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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	2025 On 02-May-24			Bond Future	179.0386	179.0585	179.0386	179.0585	9,075
07/03/2024	2025 On 01-August-24			Bond Future	181.1821	181.2022	181.1821	181.2022	0
07/03/2024	2025 On 07-November-24			Bond Future	185.4893	185.5094	185.4893	185.5094	0
07/03/2024	2029 On 02-May-24			Bond Future	128.9011	128.9770	128.9011	128.9770	7,165
07/03/2024	2029 On 01-August-24			Bond Future	131.7635	131.8411	131.7635	131.8411	728
07/03/2024	2029 On 07-November-24			Bond Future	133.4981	133.5770	133.4981	133.5770	0
07/03/2024	2029 On 06-February-25			Bond Future	136.3791	136.4591	136.3791	136.4591	0
07/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3979.1000	4059.1400	3.9791	4.0591	0
07/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2029 On 08-May-25			Bond Future	137.8081	137.8889	137.8081	137.8889	0
07/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	38.9300	0.0000	0.0389	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	41.8900	0.0000	0.0419	0.0000	0
07/03/2024	2030 On 02-May-24			Bond Future	10.1046	10.1261	93.1150	93.0283	126,938
07/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	284.1800	271.4700	0.2842	0.2715	1,000
07/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2098.3700	2172.4000	2.0984	2.1724	0
07/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	462.9000	443.7500	0.4629	0.4438	0
07/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1659.9700	1727.5600	1.6600	1.7276	0
07/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	476.8200	457.2000	0.4768	0.4572	0
07/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1632.9300	1700.0500	1.6329	1.7001	0
07/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	491.1400	471.0300	0.4911	0.4710	0
07/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1606.3100	1672.9400	1.6063	1.6729	0
07/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1111.3500	1073.8600	1.1114	1.0739	1,000
07/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	888.1600	937.4100	0.8882	0.9374	0
07/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2387.7600	2327.4800	2.3878	2.3275	500
07/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	339.0500	365.5100	0.3391	0.3655	0
07/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	3042.1000	2974.3500	3.0421	2.9744	1,080
07/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	213.9500	232.9400	0.2140	0.2329	0
07/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	4085.2500	4009.4600	4.0853	4.0095	500
07/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	103.8400	114.7900	0.1038	0.1148	0
07/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	7047.1500	6961.7900	7.0472	6.9618	0
07/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	8.2000	9.5800	0.0082	0.0096	1,000
07/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8625.4800	8539.0200	8.6255	8.5390	0
07/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	1.2900	1.5700	0.0013	0.0016	1,080
07/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11309.0800	11222.3500	11.3091	11.2224	0
07/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	500
07/03/2024	2030 On 01-August-24			Bond Future	10.1753	10.1981	91.1544	91.0657	0
07/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	2001.7600	1955.7500	2.0018	1.9558	0
07/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1248.0900	1290.7700	1.2481	1.2908	0
07/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	2025.4200	1979.0800	2.0254	1.9791	0
07/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1233.2600	1275.6100	1.2333	1.2756	0
07/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	2049.2100	2002.5400	2.0492	2.0025	0
07/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1218.5700	1260.5900	1.2186	1.2606	0
07/03/2024	2030 On 07-November-24			Bond Future	10.2549	10.2792	93.2974	93.2063	1,650
07/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3114.1800	3059.8700	3.1142	3.0599	0
07/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1320.6900	1357.4200	1.3207	1.3574	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3138.9500	3084.4100	3.1390	3.0844	0
07/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1308.9500	1345.4500	1.3090	1.3455	0
07/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3163.7900	3109.0300	3.1638	3.1090	0
07/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1297.3100	1333.5900	1.2973	1.3336	0
07/03/2024	2030 On 06-February-25			Bond Future	10.3514	10.3774	91.2780	91.1846	0
07/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2809.4800	2757.2400	2.8095	2.7572	0
07/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1637.5400	1678.6500	1.6375	1.6787	0
07/03/2024	2030 On 08-May-25			Bond Future	10.4845	10.5124	93.1637	93.0680	0
07/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1405.4400	1372.1500	1.4054	1.3722	0
07/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3339.2500	3401.7000	3.3393	3.4017	0
07/03/2024	2032 On 02-May-24			Bond Future	10.9574	10.9688	86.7467	86.6932	126,973
07/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	103.3400	101.8100	0.1033	0.1018	8,500
07/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3273.8800	3325.9000	3.2739	3.3259	0
07/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	138.2600	136.1000	0.1383	0.1361	1,000
07/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3013.2300	3064.6200	3.0132	3.0646	0
07/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	298.0700	293.0000	0.2981	0.2930	0
07/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2293.8900	2342.3700	2.2939	2.3424	0
07/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	310.0700	304.8000	0.3101	0.3048	0
07/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2257.3700	2305.6500	2.2574	2.3057	0
07/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	322.2900	316.8000	0.3223	0.3168	0
07/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2221.1200	2269.1800	2.2211	2.2692	0
07/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	334.9400	329.2300	0.3349	0.3292	500
07/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2185.3200	2233.1600	2.1853	2.2332	0
07/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	361.1000	354.9300	0.3611	0.3549	500
07/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2114.7000	2162.0800	2.1147	2.1621	0
07/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	447.5000	439.8600	0.4475	0.4399	1,550
07/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1911.5800	1957.4900	1.9116	1.9575	0
07/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	849.0800	835.1400	0.8491	0.8351	1,000
07/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1309.5200	1349.1300	1.3095	1.3491	0
07/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1456.1800	1434.3000	1.4562	1.4343	500
07/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	834.4300	866.1000	0.8344	0.8661	0
07/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1830.8700	1804.8600	1.8309	1.8049	0
07/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	651.4800	679.0200	0.6515	0.6790	500
07/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2064.6600	2036.3200	2.0647	2.0363	0

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07/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	562.1600	587.3700	0.5622	0.5874	17,000
07/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2308.1600	2277.6000	2.3082	2.2776	1,550
07/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	484.1500	507.1400	0.4842	0.5071	0
07/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4072.3500	4030.2900	4.0724	4.0303	0
07/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	174.6600	186.1500	0.1747	0.1862	500
07/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8565.4000	8513.4000	8.5654	8.5134	0
07/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	13.8000	15.3500	0.0138	0.0154	1,000
07/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9696.6900	9643.8900	9.6967	9.6439	0
07/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	5.8000	6.5500	0.0058	0.0066	500
07/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10374.9100	10321.8000	10.3749	10.3218	0
07/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	3.0800	3.5200	0.0031	0.0035	1,550
07/03/2024	2032 On 01-August-24			Bond Future	11.0498	11.0618	88.6520	88.5972	0
07/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2132.1200	2109.1800	2.1321	2.1092	0
07/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1764.5100	1796.3600	1.7645	1.7964	0
07/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2158.1600	2135.0200	2.1582	2.1350	0
07/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1744.8400	1776.4900	1.7448	1.7765	0
07/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2184.1300	2160.7900	2.1841	2.1608	0
07/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1725.1300	1756.5800	1.7251	1.7566	0
07/03/2024	2032 On 07-November-24			Bond Future	11.1616	11.1742	86.5692	86.5129	1,130
07/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3303.2800	3274.7800	3.3033	3.2748	0
07/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	1938.2800	1966.1000	1.9383	1.9661	0
07/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3330.7400	3302.0900	3.3307	3.3021	0
07/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	1921.9500	1949.6200	1.9220	1.9496	0
07/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3358.2900	3329.4900	3.3583	3.3295	0
07/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	1905.7500	1933.2700	1.9058	1.9333	0
07/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3784.6300	3753.6500	3.7846	3.7537	1,615
07/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1679.2200	1704.5600	1.6792	1.7046	0
07/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9517.0100	9469.0300	9.5170	9.4690	0
07/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	373.2700	381.6100	0.3733	0.3816	1,615
07/03/2024	2032 On 06-February-25			Bond Future	11.2845	11.2978	88.4154	88.3575	0
07/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3667.8400	3635.4900	3.6678	3.6355	0
07/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	1800.2600	1825.7700	1.8003	1.8258	0
07/03/2024	2032 On 08-May-25			Bond Future	11.4290	11.4431	86.0777	86.0182	0
07/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1764.2200	1744.2700	1.7642	1.7443	0

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07/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	3991.3200	4030.9100	3.9913	4.0309	0
07/03/2024	2033 On 02-May-24			Bond Future	121.1475	121.1599	121.1475	121.1599	2,064
07/03/2024	2033 On 01-August-24			Bond Future	123.8377	123.8504	123.8377	123.8504	5,737
07/03/2024	2033 On 07-November-24			Bond Future	125.2870	125.2996	125.2870	125.2996	0
07/03/2024	2033 On 06-February-25			Bond Future	127.9909	128.0033	127.9909	128.0033	0
07/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3050.9400	3063.2900	3.0509	3.0633	0
07/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2033 On 08-May-25			Bond Future	129.1438	129.1555	129.1438	129.1555	0
07/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1476.1900	1464.4800	1.4762	1.4645	0
07/03/2024	2037 On 02-May-24			Bond Future	12.1527	12.1489	78.8684	78.8885	72,758
07/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	181.6100	189.6800	0.1816	0.1897	0
07/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4139.5100	4127.5100	4.1395	4.1275	0
07/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	188.8100	197.0900	0.1888	0.1971	0
07/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4089.9600	4078.1700	4.0900	4.0782	0
07/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	196.2300	204.7100	0.1962	0.2047	0
07/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4040.6800	4029.0900	4.0407	4.0291	0
07/03/2024	2037 On 01-August-24			Bond Future	12.2725	12.2686	76.3445	76.3650	84,501
07/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1858.1300	1875.0600	1.8581	1.8751	0
07/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2813.0900	2809.5400	2.8131	2.8095	0
07/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1883.2400	1900.2700	1.8832	1.9003	0
07/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2785.4300	2781.9800	2.7854	2.7820	0
07/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1908.7200	1925.8500	1.9087	1.9259	1,383
07/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2758.1900	2754.8400	2.7582	2.7548	0
07/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5355.1000	5377.6100	5.3551	5.3776	0
07/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	900.5000	902.5300	0.9005	0.9025	1,383
07/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7873.4500	7896.1900	7.8735	7.8962	0
07/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	427.4100	429.6700	0.4274	0.4297	1,383
07/03/2024	2037 On 07-November-24			Bond Future	12.4025	12.3984	78.1390	78.1597	9,175
07/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3631.9100	3650.0600	3.6319	3.6501	0
07/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2786.2400	2783.6200	2.7862	2.7836	0
07/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3661.3500	3679.5600	3.6614	3.6796	0
07/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2765.6300	2763.0700	2.7656	2.7631	0

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07/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3690.9000	3709.1500	3.6909	3.7092	0
07/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2745.1700	2742.6500	2.7452	2.7427	0
07/03/2024	2037 On 06-February-25			Bond Future	12.5405	12.5363	75.5449	75.5657	0
07/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3737.1700	3753.8400	3.7372	3.7538	0
07/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2653.0100	2648.8100	2.6530	2.6488	0
07/03/2024	2037 On 08-May-25			Bond Future	12.7003	12.6960	77.1034	77.1244	0
07/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2442.8700	2455.5500	2.4429	2.4556	0
07/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4691.2100	4682.9600	4.6912	4.6830	0
07/03/2024	2038 On 02-May-24			Bond Future	131.9638	131.8285	131.9638	131.8285	5,122
07/03/2024	2038 On 01-August-24			Bond Future	132.8330	132.6943	132.8330	132.6943	0
07/03/2024	2038 On 07-November-24			Bond Future	135.9904	135.8481	135.9904	135.8481	0
07/03/2024	2038 On 06-February-25			Bond Future	136.8121	136.6659	136.8121	136.6659	0
07/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1582.0900	1435.8600	1.5821	1.4359	0
07/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2038 On 08-May-25			Bond Future	139.6762	139.5264	139.6762	139.5264	0
07/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	3.7900	153.6400	0.0038	0.1536	0
07/03/2024	2040 On 02-May-24			Bond Future	12.4706	12.4822	78.6831	78.6188	145,079
07/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	110.4900	109.9100	0.1105	0.1099	0
07/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5182.4700	5246.1900	5.1825	5.2462	0
07/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	115.4400	114.8100	0.1154	0.1148	0
07/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5126.2300	5189.9000	5.1262	5.1899	0
07/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	120.5700	119.8800	0.1206	0.1199	0
07/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5070.2500	5133.8600	5.0703	5.1339	0
07/03/2024	2040 On 01-August-24			Bond Future	12.5953	12.6073	75.9048	75.8390	3,312
07/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1763.5900	1744.2900	1.7636	1.7443	0
07/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3285.6900	3332.1700	3.2857	3.3322	0
07/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1788.4100	1768.8900	1.7884	1.7689	0
07/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3254.3800	3300.6400	3.2544	3.3006	0
07/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1813.6000	1793.8600	1.8136	1.7939	0
07/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3223.5100	3269.5500	3.2235	3.2696	0
07/03/2024	2040 On 07-November-24			Bond Future	12.7299	12.7426	77.6888	77.6213	8,677
07/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3705.3100	3675.2700	3.7053	3.6753	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3120.1400	3157.6000	3.1201	3.1576	0
07/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3735.5900	3705.3800	3.7356	3.7054	0
07/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3097.6100	3134.9000	3.0976	3.1349	0
07/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3765.9600	3735.5900	3.7660	3.7356	0
07/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3075.2300	3112.3600	3.0752	3.1124	0
07/03/2024	2040 On 06-February-25			Bond Future	12.8718	12.8850	74.8342	74.7649	0
07/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3560.8000	3528.3300	3.5608	3.5283	0
07/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3151.9700	3188.8200	3.1520	3.1888	0
07/03/2024	2040 On 08-May-25			Bond Future	13.0338	13.0477	76.3775	76.3064	0
07/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2746.6500	2720.1600	2.7467	2.7202	0
07/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	4868.7000	4913.3200	4.8687	4.9133	0
07/03/2024	2044 On 02-May-24			Bond Future	12.5787	12.5903	74.6016	74.5374	77,730
07/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	91.1900	90.8900	0.0912	0.0909	0
07/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5562.4600	5626.3100	5.5625	5.6263	0
07/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	95.4400	95.1000	0.0954	0.0951	0
07/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5504.1900	5568.0000	5.5042	5.5680	0
07/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	99.8400	99.4600	0.0998	0.0995	0
07/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5446.1500	5509.9200	5.4462	5.5099	0
07/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1325.4700	1309.3900	1.3255	1.3094	0
07/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1764.1300	1812.2000	1.7641	1.8122	4,200
07/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	2088.0000	2063.0800	2.0880	2.0631	0
07/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1148.9000	1188.1300	1.1489	1.1881	10,030
07/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2998.0200	2964.2000	2.9980	2.9642	0
07/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	724.4800	754.8100	0.7245	0.7548	10,030
07/03/2024	2044 On 01-August-24			Bond Future	12.7003	12.7123	71.8588	71.7932	37,227
07/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1392.3600	1376.2100	1.3924	1.3762	0
07/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	3745.5200	3794.9400	3.7455	3.7949	0
07/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1414.4600	1398.1000	1.4145	1.3981	0
07/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3710.1500	3759.3600	3.7102	3.7594	0
07/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1436.7600	1420.1800	1.4368	1.4202	0
07/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3675.0400	3724.0300	3.6750	3.7240	0
07/03/2024	2044 On 07-November-24			Bond Future	12.8311	12.8437	73.5476	73.4803	0
07/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3640.6800	3611.4300	3.6407	3.6114	0
07/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3273.2000	3311.2800	3.2732	3.3113	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3670.5100	3641.1000	3.6705	3.6411	0
07/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3249.9600	3287.8800	3.2500	3.2879	0
07/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3700.4400	3670.8600	3.7004	3.6709	0
07/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3226.8900	3264.6400	3.2269	3.2646	0
07/03/2024	2044 On 06-February-25			Bond Future	12.9683	12.9815	70.7300	70.6609	0
07/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3449.9700	3417.9700	3.4500	3.4180	0
07/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3179.1100	3216.1400	3.1791	3.2161	0
07/03/2024	2044 On 08-May-25			Bond Future	13.1242	13.1380	72.1884	72.1175	0
07/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2800.8700	2774.3600	2.8009	2.7744	0
07/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	4937.3100	4981.6700	4.9373	4.9817	0
07/03/2024	2046 On 02-May-24			Bond Future	113.4755	112.9667	113.4755	112.9667	16,115
07/03/2024	2046 On 01-August-24			Bond Future	115.9954	115.4752	115.9954	115.4752	0
07/03/2024	2046 On 07-November-24			Bond Future	116.5560	116.0229	116.5560	116.0229	0
07/03/2024	2046 On 06-February-25			Bond Future	119.0705	118.5255	119.0705	118.5255	0
07/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5060.5300	4515.5400	5.0605	4.5155	0
07/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2046 On 08-May-25			Bond Future	119.3192	118.7617	119.3192	118.7617	0
07/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2650.8400	3208.2900	2.6508	3.2083	0
07/03/2024	2050 On 02-May-24			Bond Future	114.9079	114.3393	114.9079	114.3393	14,107
07/03/2024	2050 On 01-August-24			Bond Future	115.1634	114.5820	115.1634	114.5820	0
07/03/2024	2050 On 07-November-24			Bond Future	117.9010	117.3054	117.9010	117.3054	0
07/03/2024	2050 On 06-February-25			Bond Future	118.0899	117.4806	118.0899	117.4806	0
07/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2489.9000	1880.6400	2.4899	1.8806	0
07/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2050 On 08-May-25			Bond Future	120.5616	119.9390	120.5616	119.9390	0
07/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	598.3700	1221.0200	0.5984	1.2210	0
07/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	AL37 On 02-May-24			Index Future	953.9270	953.1660	953.9270	953.1660	0
07/03/2024	AL37 On 01-August-24			Index Future	974.8790	974.1010	974.8790	974.1010	0
07/03/2024	AL37 On 07-November-24			Index Future	997.8150	997.0160	997.8150	997.0160	0
07/03/2024	AL37 On 06-February-25			Index Future	1019.1370	1018.3170	1019.1370	1,018.3170	0
07/03/2024	AL37 On 08-May-25			Index Future	1040.2920	1039.4510	1040.2920	1,039.4510	0
07/03/2024	AL7T On 02-May-24			Index Future	1104.1090	1103.8810	1104.1090	1,103.8810	0
07/03/2024	AL7T On 01-August-24			Index Future	1128.3590	1128.1260	1128.3590	1,128.1260	0
07/03/2024	AL7T On 07-November-24			Index Future	1154.9060	1154.6650	1154.9060	1,154.6650	0
07/03/2024	AL7T On 06-February-25			Index Future	1179.5860	1179.3340	1179.5860	1,179.3340	0
07/03/2024	AL7T On 08-May-25			Index Future	1204.0710	1203.8100	1204.0710	1,203.8100	0
07/03/2024	ALBI On 02-May-24			Index Future	957.0440	956.6290	957.0440	956.6290	94
07/03/2024	ALBI On 01-August-24			Index Future	978.0650	977.6400	978.0650	977.6400	0
07/03/2024	ALBI On 07-November-24			Index Future	1001.0760	1000.6380	1001.0760	1,000.6380	0
07/03/2024	ALBI On 06-February-25			Index Future	1022.4680	1022.0170	1022.4680	1,022.0170	0
07/03/2024	ALBI On 08-May-25			Index Future	1043.6920	1043.2270	1043.6920	1,043.2270	0
07/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	ES33 On 02-May-24			Bond Future	12.6584	12.6652	73.2303	73.2008	0
07/03/2024	ES33 On 01-August-24			Bond Future	12.8062	12.8133	74.8565	74.8263	0
07/03/2024	ES33 On 07-November-24			Bond Future	12.9835	12.9910	72.8326	72.8015	0
07/03/2024	ES33 On 06-February-25			Bond Future	13.1729	13.1808	74.4022	74.3702	0
07/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	670.6000	638.5800	0.6706	0.6386	0
07/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	ES33 On 08-May-25			Bond Future	13.3796	13.3880	72.1540	72.1209	0
07/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2618.0000	2651.0800	2.6180	2.6511	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	ES42 On 02-May-24			Bond Future	13.0949	13.1272	68.7741	68.6110	0
07/03/2024	ES42 On 01-August-24			Bond Future	13.2299	13.2635	70.3012	70.1345	0
07/03/2024	ES42 On 07-November-24			Bond Future	13.3878	13.4230	67.7033	67.5324	0
07/03/2024	ES42 On 06-February-25			Bond Future	13.5480	13.5846	69.1603	68.9854	0
07/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	766.8500	591.9500	0.7669	0.5920	0
07/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	ES42 On 08-May-25			Bond Future	13.7276	13.7660	66.3360	66.1570	0
07/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2294.9300	2473.8600	2.2949	2.4739	0
07/03/2024	GOVI On 02-May-24			GOVI	943.2020	942.8070	943.2020	942.8070	730
07/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	77680.0000	81630.0000	7.7680	8.1630	0
07/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	77780.0000	81730.0000	7.7780	8.1730	0
07/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	77880.0000	81830.0000	7.7880	8.1830	0
07/03/2024	GOVI On 01-August-24			GOVI	963.9180	963.5140	963.9180	963.5140	0
07/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	205480.0000	201440.0000	20.5480	20.1440	0
07/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	205380.0000	201340.0000	20.5380	20.1340	0
07/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	205280.0000	201240.0000	20.5280	20.1240	0
07/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 07-November-24			GOVI	986.5970	986.1800	986.5970	986.1800	0
07/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	378170.0000	374000.0000	37.8170	37.4000	0
07/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	378070.0000	373900.0000	37.8070	37.3900	0
07/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	377970.0000	373800.0000	37.7970	37.3800	0
07/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 06-February-25			GOVI	1007.6790	1007.2500	1007.6790	1,007.2500	0
07/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	356790.0000	352500.0000	35.6790	35.2500	0
07/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GOVI On 08-May-25			GOVI	1028.5960	1028.1540	1028.5960	1,028.1540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	65960.0000	61540.0000	6.5960	6.1540	0
07/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/03/2024	IGOV On 02-May-24			Index Future	347.1840	346.6740	347.1840	346.6740	593
07/03/2024	IGOV On 01-August-24			Index Future	354.8940	354.3720	354.8940	354.3720	0
07/03/2024	IGOV On 07-November-24			Index Future	363.3320	362.7970	363.3320	362.7970	0
07/03/2024	IGOV On 06-February-25			Index Future	371.1760	370.6290	371.1760	370.6290	0
07/03/2024	IGOV On 08-May-25			Index Future	378.9600	378.3990	378.9600	378.3990	0
07/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3520	8.3680	91.6480	91.6320	0
07/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3580	8.3380	91.6420	91.6620	0
07/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3290	8.3680	91.6710	91.6320	0
07/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3140	8.2980	91.6860	91.7020	0
07/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2420	8.3000	91.7580	91.7000	0
07/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2350	8.2900	91.7650	91.7100	0
07/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0630	8.2000	91.9370	91.8000	0
07/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7550	7.9280	92.2450	92.0720	0
07/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6230	7.8200	92.3770	92.1800	0
07/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5230	7.7200	92.4770	92.2800	0
07/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5750	7.7280	92.4250	92.2720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6370	7.7880	92.3630	92.2120	0
07/03/2024	R035 On 02-May-24			Bond Future	11.7336	11.7296	84.3628	84.3837	160,734
07/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	336.0400	348.0000	0.3360	0.3480	0
07/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3285.6500	3276.6400	3.2857	3.2766	0
07/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	347.4900	359.6900	0.3475	0.3597	0
07/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3241.5300	3232.7600	3.2415	3.2328	0
07/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	359.2100	371.6500	0.3592	0.3717	0
07/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3197.7400	3189.2100	3.1977	3.1892	0
07/03/2024	R035 On 01-August-24			Bond Future	11.8383	11.8342	86.2157	86.2371	0
07/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2176.3600	2194.8000	2.1764	2.1948	0
07/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2427.7200	2424.7500	2.4277	2.4248	0
07/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2203.9900	2222.5200	2.2040	2.2225	0
07/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2403.1900	2400.3100	2.4032	2.4003	0
07/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2231.5700	2250.1800	2.2316	2.2502	0
07/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2378.6500	2375.8500	2.3787	2.3759	0
07/03/2024	R035 On 07-November-24			Bond Future	11.9669	11.9627	83.7275	83.7491	14,838
07/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3750.6900	3769.5300	3.7507	3.7695	0
07/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2726.7600	2723.9300	2.7268	2.7239	0
07/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3780.5300	3799.4200	3.7805	3.7994	0
07/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2706.6400	2703.8600	2.7066	2.7039	0
07/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3810.1900	3829.1400	3.8102	3.8291	0
07/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2686.3800	2683.6600	2.6864	2.6837	0
07/03/2024	R035 On 06-February-25			Bond Future	12.1061	12.1017	85.5135	85.5353	0
07/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3932.5100	3950.0200	3.9325	3.9500	0
07/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2440.0800	2435.8000	2.4401	2.4358	0
07/03/2024	R035 On 08-May-25			Bond Future	12.2559	12.2514	82.7667	82.7886	0
07/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2365.7400	2378.5800	2.3657	2.3786	0
07/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	4726.1300	4717.1300	4.7261	4.7171	0
07/03/2024	R053 On 02-May-24			Bond Future	12.4281	12.4396	94.8833	94.7987	5,189
07/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4750.6000	4695.6700	4.7506	4.6957	0
07/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	578.6000	608.3600	0.5786	0.6084	0
07/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4805.9800	4750.6400	4.8060	4.7506	0
07/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	566.4600	595.8100	0.5665	0.5958	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4861.3900	4805.6400	4.8614	4.8056	0
07/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	554.4500	583.3900	0.5545	0.5834	0
07/03/2024	R053 On 01-August-24			Bond Future	12.5384	12.5503	96.9673	96.8807	0
07/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5780.6700	5729.9600	5.7807	5.7300	0
07/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1677.5000	1713.4200	1.6775	1.7134	0
07/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5829.2700	5778.3000	5.8293	5.7783	0
07/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1659.6400	1695.3000	1.6596	1.6953	0
07/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5877.7600	5826.5300	5.8778	5.8265	0
07/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1641.7700	1677.1700	1.6418	1.6772	0
07/03/2024	R053 On 07-November-24			Bond Future	12.6659	12.6785	93.3748	93.2858	0
07/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4788.2500	4747.8200	4.7883	4.7478	0
07/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	3915.7300	3964.2500	3.9157	3.9643	0
07/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4828.3000	4787.6400	4.8283	4.7876	0
07/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3886.1300	3934.4200	3.8861	3.9344	0
07/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4868.4700	4827.5900	4.8685	4.8276	0
07/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3856.7400	3904.8100	3.8567	3.9048	0
07/03/2024	R053 On 06-February-25			Bond Future	12.7971	12.8102	95.3650	95.2737	0
07/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4795.9400	4751.4500	4.7959	4.7515	0
07/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	3811.2800	3858.0100	3.8113	3.8580	0
07/03/2024	R053 On 08-May-25			Bond Future	12.9422	12.9559	91.4644	91.3708	0
07/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3814.2400	3777.1900	3.8142	3.7772	0
07/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	5917.1100	5973.6500	5.9171	5.9737	0
07/03/2024	R186 On 02-May-24			Bond Future	8.9283	8.9232	107.5421	107.5541	93,097
07/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	2.9100	3.2400	0.0029	0.0032	0
07/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2236.0800	2224.3900	2.2361	2.2244	0
07/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	3.0900	3.4400	0.0031	0.0034	0
07/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2212.1400	2200.4700	2.2121	2.2005	0
07/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	3.4000	3.7800	0.0034	0.0038	0
07/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2188.3300	2176.6900	2.1883	2.1767	0
07/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1933.0500	1946.2000	1.9331	1.9462	2,030
07/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	72.2900	73.4200	0.0723	0.0734	0
07/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3396.0300	3408.5500	3.3960	3.4086	0
07/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	12.6700	13.1700	0.0127	0.0132	2,030
07/03/2024	R186 On 01-August-24			Bond Future	8.9281	8.9223	104.5958	104.6081	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	490.2500	497.3900	0.4903	0.4974	0
07/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1023.9200	1018.8000	1.0239	1.0188	0
07/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	500.3200	507.5300	0.5003	0.5075	0
07/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1012.4100	1007.3600	1.0124	1.0074	0
07/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	510.2300	517.5200	0.5102	0.5175	0
07/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1000.7400	995.7700	1.0007	0.9958	0
07/03/2024	R186 On 07-November-24			Bond Future	8.9363	8.9299	107.0552	107.0674	35,599
07/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1213.8300	1222.7700	1.2138	1.2228	0
07/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	842.6600	839.3700	0.8427	0.8394	0
07/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1226.1500	1235.1300	1.2262	1.2351	0
07/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	835.8700	832.6200	0.8359	0.8326	0
07/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1238.8700	1247.8900	1.2389	1.2479	0
07/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	829.4900	826.2800	0.8295	0.8263	0
07/03/2024	R186 On 06-February-25			Bond Future	8.9805	8.9734	104.0236	104.0357	0
07/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1106.6400	1114.4800	1.1066	1.1145	0
07/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1022.1200	1017.8800	1.0221	1.0179	0
07/03/2024	R186 On 08-May-25			Bond Future	9.0881	9.0801	106.1732	106.1850	0
07/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	544.8200	549.9900	0.5448	0.5500	0
07/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1469.7100	1463.0500	1.4697	1.4631	0
07/03/2024	R202 On 02-May-24			Bond Future	259.4176	259.6506	259.4176	259.6506	4,848
07/03/2024	R202 On 01-August-24			Bond Future	260.1015	260.3390	260.1015	260.3390	0
07/03/2024	R202 On 07-November-24			Bond Future	266.2847	266.5272	266.2847	266.5272	0
07/03/2024	R202 On 06-February-25			Bond Future	266.8219	267.0679	266.8219	267.0679	0
07/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	31.9300	277.9300	0.0319	0.2779	0
07/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	R202 On 08-May-25			Bond Future	272.4082	272.6582	272.4082	272.6582	0
07/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	98.1600	348.1500	0.0982	0.3482	0
07/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	R209 On 02-May-24			Bond Future	11.8519	11.8582	65.3615	65.3321	13,179
07/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	169.2300	170.6000	0.1692	0.1706	0
07/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3463.9900	3494.6700	3.4640	3.4947	0
07/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	175.8300	177.2000	0.1758	0.1772	0
07/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3420.6300	3451.3100	3.4206	3.4513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	182.6100	183.9900	0.1826	0.1840	0
07/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3377.5100	3408.2000	3.3775	3.4082	0
07/03/2024	R209 On 01-August-24			Bond Future	11.9520	11.9585	66.7970	66.7670	1,690
07/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1543.1800	1536.1900	1.5432	1.5362	0
07/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2341.3000	2364.3000	2.3413	2.3643	0
07/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1565.4300	1558.3400	1.5654	1.5583	0
07/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2316.7800	2339.6800	2.3168	2.3397	0
07/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1587.8500	1580.6500	1.5879	1.5807	0
07/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2292.4700	2315.2600	2.2925	2.3153	0
07/03/2024	R209 On 07-November-24			Bond Future	12.0690	12.0758	65.2105	65.1797	5,237
07/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	3084.3500	3072.7600	3.0844	3.0728	0
07/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2450.4600	2469.7200	2.4505	2.4697	0
07/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	3110.1500	3098.4800	3.1102	3.0985	0
07/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2431.6300	2450.8100	2.4316	2.4508	0
07/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	3136.0300	3124.2800	3.1360	3.1243	0
07/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2412.9300	2432.0300	2.4129	2.4320	0
07/03/2024	R209 On 06-February-25			Bond Future	12.1914	12.1986	66.6012	66.5695	0
07/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3264.1400	3249.5400	3.2641	3.2495	0
07/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2170.8500	2188.0100	2.1709	2.1880	0
07/03/2024	R209 On 08-May-25			Bond Future	12.3290	12.3365	64.8224	64.7896	0
07/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2142.7500	2132.4200	2.1428	2.1324	0
07/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4100.1900	4122.6200	4.1002	4.1226	0
07/03/2024	R210 On 02-May-24			Bond Future	233.1367	233.3404	233.1367	233.3404	198
07/03/2024	R210 On 01-August-24			Bond Future	238.3139	238.5220	238.3139	238.5220	300
07/03/2024	R210 On 07-November-24			Bond Future	240.6493	240.8613	240.6493	240.8613	0
07/03/2024	R210 On 06-February-25			Bond Future	245.8420	246.0577	245.8420	246.0577	0
07/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6231.9600	6447.6500	6.2320	6.4477	0
07/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	R210 On 08-May-25			Bond Future	247.5889	247.8073	247.5889	247.8073	0
07/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	441.1000	222.6600	0.4411	0.2227	0
07/03/2024	R213 On 02-May-24			Bond Future	10.6077	10.6189	84.0915	84.0442	25,824
07/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	455.0000	448.8200	0.4550	0.4488	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1857.4900	1898.6300	1.8575	1.8986	0
07/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	469.3300	462.9500	0.4693	0.4630	0
07/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1828.5900	1869.5300	1.8286	1.8695	0
07/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	483.9500	477.3600	0.4840	0.4774	0
07/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1800.0000	1840.7300	1.8000	1.8407	0
07/03/2024	R213 On 01-August-24			Bond Future	10.6847	10.6964	85.9385	85.8901	0
07/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2137.1400	2115.3100	2.1371	2.1153	0
07/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1418.3300	1444.8800	1.4183	1.4449	0
07/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2161.9700	2139.9600	2.1620	2.1400	0
07/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1402.3900	1428.7600	1.4024	1.4288	0
07/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2186.7100	2164.5200	2.1867	2.1645	0
07/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1386.3900	1412.5800	1.3864	1.4126	0
07/03/2024	R213 On 07-November-24			Bond Future	10.7867	10.7991	84.3979	84.3481	10,002
07/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3289.4000	3263.0200	3.2894	3.2630	0
07/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1618.7000	1642.0900	1.6187	1.6421	0
07/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3315.0900	3288.5800	3.3151	3.2886	0
07/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1605.4300	1628.6900	1.6054	1.6287	0
07/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3340.5800	3313.9500	3.3406	3.3140	0
07/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1591.9900	1615.1300	1.5920	1.6151	0
07/03/2024	R213 On 06-February-25			Bond Future	10.9045	10.9177	86.1990	86.1478	0
07/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3371.9700	3343.5900	3.3720	3.3436	0
07/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1669.5600	1692.3700	1.6696	1.6924	0
07/03/2024	R213 On 08-May-25			Bond Future	11.0381	11.0521	84.4217	84.3691	0
07/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1655.5600	1637.8200	1.6556	1.6378	0
07/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3623.6200	3658.5100	3.6236	3.6585	0
07/03/2024	R214 On 02-May-24			Bond Future	12.3116	12.3229	60.3177	60.2643	23,361
07/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	100.6300	100.1500	0.1006	0.1002	0
07/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4339.2900	4392.2200	4.3393	4.3922	0
07/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	105.0700	104.5400	0.1051	0.1045	0
07/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4291.2900	4344.1700	4.2913	4.3442	0
07/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	109.6900	109.1200	0.1097	0.1091	0
07/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4243.5300	4296.3700	4.2435	4.2964	0
07/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	857.9300	847.6400	0.8579	0.8476	10,000
07/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1772.6400	1815.7600	1.7726	1.8158	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	898.2900	887.4900	0.8983	0.8875	5,110
07/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1716.4900	1759.1000	1.7165	1.7591	0
07/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2992.5800	2960.1800	2.9926	2.9602	0
07/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	446.8400	467.8500	0.4468	0.4679	15,110
07/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5407.9500	5362.4500	5.4080	5.3625	0
07/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	109.7700	117.6800	0.1098	0.1177	15,110
07/03/2024	R214 On 01-August-24			Bond Future	12.4127	12.4245	61.6426	61.5879	0
07/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1477.7700	1461.4500	1.4778	1.4615	0
07/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2673.0300	2711.3300	2.6730	2.7113	0
07/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1499.2300	1482.7300	1.4992	1.4827	0
07/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2646.4900	2684.6100	2.6465	2.6846	0
07/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1520.8500	1504.1600	1.5209	1.5042	0
07/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2620.1700	2658.1000	2.6202	2.6581	0
07/03/2024	R214 On 07-November-24			Bond Future	12.5337	12.5460	59.7849	59.7288	0
07/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	3027.5100	3003.0900	3.0275	3.0031	0
07/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2724.7400	2756.4300	2.7247	2.7564	0
07/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	3052.8800	3028.3300	3.0529	3.0283	0
07/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2704.6400	2736.2000	2.7046	2.7362	0
07/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	3078.3400	3053.6500	3.0783	3.0537	0
07/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2684.6700	2716.0900	2.6847	2.7161	0
07/03/2024	R214 On 06-February-25			Bond Future	12.6612	12.6740	61.0602	61.0026	0
07/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2949.4500	2922.9300	2.9495	2.9229	0
07/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	2729.8900	2760.9300	2.7299	2.7609	0
07/03/2024	R214 On 08-May-25			Bond Future	12.7955	12.8088	59.0158	58.9568	0
07/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2325.5800	2303.5500	2.3256	2.3036	0
07/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4124.0900	4161.0500	4.1241	4.1611	0
07/03/2024	R248 On 02-May-24			Bond Future	12.4905	12.5019	73.3266	73.2619	246,040
07/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	37.9400	38.0300	0.0379	0.0380	0
07/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	6727.6700	6792.4900	6.7277	6.7925	0
07/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	51.7900	51.8000	0.0518	0.0518	0
07/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6345.5400	6410.2800	6.3455	6.4103	0
07/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	54.4600	54.4600	0.0545	0.0545	0
07/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6282.5500	6347.2800	6.2826	6.3473	0
07/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	57.2500	57.2300	0.0573	0.0572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6219.7800	6284.4900	6.2198	6.2845	0
07/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1299.8500	1284.0300	1.2999	1.2840	0
07/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	1816.2000	1865.1100	1.8162	1.8651	0
07/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	4066.9100	4024.4600	4.0669	4.0245	0
07/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	439.7900	462.0700	0.4398	0.4621	0
07/03/2024	R248 On 01-August-24			Bond Future	12.5984	12.6103	74.9372	74.8710	13,000
07/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1756.0700	1737.2900	1.7561	1.7373	0
07/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3457.6400	3505.0500	3.4576	3.5051	0
07/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1781.4800	1762.4900	1.7815	1.7625	0
07/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3424.8700	3472.0700	3.4249	3.4721	0
07/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1806.8900	1787.6800	1.8069	1.7877	0
07/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3392.1800	3439.1600	3.3922	3.4392	0
07/03/2024	R248 On 07-November-24			Bond Future	12.7270	12.7394	72.2472	72.1792	0
07/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3629.4800	3600.1500	3.6295	3.6002	0
07/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3339.6800	3378.3100	3.3397	3.3783	0
07/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3659.6900	3630.2000	3.6597	3.6302	0
07/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3315.4600	3353.9300	3.3155	3.3539	0
07/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3689.9900	3660.3300	3.6900	3.6603	0
07/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3291.4100	3329.7100	3.2914	3.3297	0
07/03/2024	R248 On 06-February-25			Bond Future	12.8623	12.8753	73.7880	73.7183	0
07/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2993.7800	2965.1700	2.9938	2.9652	0
07/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	3822.1300	3863.2100	3.8221	3.8632	0
07/03/2024	R248 On 08-May-25			Bond Future	13.0045	13.0180	70.8615	70.7900	0
07/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2812.5100	2785.8400	2.8125	2.7858	0
07/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5007.5900	5052.4000	5.0076	5.0524	0
07/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0