578	0
07/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	592.9500	599.9400	0.5930	0.5999	0
07/02/2024	R248 On 01-August-24			Bond Future	12.5214	12.5201	75.3697	75.3768	13,000
07/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2121.4700	2132.1500	2.1215	2.1322	0
07/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3390.5300	3394.1600	3.3905	3.3942	0
07/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2148.6400	2159.3600	2.1486	2.1594	0
07/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3359.5200	3363.1900	3.3595	3.3632	0
07/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2175.9800	2186.7400	2.1760	2.1867	0
07/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3328.7600	3332.4700	3.3288	3.3325	0
07/02/2024	R248 On 07-November-24			Bond Future	12.6508	12.6496	72.6675	72.6738	0
07/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3839.7900	3849.5800	3.8398	3.8496	0
07/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3129.6500	3133.1700	3.1297	3.1332	0
07/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3871.2600	3881.0700	3.8713	3.8811	0
07/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3106.6900	3110.2300	3.1067	3.1102	0
07/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3902.8200	3912.6400	3.9028	3.9126	0
07/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3083.9000	3087.4500	3.0839	3.0875	0
07/02/2024	R248 On 06-February-25			Bond Future	12.7807	12.7797	74.2296	74.2352	0
07/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3836.6700	3845.0400	3.8367	3.8450	0
07/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4223.4300	4226.1900	4.2234	4.2262	0
07/02/2024	R248 On 02-May-25			Bond Future	12.9126	12.9117	71.2041	71.2087	0
07/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3510.7200	3517.6100	3.5107	3.5176	0
07/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5217.7700	5220.0100	5.2178	5.2200	0
07/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/02/2024	X213 On 28-February-31			Bond Future	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
07/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0