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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	2025 On 02-May-24			Bond Future	176.0600	176.0600	176.0600	176.0600	0
06/05/2024	2025 On 01-August-24			Bond Future	181.7924	181.7403	181.7924	181.7403	5,540
06/05/2024	2025 On 07-November-24			Bond Future	186.1706	186.1170	186.1706	186.1170	4,944
06/05/2024	2029 On 02-May-24			Bond Future	127.5300	127.5300	127.5300	127.5300	0
06/05/2024	2029 On 01-August-24			Bond Future	131.2930	131.2670	131.2930	131.2670	8,481
06/05/2024	2029 On 07-November-24			Bond Future	133.0477	133.0209	133.0477	133.0209	0
06/05/2024	2029 On 06-February-25			Bond Future	135.9989	135.9711	135.9989	135.9711	0
06/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3598.8600	3571.0900	3.5989	3.5711	0
06/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2029 On 08-May-25			Bond Future	137.5677	137.5390	137.5677	137.5390	0
06/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	282.2900	311.0500	0.2823	0.3111	0
06/05/2024	2029 On 07-August-25			Bond Future	140.4511	140.4210	140.4511	140.4210	0
06/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	3041.1200	3011.0200	3.0411	3.0110	0
06/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2030 On 02-May-24			Bond Future	9.8200	9.8200	94.2712	94.2712	0
06/05/2024	2030 On 01-August-24			Bond Future	10.6708	10.7091	89.2516	89.1068	117,435
06/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	720.5500	696.7700	0.7206	0.6968	600
06/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2488.4000	2609.4700	2.4884	2.6095	0
06/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	943.7400	912.5200	0.9437	0.9125	0
06/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	2092.8400	2206.4700	2.0928	2.2065	0
06/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	958.9800	927.2700	0.9590	0.9273	0
06/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	2069.5900	2182.7300	2.0696	2.1827	0
06/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	974.5500	942.3300	0.9746	0.9423	0
06/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	2046.6800	2159.3100	2.0467	2.1593	0
06/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1551.8600	1502.2700	1.5519	1.5023	600
06/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1403.4100	1498.6700	1.4034	1.4987	0
06/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3021.8700	2938.3500	3.0219	2.9384	0
06/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	639.7200	701.0500	0.6397	0.7011	600
06/05/2024	2030 On 07-November-24			Bond Future	10.7745	10.8153	91.3779	91.2296	33,476
06/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1097.5200	1061.3600	1.0975	1.0614	600
06/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3185.0300	3297.2600	3.1850	3.2973	0
06/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1901.7500	1845.7700	1.9018	1.8458	600
06/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	2137.3200	2229.7300	2.1373	2.2297	0
06/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1958.9900	1901.7700	1.9590	1.9018	0
06/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	2084.9300	2176.1000	2.0849	2.1761	0
06/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1978.0900	1920.4600	1.9781	1.9205	0
06/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	2067.5200	2158.2800	2.0675	2.1583	0
06/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1997.5400	1939.5000	1.9975	1.9395	0
06/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	2050.4900	2140.8400	2.0505	2.1408	0
06/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4780.5400	4680.0700	4.7805	4.6801	0
06/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	758.0800	806.0000	0.7581	0.8060	600
06/05/2024	2030 On 06-February-25			Bond Future	10.8883	10.9318	89.3727	89.2207	0
06/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2043.1700	1986.1700	2.0432	1.9862	0
06/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2776.5700	2871.4800	2.7766	2.8715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	2030 On 08-May-25			Bond Future	11.0246	11.0709	91.3279	91.1724	0
06/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1109.1000	1073.2600	1.1091	1.0733	0
06/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4878.7500	4998.3700	4.8788	4.9984	0
06/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1578.8500	1532.1400	1.5789	1.5321	1,640
06/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	4017.9100	4126.6600	4.0179	4.1267	0
06/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2165.3600	2107.2100	2.1654	2.1072	2,280
06/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3297.2400	3394.5500	3.2972	3.3946	0
06/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4513.0200	4422.1200	4.5130	4.4221	0
06/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1762.3500	1826.9100	1.7624	1.8269	1,640
06/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5498.7600	5398.1100	5.4988	5.3981	0
06/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1404.9400	1459.7500	1.4049	1.4598	2,280
06/05/2024	2030 On 07-August-25			Bond Future	11.2112	11.2610	89.2061	89.0470	0
06/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1715.1500	1663.9000	1.7152	1.6639	1,054
06/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	4093.3000	4201.1900	4.0933	4.2012	0
06/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2713.4200	2644.2100	2.7134	2.6442	0
06/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	3037.8600	3127.7900	3.0379	3.1278	0
06/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4734.0900	4639.3000	4.7341	4.6393	0
06/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1883.7000	1948.0500	1.8837	1.9481	1,054
06/05/2024	2032 On 02-May-24			Bond Future	10.5500	10.5500	88.6940	88.6940	0
06/05/2024	2032 On 01-August-24			Bond Future	11.5199	11.5526	86.5254	86.3798	100,501
06/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	976.5300	954.0600	0.9765	0.9541	600
06/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2827.0000	2950.1500	2.8270	2.9502	0
06/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1009.9700	986.6400	1.0100	0.9866	0
06/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2768.9200	2891.2100	2.7689	2.8912	0
06/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1027.1100	1003.3400	1.0271	1.0033	0
06/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2740.3500	2862.2000	2.7404	2.8622	0
06/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1044.2700	1020.0600	1.0443	1.0201	0
06/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2711.8300	2833.2400	2.7118	2.8332	0
06/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2025.8500	1978.3600	2.0259	1.9784	600
06/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1625.8400	1723.9700	1.6258	1.7240	0
06/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4101.3300	4016.0700	4.1013	4.0161	0
06/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	677.8800	738.2400	0.6779	0.7382	600
06/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4884.7300	4788.7700	4.8847	4.7888	0
06/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	499.0900	548.7500	0.4991	0.5488	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	2032 On 07-November-24			Bond Future	11.6504	11.6849	84.4189	84.2696	52,520
06/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1480.0700	1444.7800	1.4801	1.4448	600
06/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3861.4300	3975.3600	3.8614	3.9754	0
06/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2181.1800	2132.6900	2.1812	2.1327	0
06/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2966.4900	3067.2200	2.9665	3.0672	0
06/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2202.9700	2154.1100	2.2030	2.1541	0
06/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2944.4900	3044.8500	2.9445	3.0449	0
06/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2224.6300	2175.3900	2.2246	2.1754	0
06/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2922.4000	3022.3800	2.9224	3.0224	0
06/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2494.9300	2441.1200	2.4949	2.4411	600
06/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2669.8800	2765.2900	2.6699	2.7653	0
06/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2565.0000	2510.0500	2.5650	2.5101	1,615
06/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2609.9000	2704.1700	2.6099	2.7042	0
06/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6307.3400	6207.5800	6.3073	6.2076	0
06/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	919.5300	968.9900	0.9195	0.9690	600
06/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7594.2300	7482.1400	7.5942	7.4821	0
06/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	600.8000	637.9300	0.6008	0.6379	1,615
06/05/2024	2032 On 06-February-25			Bond Future	11.7856	11.8220	86.2709	86.1182	0
06/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2906.0700	2846.3000	2.9061	2.8463	0
06/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	3182.9800	3275.8800	3.1830	3.2759	0
06/05/2024	2032 On 08-May-25			Bond Future	11.9312	11.9694	83.9912	83.8349	0
06/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1683.8700	1645.7500	1.6839	1.6458	0
06/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5997.5100	6115.6600	5.9975	6.1157	0
06/05/2024	2032 On 07-August-25			Bond Future	12.1119	12.1524	85.7262	85.5662	0
06/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3595.9500	3528.0300	3.5960	3.5280	0
06/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	4001.1100	4093.1900	4.0011	4.0932	0
06/05/2024	2033 On 02-May-24			Bond Future	121.0700	121.0700	121.0700	121.0700	0
06/05/2024	2033 On 01-August-24			Bond Future	123.0980	123.3611	123.0980	123.3611	7,742
06/05/2024	2033 On 07-November-24			Bond Future	124.5575	124.8267	124.5575	124.8267	0
06/05/2024	2033 On 06-February-25			Bond Future	127.3204	127.5952	127.3204	127.5952	0
06/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2380.3500	2655.2000	2.3804	2.6552	0
06/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2033 On 08-May-25			Bond Future	128.5961	128.8766	128.5961	128.8766	0
06/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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06/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2023.9100	1743.3600	2.0239	1.7434	0
06/05/2024	2033 On 07-August-25			Bond Future	131.2914	131.5773	131.2914	131.5773	0
06/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2641.4300	2927.3000	2.6414	2.9273	0
06/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2037 On 02-May-24			Bond Future	11.4400	11.4400	82.7696	82.7696	0
06/05/2024	2037 On 01-August-24			Bond Future	12.5873	12.5836	74.7375	74.7560	192,819
06/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	997.4500	1033.9600	0.9975	1.0340	0
06/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3559.4200	3577.4800	3.5594	3.5775	0
06/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1015.3600	1052.1200	1.0154	1.0521	0
06/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3524.5600	3542.8700	3.5246	3.5429	0
06/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1033.3200	1070.3400	1.0333	1.0703	1,383
06/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3489.8000	3508.3700	3.4898	3.5084	0
06/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3924.5800	3970.8900	3.9246	3.9709	0
06/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1076.9900	1104.8500	1.0770	1.1049	1,383
06/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6318.4200	6358.1800	6.3184	6.3582	0
06/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	479.3900	500.7000	0.4794	0.5007	1,383
06/05/2024	2037 On 07-November-24			Bond Future	12.7260	12.7222	76.5180	76.5368	9,175
06/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2593.7400	2626.5600	2.5937	2.6266	0
06/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3369.0600	3383.0300	3.3691	3.3830	0
06/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2618.8300	2651.7400	2.6188	2.6517	0
06/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3344.1000	3358.1600	3.3441	3.3582	0
06/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2644.2600	2677.2500	2.6443	2.6773	0
06/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3319.5200	3333.6600	3.3195	3.3337	0
06/05/2024	2037 On 06-February-25			Bond Future	12.8680	12.8640	73.9357	73.9547	0
06/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3373.9500	3403.1200	3.3740	3.4031	0
06/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3898.9700	3909.1200	3.8990	3.9091	0
06/05/2024	2037 On 08-May-25			Bond Future	13.0224	13.0184	75.5523	75.5715	3,975
06/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2565.4100	2588.8300	2.5654	2.5888	0
06/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6364.8700	6369.0800	6.3649	6.3691	0
06/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3185.6300	3210.9800	3.1856	3.2110	15,000
06/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5476.6000	5482.7400	5.4766	5.4827	0
06/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5047.3600	5076.0900	5.0474	5.0761	7,500
06/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3747.6700	3757.1900	3.7477	3.7572	0
06/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5184.6400	5213.5200	5.1846	5.2135	7,500

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06/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3654.3900	3664.0600	3.6544	3.6641	0
06/05/2024	2037 On 07-August-25			Bond Future	13.2070	13.2028	72.8516	72.8708	0
06/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4221.1500	4245.9700	4.2212	4.2460	0
06/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5142.1200	5147.7000	5.1421	5.1477	0
06/05/2024	2038 On 02-May-24			Bond Future	132.0900	132.0900	132.0900	132.0900	0
06/05/2024	2038 On 01-August-24			Bond Future	132.1721	132.2920	132.1721	132.2920	3,564
06/05/2024	2038 On 07-November-24			Bond Future	135.3552	135.4778	135.3552	135.4778	1,615
06/05/2024	2038 On 06-February-25			Bond Future	136.2281	136.3533	136.2281	136.3533	0
06/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	998.1300	1123.3200	0.9981	1.1233	0
06/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2038 On 08-May-25			Bond Future	139.2420	139.3694	139.2420	139.3694	0
06/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	438.0500	310.6300	0.4381	0.3106	0
06/05/2024	2038 On 07-August-25			Bond Future	139.9806	140.1100	139.9806	140.1100	0
06/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	420.5700	549.9700	0.4206	0.5500	0
06/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2040 On 02-May-24			Bond Future	11.6100	11.6100	83.6939	83.6939	0
06/05/2024	2040 On 01-August-24			Bond Future	12.8651	12.8510	74.4576	74.5319	44,910
06/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	909.1100	961.5600	0.9091	0.9616	680
06/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	4103.5000	4081.7200	4.1035	4.0817	0
06/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	978.9300	1033.3700	0.9789	1.0334	0
06/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3948.1800	3928.3900	3.9482	3.9284	0
06/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	996.9500	1051.8900	0.9970	1.0519	0
06/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3910.0700	3890.7800	3.9101	3.8908	0
06/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1015.0400	1070.4700	1.0150	1.0705	0
06/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3872.1000	3853.3000	3.8721	3.8533	0
06/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2287.0700	2364.3200	2.2871	2.3643	0
06/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2208.2000	2211.2200	2.2082	2.2112	680
06/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2490.8300	2570.0800	2.4908	2.5701	7,500
06/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	2044.1800	2049.2000	2.0442	2.0492	0
06/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4253.0500	4341.2200	4.2531	4.3412	0
06/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1112.4500	1126.3900	1.1125	1.1264	680
06/05/2024	2040 On 07-November-24			Bond Future	13.0066	12.9920	76.2314	76.3074	80,938

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2731.9000	2793.5200	2.7319	2.7935	0
06/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3604.0700	3589.7400	3.6041	3.5897	0
06/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2758.2200	2820.0900	2.7582	2.8201	0
06/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3577.5800	3563.5000	3.5776	3.5635	0
06/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2784.6500	2846.7600	2.7847	2.8468	0
06/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3551.2600	3537.4200	3.5513	3.5374	0
06/05/2024	2040 On 06-February-25			Bond Future	13.1508	13.1356	73.3921	73.4695	14
06/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3331.3200	3389.4400	3.3313	3.3894	0
06/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4364.6000	4345.3300	4.3646	4.3453	0
06/05/2024	2040 On 08-May-25			Bond Future	13.3064	13.2906	74.9966	75.0755	3,900
06/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2680.8900	2728.5000	2.6809	2.7285	0
06/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6183.8600	6152.5700	6.1839	6.1526	0
06/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2940.6800	2990.5600	2.9407	2.9906	15,000
06/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5803.3700	5774.3500	5.8034	5.7744	0
06/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4658.7100	4720.0000	4.6587	4.7200	7,500
06/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4045.5300	4027.9200	4.0455	4.0279	0
06/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4854.9900	4917.2700	4.8550	4.9173	7,500
06/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3898.1700	3881.5500	3.8982	3.8816	0
06/05/2024	2040 On 07-August-25			Bond Future	13.4906	13.4741	72.0331	72.1132	0
06/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4357.1100	4413.1000	4.3571	4.4131	0
06/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5346.2800	5322.1200	5.3463	5.3221	0
06/05/2024	2044 On 02-May-24			Bond Future	11.6600	11.6600	80.0103	80.0103	0
06/05/2024	2044 On 01-August-24			Bond Future	12.9458	12.9265	70.5413	70.6434	119,241
06/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	745.3400	799.8700	0.7453	0.7999	0
06/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4415.9300	4368.4300	4.4159	4.3684	0
06/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	760.5600	815.7100	0.7606	0.8157	0
06/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4373.6800	4326.8000	4.3737	4.3268	0
06/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	776.0900	831.8700	0.7761	0.8319	0
06/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4331.8000	4285.5500	4.3318	4.2856	0
06/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2356.6900	2449.4800	2.3567	2.4495	0
06/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	2071.3800	2062.1400	2.0714	2.0621	5,000
06/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3132.6300	3233.7200	3.1326	3.2337	0
06/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1556.0100	1555.0700	1.5560	1.5551	15,000
06/05/2024	2044 On 07-November-24			Bond Future	13.0825	13.0625	72.2218	72.3262	234

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2723.2600	2798.5200	2.7233	2.7985	0
06/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3681.6000	3652.5100	3.6816	3.6525	0
06/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2749.6600	2825.2300	2.7497	2.8252	0
06/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3654.9300	3626.1500	3.6549	3.6262	0
06/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2775.9600	2851.8500	2.7760	2.8519	0
06/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3628.2300	3599.7700	3.6282	3.5998	0
06/05/2024	2044 On 06-February-25			Bond Future	13.2214	13.2006	69.4198	69.5263	0
06/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3284.8200	3356.9100	3.2848	3.3569	0
06/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4324.1400	4289.7600	4.3241	4.2898	0
06/05/2024	2044 On 08-May-25			Bond Future	13.3707	13.3490	70.9373	71.0459	0
06/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2793.4800	2854.2500	2.7935	2.8543	0
06/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6180.9900	6133.1500	6.1810	6.1332	0
06/05/2024	2044 On 07-August-25			Bond Future	13.5466	13.5240	68.0151	68.1256	0
06/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4288.6700	4359.7900	4.2887	4.3598	0
06/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5311.5400	5272.1600	5.3115	5.2722	0
06/05/2024	2046 On 02-May-24			Bond Future	116.8300	116.8300	116.8300	116.8300	0
06/05/2024	2046 On 01-August-24			Bond Future	115.1605	115.1358	115.1605	115.1358	12,200
06/05/2024	2046 On 07-November-24			Bond Future	115.7227	115.6972	115.7227	115.6972	5,116
06/05/2024	2046 On 06-February-25			Bond Future	118.2890	118.2626	118.2890	118.2626	0
06/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4278.9500	4252.5700	4.2790	4.2526	0
06/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2046 On 08-May-25			Bond Future	118.6420	118.6147	118.6420	118.6147	0
06/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3328.0400	3355.3400	3.3280	3.3553	0
06/05/2024	2046 On 07-August-25			Bond Future	121.1262	121.0977	121.1262	121.0977	0
06/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2436.2100	2407.6700	2.4362	2.4077	0
06/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2050 On 02-May-24			Bond Future	116.8700	116.8700	116.8700	116.8700	0
06/05/2024	2050 On 01-August-24			Bond Future	114.2555	113.8421	114.2555	113.8421	11,346
06/05/2024	2050 On 07-November-24			Bond Future	117.0072	116.5837	117.0072	116.5837	4,227
06/05/2024	2050 On 06-February-25			Bond Future	117.2299	116.7967	117.2299	116.7967	0
06/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1629.8700	1196.6500	1.6299	1.1967	0
06/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	2050 On 08-May-25			Bond Future	119.8233	119.3800	119.8233	119.3800	0
06/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1336.7200	1779.9700	1.3367	1.7800	0
06/05/2024	2050 On 07-August-25			Bond Future	119.9055	119.4523	119.9055	119.4523	0
06/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	15.4500	0.0000	0.0155	0.0000	0
06/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	437.6900	0.0000	0.4377	0
06/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
06/05/2024	AL37 On 01-August-24			Index Future	954.4630	952.9660	954.4630	952.9660	0
06/05/2024	AL37 On 07-November-24			Index Future	977.2070	975.6720	977.2070	975.6720	0
06/05/2024	AL37 On 06-February-25			Index Future	998.6690	997.0920	998.6690	997.0920	0
06/05/2024	AL37 On 08-May-25			Index Future	1020.5660	1018.9470	1020.5660	1,018.9470	0
06/05/2024	AL37 On 07-August-25			Index Future	1041.7790	1040.1120	1041.7790	1,040.1120	0
06/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
06/05/2024	AL7T On 01-August-24			Index Future	1104.2070	1103.3250	1104.2070	1,103.3250	0
06/05/2024	AL7T On 07-November-24			Index Future	1130.5190	1129.6130	1130.5190	1,129.6130	0
06/05/2024	AL7T On 06-February-25			Index Future	1155.3480	1154.4130	1155.3480	1,154.4130	0
06/05/2024	AL7T On 08-May-25			Index Future	1180.6800	1179.7160	1180.6800	1,179.7160	0
06/05/2024	AL7T On 07-August-25			Index Future	1205.2210	1204.2210	1205.2210	1,204.2210	0
06/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
06/05/2024	ALBI On 01-August-24			Index Future	960.9470	960.6590	960.9470	960.6590	91
06/05/2024	ALBI On 07-November-24			Index Future	983.8450	983.5480	983.8450	983.5480	16
06/05/2024	ALBI On 06-February-25			Index Future	1005.4530	1005.1420	1005.4530	1,005.1420	0
06/05/2024	ALBI On 08-May-25			Index Future	1027.4990	1027.1730	1027.4990	1,027.1730	0
06/05/2024	ALBI On 07-August-25			Index Future	1048.8560	1048.5090	1048.8560	1,048.5090	0
06/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	ES33 On 02-May-24			Bond Future	12.2600	12.2600	74.9856	74.9856	0
06/05/2024	ES33 On 01-August-24			Bond Future	13.0009	13.0027	74.0365	74.0290	0
06/05/2024	ES33 On 07-November-24			Bond Future	13.1822	13.1841	72.0160	72.0082	0
06/05/2024	ES33 On 06-February-25			Bond Future	13.3699	13.3720	73.6123	73.6042	0
06/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	119.2700	127.4300	0.1193	0.1274	0
06/05/2024	ES33 On 08-May-25			Bond Future	13.5635	13.5657	71.4348	71.4263	0
06/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3337.1700	3345.7100	3.3372	3.3457	0
06/05/2024	ES33 On 07-August-25			Bond Future	13.7909	13.7933	72.9252	72.9161	0
06/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	879.4200	888.5200	0.8794	0.8885	0
06/05/2024	ES42 On 02-May-24			Bond Future	12.6500	12.6500	71.0855	71.0855	0
06/05/2024	ES42 On 01-August-24			Bond Future	13.3231	13.3143	69.8402	69.8836	0
06/05/2024	ES42 On 07-November-24			Bond Future	13.4807	13.4715	67.2534	67.2977	0
06/05/2024	ES42 On 06-February-25			Bond Future	13.6357	13.6261	68.7435	68.7886	0
06/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	349.9900	395.0800	0.3500	0.3951	0
06/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	ES42 On 08-May-25			Bond Future	13.8011	13.7912	65.9940	66.0399	0
06/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2636.9000	2591.0100	2.6369	2.5910	0
06/05/2024	ES42 On 07-August-25			Bond Future	13.9874	13.9772	67.3672	67.4137	0
06/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	904.9400	858.5000	0.9049	0.8585	0
06/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
06/05/2024	GOVI On 01-August-24			GOVI	946.5000	946.1820	946.5000	946.1820	727
06/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	31300.0000	28120.0000	3.1300	2.8120	0
06/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	31200.0000	28020.0000	3.1200	2.8020	0
06/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	31100.0000	27920.0000	3.1100	2.7920	0
06/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	GOVI On 07-November-24			GOVI	969.0540	968.7260	969.0540	968.7260	0
06/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	202740.0000	199460.0000	20.2740	19.9460	0
06/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	202640.0000	199360.0000	20.2640	19.9360	0
06/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	202540.0000	199260.0000	20.2540	19.9260	0
06/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	GOVI On 06-February-25			GOVI	990.3370	989.9940	990.3370	989.9940	0
06/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	183370.0000	179940.0000	18.3370	17.9940	0
06/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	GOVI On 08-May-25			GOVI	1012.0510	1011.6940	1012.0510	1,011.6940	0
06/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	99490.0000	103060.0000	9.9490	10.3060	0
06/05/2024	GOVI On 07-August-25			GOVI	1033.0880	1032.7080	1033.0880	1,032.7080	0
06/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	220880.0000	217080.0000	22.0880	21.7080	0
06/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
06/05/2024	IGOV On 01-August-24			Index Future	352.7540	352.5850	352.7540	352.5850	586
06/05/2024	IGOV On 07-November-24			Index Future	361.2510	361.0760	361.2510	361.0760	16
06/05/2024	IGOV On 06-February-25			Index Future	369.2670	369.0860	369.2670	369.0860	0
06/05/2024	IGOV On 08-May-25			Index Future	377.4440	377.2560	377.4440	377.2560	0
06/05/2024	IGOV On 07-August-25			Index Future	385.3680	385.1710	385.3680	385.1710	0
06/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3350	8.3400	91.6650	91.6600	0
06/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3450	8.3400	91.6550	91.6600	0
06/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
06/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
06/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
06/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
06/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
06/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
06/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
06/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
06/05/2024	R035 On 02-May-24			Bond Future	11.2000	11.2000	87.2568	87.2568	0
06/05/2024	R035 On 01-August-24			Bond Future	12.2258	12.2220	84.2358	84.2550	76,098
06/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1111.6500	1149.9300	1.1117	1.1499	0
06/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3342.8400	3361.9800	3.3428	3.3620	0
06/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1130.5700	1169.1000	1.1306	1.1691	0
06/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3309.6000	3328.9900	3.3096	3.3290	0
06/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1149.6800	1188.4500	1.1497	1.1885	0
06/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3276.5900	3296.2200	3.2766	3.2962	0
06/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2044.5800	2090.2500	2.0446	2.0903	5,100
06/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2174.1200	2200.6500	2.1741	2.2007	0
06/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2757.7600	2805.1800	2.7578	2.8052	0
06/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1642.2300	1670.5100	1.6422	1.6705	5,100
06/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2911.6800	2959.2100	2.9117	2.9592	0
06/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1550.3700	1578.7600	1.5504	1.5788	2,740
06/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4794.7200	4839.5800	4.7947	4.8396	0
06/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	798.9800	824.7000	0.7990	0.8247	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4905.4100	4949.9700	4.9054	4.9500	0
06/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	769.5500	794.9700	0.7696	0.7950	8,650
06/05/2024	R035 On 07-November-24			Bond Future	12.3671	12.3632	81.7264	81.7459	90,250
06/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2477.9500	2510.5700	2.4780	2.5106	0
06/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3455.0500	3468.1500	3.4551	3.4682	0
06/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2502.4800	2535.2000	2.5025	2.5352	0
06/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3429.6200	3442.8200	3.4296	3.4428	0
06/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2527.1400	2559.9500	2.5271	2.5600	0
06/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3404.3600	3417.6500	3.4044	3.4177	0
06/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2551.6800	2584.5700	2.5517	2.5846	1,000
06/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3379.0300	3392.4000	3.3790	3.3924	0
06/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5621.7200	5658.0400	5.6217	5.6580	0
06/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1532.8800	1549.6800	1.5329	1.5497	1,000
06/05/2024	R035 On 06-February-25			Bond Future	12.5139	12.5098	83.5196	83.5393	0
06/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3356.3000	3385.6300	3.3563	3.3856	0
06/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3857.8200	3867.4400	3.8578	3.8674	0
06/05/2024	R035 On 08-May-25			Bond Future	12.6609	12.6567	80.8297	80.8496	0
06/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2262.3700	2284.6600	2.2624	2.2847	0
06/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6559.8300	6562.1800	6.5598	6.5622	0
06/05/2024	R035 On 07-August-25			Bond Future	12.8386	12.8343	82.4996	82.5195	0
06/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4102.0600	4126.6900	4.1021	4.1267	0
06/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4974.2000	4978.9100	4.9742	4.9789	0
06/05/2024	R053 On 02-May-24			Bond Future	13.0300	13.0300	90.6438	90.6438	0
06/05/2024	R053 On 01-August-24			Bond Future	12.8054	12.7860	95.0728	95.2081	0
06/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4325.4600	4461.4500	4.3255	4.4615	0
06/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	2116.8500	2117.5400	2.1169	2.1175	0
06/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4368.5100	4504.8400	4.3685	4.5048	0
06/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	2093.4400	2094.4700	2.0934	2.0945	0
06/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4411.7000	4548.3700	4.4117	4.5484	0
06/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	2070.2700	2071.6400	2.0703	2.0716	0
06/05/2024	R053 On 07-November-24			Bond Future	12.9405	12.9202	91.4646	91.6030	0
06/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3723.2600	3824.5500	3.7233	3.8246	0
06/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4760.8900	4723.7900	4.7609	4.7238	0
06/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3758.2900	3859.9800	3.7583	3.8600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4726.2700	4689.5700	4.7263	4.6896	0
06/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3793.4500	3895.5600	3.7935	3.8956	0
06/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4691.8700	4655.5900	4.6919	4.6556	0
06/05/2024	R053 On 06-February-25			Bond Future	13.0746	13.0536	93.4707	93.6120	0
06/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4703.4700	4802.1200	4.7035	4.8021	0
06/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5613.0300	5570.4400	5.6130	5.5704	0
06/05/2024	R053 On 08-May-25			Bond Future	13.2146	13.1927	89.6426	89.7866	0
06/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4026.7600	4110.8800	4.0268	4.1109	0
06/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7951.3700	7891.4600	7.9514	7.8915	0
06/05/2024	R053 On 07-August-25			Bond Future	13.3765	13.3537	91.4909	91.6374	0
06/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5855.0300	5950.0900	5.8550	5.9501	0
06/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	7198.1900	7146.7400	7.1982	7.1467	0
06/05/2024	R186 On 02-May-24			Bond Future	8.0000	8.0000	109.7512	109.7512	0
06/05/2024	R186 On 01-August-24			Bond Future	9.3080	9.3422	103.7853	103.7127	82,871
06/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	105.6600	99.9300	0.1057	0.0999	0
06/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1449.8600	1516.7600	1.4499	1.5168	0
06/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	109.6000	103.6800	0.1096	0.1037	0
06/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1432.2200	1498.9300	1.4322	1.4989	0
06/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	113.6500	107.5200	0.1137	0.1075	0
06/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1414.6900	1481.1900	1.4147	1.4812	0
06/05/2024	R186 On 07-November-24			Bond Future	9.3535	9.3927	106.2580	106.1835	34,925
06/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	580.6000	556.1800	0.5806	0.5562	0
06/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	1006.6000	1056.6200	1.0066	1.0566	0
06/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	590.8300	566.1400	0.5908	0.5661	0
06/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	997.7200	1047.4700	0.9977	1.0475	0
06/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	600.8400	575.8800	0.6008	0.5759	0
06/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	988.6300	1038.1100	0.9886	1.0381	0
06/05/2024	R186 On 06-February-25			Bond Future	9.4222	9.4674	103.2732	103.1968	0
06/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	593.2200	568.7700	0.5932	0.5688	0
06/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1259.1300	1311.0300	1.2591	1.3110	0
06/05/2024	R186 On 08-May-25			Bond Future	9.5203	9.5734	105.5331	105.4548	0
06/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	327.0500	310.9100	0.3271	0.3109	0
06/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1891.9700	1954.1500	1.8920	1.9542	0
06/05/2024	R186 On 07-August-25			Bond Future	9.7492	9.8134	102.4004	102.3198	0

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06/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	606.7500	578.8400	0.6068	0.5788	1,983
06/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1273.6100	1326.2100	1.2736	1.3262	0
06/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	913.1100	877.3000	0.9131	0.8773	0
06/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	999.9000	1044.6000	0.9999	1.0446	0
06/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1378.2800	1333.7600	1.3783	1.3338	0
06/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	752.7200	788.7100	0.7527	0.7887	1,983
06/05/2024	R202 On 02-May-24			Bond Future	255.8900	255.8900	255.8900	255.8900	0
06/05/2024	R202 On 01-August-24			Bond Future	258.7368	259.0925	258.7368	259.0925	441
06/05/2024	R202 On 07-November-24			Bond Future	264.9683	265.3323	264.9683	265.3323	460
06/05/2024	R202 On 06-February-25			Bond Future	265.5990	265.9704	265.5990	265.9704	0
06/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1191.0200	819.6500	1.1910	0.8197	0
06/05/2024	R202 On 08-May-25			Bond Future	271.4755	271.8542	271.4755	271.8542	0
06/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	834.5100	455.8200	0.8345	0.4558	0
06/05/2024	R202 On 07-August-25			Bond Future	271.7955	272.1805	271.7955	272.1805	0
06/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	195.4900	580.5400	0.1955	0.5805	0
06/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	R209 On 02-May-24			Bond Future	11.1800	11.1800	68.6063	68.6063	0
06/05/2024	R209 On 01-August-24			Bond Future	12.2978	12.2991	65.2323	65.2265	15,309
06/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	850.9600	875.8300	0.8510	0.8758	0
06/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3213.8300	3244.4800	3.2138	3.2445	0
06/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	866.4200	891.4400	0.8664	0.8914	0
06/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3182.5200	3213.3200	3.1825	3.2133	0
06/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	882.0500	907.2200	0.8821	0.9072	0
06/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3151.4200	3182.3700	3.1514	3.1824	0
06/05/2024	R209 On 07-November-24			Bond Future	12.4245	12.4259	63.6288	63.6228	5,237
06/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2156.3900	2174.3800	2.1564	2.1744	0
06/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3104.2300	3128.2500	3.1042	3.1283	0
06/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2177.8200	2195.8300	2.1778	2.1958	0
06/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	3081.0300	3105.0700	3.0810	3.1051	0
06/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2199.5200	2217.5500	2.1995	2.2176	0
06/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	3058.1500	3082.2100	3.0582	3.0822	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	R209 On 06-February-25			Bond Future	12.5517	12.5532	65.0247	65.0184	0
06/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2962.1200	2976.2400	2.9621	2.9762	0
06/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3445.3200	3465.7600	3.4453	3.4658	0
06/05/2024	R209 On 08-May-25			Bond Future	12.6854	12.6869	63.2904	63.2838	0
06/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2186.4900	2197.8900	2.1865	2.1979	0
06/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5675.9000	5693.9400	5.6759	5.6939	0
06/05/2024	R209 On 07-August-25			Bond Future	12.8429	12.8446	64.5977	64.5906	0
06/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3766.3500	3776.1100	3.7664	3.7761	0
06/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4446.9200	4463.7700	4.4469	4.4638	0
06/05/2024	R210 On 02-May-24			Bond Future	234.5300	234.5300	234.5300	234.5300	0
06/05/2024	R210 On 01-August-24			Bond Future	239.1124	239.1095	239.1124	239.1095	1,336
06/05/2024	R210 On 07-November-24			Bond Future	241.5189	241.5156	241.5189	241.5156	0
06/05/2024	R210 On 06-February-25			Bond Future	246.8757	246.8717	246.8757	246.8717	0
06/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7265.6700	7261.7000	7.2657	7.2617	0
06/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	R210 On 08-May-25			Bond Future	248.9064	248.9016	248.9064	248.9016	0
06/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	876.3600	871.5500	0.8764	0.8716	0
06/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	R210 On 07-August-25			Bond Future	254.1213	254.1152	254.1213	254.1152	0
06/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5681.3400	5675.2100	5.6813	5.6752	0
06/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2024	R213 On 02-May-24			Bond Future	10.2900	10.2900	85.4508	85.4508	0
06/05/2024	R213 On 01-August-24			Bond Future	11.1877	11.2151	83.8968	83.7871	25,429
06/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	986.8100	971.0900	0.9868	0.9711	0
06/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2309.7000	2403.5900	2.3097	2.4036	0
06/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1002.9200	986.8700	1.0029	0.9869	0
06/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2285.0400	2378.6000	2.2850	2.3786	0
06/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1019.0400	1002.6500	1.0190	1.0027	0
06/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2260.4200	2353.6400	2.2604	2.3536	0
06/05/2024	R213 On 07-November-24			Bond Future	11.3114	11.3404	82.3334	82.2212	10,002
06/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2049.7700	2013.7000	2.0498	2.0137	0
06/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2443.5600	2519.7600	2.4436	2.5198	0
06/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2069.7900	2033.4300	2.0698	2.0334	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2424.6200	2500.5300	2.4246	2.5005	0
06/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2090.1400	2053.4900	2.0901	2.0535	0
06/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2406.0400	2481.6600	2.4060	2.4817	0
06/05/2024	R213 On 06-February-25			Bond Future	11.4447	11.4754	84.1402	84.0252	0
06/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2486.7600	2444.6600	2.4868	2.4447	0
06/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2843.1300	2916.0300	2.8431	2.9160	0
06/05/2024	R213 On 08-May-25			Bond Future	11.5811	11.6135	82.4190	82.3013	0
06/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1403.8700	1377.8200	1.4039	1.3778	0
06/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5374.6500	5466.3100	5.3747	5.4663	0
06/05/2024	R213 On 07-August-25			Bond Future	11.7577	11.7921	84.1239	84.0033	0
06/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3123.1000	3073.5400	3.1231	3.0735	0
06/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3466.2600	3537.2700	3.4663	3.5373	0
06/05/2024	R214 On 02-May-24			Bond Future	11.4700	11.4700	64.5040	64.5040	0
06/05/2024	R214 On 01-August-24			Bond Future	12.6132	12.6041	60.7203	60.7617	9,613
06/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	952.5100	994.5100	0.9525	0.9945	0
06/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3070.0600	3070.6400	3.0701	3.0706	0
06/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	969.3400	1011.6600	0.9693	1.0117	0
06/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	3038.8900	3039.7900	3.0389	3.0398	0
06/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	986.3400	1028.9800	0.9863	1.0290	0
06/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	3007.9500	3009.1700	3.0080	3.0092	0
06/05/2024	R214 On 07-November-24			Bond Future	12.7380	12.7286	58.8592	58.9015	1,770
06/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2422.8600	2465.4100	2.4229	2.4654	0
06/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	3045.7900	3046.0200	3.0458	3.0460	0
06/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2445.8100	2488.4900	2.4458	2.4885	0
06/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	3023.2700	3023.6300	3.0233	3.0236	0
06/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2469.0200	2511.8500	2.4690	2.5119	0
06/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	3001.0500	3001.5600	3.0011	3.0016	0
06/05/2024	R214 On 06-February-25			Bond Future	12.8652	12.8554	60.1506	60.1937	0
06/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2899.1300	2937.8600	2.8991	2.9379	0
06/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3589.1400	3584.7600	3.5891	3.5848	0
06/05/2024	R214 On 08-May-25			Bond Future	12.9908	12.9807	58.1582	58.2021	0
06/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2431.9200	2464.2100	2.4319	2.4642	0
06/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5088.0400	5076.4600	5.0880	5.0765	0
06/05/2024	R214 On 07-August-25			Bond Future	13.1389	13.1285	59.3596	59.4041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3702.7800	3738.5200	3.7028	3.7385	0
06/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4430.2000	4421.4400	4.4302	4.4214	0
06/05/2024	R248 On 02-May-24			Bond Future	11.4700	11.4700	79.5547	79.5547	0
06/05/2024	R248 On 01-August-24			Bond Future	12.8368	12.8174	73.6273	73.7324	247,230
06/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	995.6300	1060.2700	0.9956	1.0603	0
06/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	4007.0800	3966.6400	4.0071	3.9666	0
06/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1014.2000	1079.4600	1.0142	1.0795	0
06/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3967.4700	3927.6500	3.9675	3.9277	0
06/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1032.9800	1098.8600	1.0330	1.0989	0
06/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3928.1500	3888.9500	3.9282	3.8890	0
06/05/2024	R248 On 07-November-24			Bond Future	12.9714	12.9511	70.9287	71.0363	11,423
06/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2784.9000	2862.3200	2.7849	2.8623	0
06/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3813.6000	3783.4400	3.8136	3.7834	0
06/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2811.6500	2889.4100	2.8117	2.8894	0
06/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3785.9200	3756.1000	3.7859	3.7561	0
06/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2838.5200	2916.6000	2.8385	2.9166	0
06/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3758.4400	3728.9400	3.7584	3.7289	0
06/05/2024	R248 On 06-February-25			Bond Future	13.1085	13.0875	72.4848	72.5945	0
06/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2884.7700	2953.5700	2.8848	2.9536	0
06/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	5016.3200	4975.4400	5.0163	4.9754	0
06/05/2024	R248 On 08-May-25			Bond Future	13.2440	13.2222	69.6167	69.7286	0
06/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3019.6100	3083.6300	3.0196	3.0836	0
06/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6459.4900	6411.5800	6.4595	6.4116	0
06/05/2024	R248 On 07-August-25			Bond Future	13.4034	13.3807	71.0538	71.1677	0
06/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4505.1700	4578.9400	4.5052	4.5789	0
06/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5485.3800	5445.2900	5.4854	5.4453	0
06/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0