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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	2025 On 01-August-24			Bond Future	181.8060	181.7792	181.8060	181.7792	4,870
03/06/2024	2025 On 07-November-24			Bond Future	186.1438	186.1162	186.1438	186.1162	4,944
03/06/2024	2029 On 01-August-24			Bond Future	130.3158	130.1201	130.3158	130.1201	9,594
03/06/2024	2029 On 07-November-24			Bond Future	132.0200	131.8196	132.0200	131.8196	62
03/06/2024	2029 On 06-February-25			Bond Future	134.9513	134.7462	134.9513	134.7462	0
03/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2551.2900	2346.2300	2.5513	2.3462	0
03/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2029 On 08-May-25			Bond Future	136.5065	136.2971	136.5065	136.2971	0
03/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1343.5500	1552.9000	1.3436	1.5529	0
03/06/2024	2029 On 07-August-25			Bond Future	139.4157	139.2012	139.4157	139.2012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2005.6900	1791.2400	2.0057	1.7912	0
03/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2030 On 01-August-24			Bond Future	10.6309	10.7570	89.4030	88.9258	118,829
03/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	437.1400	339.2000	0.4371	0.3392	600
03/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	2053.6100	2432.8800	2.0536	2.4329	0
03/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	646.9300	513.4800	0.6469	0.5135	0
03/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1644.6500	1988.4100	1.6447	1.9884	0
03/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	661.8400	526.0400	0.6618	0.5260	0
03/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1621.0700	1962.4800	1.6211	1.9625	0
03/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	676.9700	538.8000	0.6770	0.5388	0
03/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1597.7200	1936.7600	1.5977	1.9368	0
03/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1272.4700	1054.6200	1.2725	1.0546	600
03/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	972.6400	1232.0000	0.9726	1.2320	0
03/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2867.6900	2518.0200	2.8677	2.5180	0
03/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	334.1600	461.7000	0.3342	0.4617	600
03/06/2024	2030 On 07-November-24			Bond Future	10.7376	10.8718	91.5127	91.0241	54,260
03/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	858.0400	721.8400	0.8580	0.7218	600
03/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2810.8100	3163.1900	2.8108	3.1632	0
03/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1649.9100	1432.8400	1.6499	1.4328	600
03/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1750.7400	2022.2500	1.7507	2.0223	0
03/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1707.5400	1485.5100	1.7075	1.4855	0
03/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1698.7400	1965.2900	1.6987	1.9653	0
03/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1726.9900	1503.3000	1.7270	1.5033	0
03/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1681.6800	1946.5700	1.6817	1.9466	0
03/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1746.7800	1521.4400	1.7468	1.5214	0
03/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1664.9900	1928.2300	1.6650	1.9282	0
03/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4646.5300	4266.7500	4.6465	4.2668	0
03/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	489.3300	598.1300	0.4893	0.5981	600
03/06/2024	2030 On 06-February-25			Bond Future	10.8484	10.9913	89.5125	89.0131	0
03/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1794.0800	1583.0000	1.7941	1.5830	0
03/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2387.6000	2676.0000	2.3876	2.6760	0
03/06/2024	2030 On 08-May-25			Bond Future	10.9805	11.1329	91.4759	90.9652	0
03/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	876.0900	753.9500	0.8761	0.7540	0
03/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4497.7200	4886.2700	4.4977	4.8863	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1307.7200	1143.7600	1.3077	1.1438	1,640
03/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3598.7600	3945.4900	3.5988	3.9455	0
03/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1872.1900	1663.3500	1.8722	1.6634	2,280
03/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2856.0500	3157.9000	2.8561	3.1579	0
03/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4273.2600	3940.3700	4.2733	3.9404	0
03/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1374.5700	1552.3700	1.3746	1.5524	1,640
03/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5296.4200	4929.5200	5.2964	4.9295	0
03/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1054.5800	1198.3700	1.0546	1.1984	2,280
03/06/2024	2030 On 07-August-25			Bond Future	11.1535	11.3168	89.3908	88.8689	0
03/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1531.6300	1352.2000	1.5316	1.3522	1,054
03/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3725.1600	4067.6000	3.7252	4.0676	0
03/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2540.6200	2293.8400	2.5406	2.2938	0
03/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2680.4400	2955.5300	2.6804	2.9555	0
03/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4610.5000	4271.8400	4.6105	4.2718	0
03/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1575.4900	1758.7000	1.5755	1.7587	1,054
03/06/2024	2032 On 01-August-24			Bond Future	11.4753	11.5954	86.7240	86.1900	94,251
03/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	633.7300	508.3100	0.6337	0.5083	600
03/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2285.6300	2694.2500	2.2856	2.6943	0
03/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	666.2900	535.9600	0.6663	0.5360	0
03/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2226.6700	2630.3800	2.2267	2.6304	0
03/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	682.9400	550.1400	0.6829	0.5501	0
03/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2197.6100	2598.8500	2.1976	2.5989	0
03/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	699.7200	564.4200	0.6997	0.5644	0
03/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2168.7100	2567.4500	2.1687	2.5675	0
03/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1728.0400	1471.9700	1.7280	1.4720	600
03/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1129.4600	1407.4300	1.1295	1.4074	0
03/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1866.6500	1597.7700	1.8667	1.5978	0
03/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	1047.2600	1312.4200	1.0473	1.3124	100
03/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3990.7200	3585.4600	3.9907	3.5855	0
03/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	368.7000	497.4800	0.3687	0.4975	600
03/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4833.8700	4395.8400	4.8339	4.3958	0
03/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	249.6600	345.6700	0.2497	0.3457	11,000
03/06/2024	2032 On 07-November-24			Bond Future	11.6079	11.7344	84.6028	84.0561	52,889
03/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1150.6600	988.7400	1.1507	0.9887	600

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03/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3348.0500	3732.8200	3.3481	3.7328	0
03/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1840.2000	1615.4300	1.8402	1.6154	0
03/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2441.5400	2763.4600	2.4415	2.7635	0
03/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1862.0800	1635.5500	1.8621	1.6356	0
03/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2419.6300	2739.7900	2.4196	2.7398	0
03/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1883.8700	1655.5800	1.8839	1.6556	0
03/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2397.6700	2716.0700	2.3977	2.7161	0
03/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2158.0900	1908.7800	2.1581	1.9088	600
03/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2149.0700	2446.4500	2.1491	2.4465	0
03/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2229.4600	1974.9500	2.2295	1.9750	1,615
03/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2090.3900	2382.5700	2.0904	2.3826	0
03/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	6147.0900	5714.3800	6.1471	5.7144	0
03/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	575.3100	689.2900	0.5753	0.6893	600
03/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	7513.2800	7042.5800	7.5133	7.0426	0
03/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	335.8800	411.8700	0.3359	0.4119	1,615
03/06/2024	2032 On 06-February-25			Bond Future	11.7405	11.8735	86.4612	85.9023	0
03/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2599.5100	2339.6600	2.5995	2.3397	0
03/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2686.1600	2985.2000	2.6862	2.9852	0
03/06/2024	2032 On 08-May-25			Bond Future	11.8826	12.0225	84.1902	83.6188	0
03/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1400.9600	1243.0900	1.4010	1.2431	0
03/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5515.5800	5929.1000	5.5156	5.9291	0
03/06/2024	2032 On 07-August-25			Bond Future	12.0529	12.2003	85.9607	85.3769	0
03/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3393.1000	3113.7700	3.3931	3.1138	0
03/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3563.7200	3868.2000	3.5637	3.8682	0
03/06/2024	2033 On 01-August-24			Bond Future	121.9673	121.9471	121.9673	121.9471	7,742
03/06/2024	2033 On 07-November-24			Bond Future	123.3746	123.3537	123.3746	123.3537	0
03/06/2024	2033 On 06-February-25			Bond Future	126.1140	126.0924	126.1140	126.0924	0
03/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1174.0300	1152.4400	1.1740	1.1524	0
03/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2033 On 08-May-25			Bond Future	127.3726	127.3508	127.3726	127.3508	0
03/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	3247.3900	3269.1900	3.2474	3.2692	0
03/06/2024	2033 On 07-August-25			Bond Future	130.0872	130.0645	130.0872	130.0645	0
03/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	1437.2400	1414.4500	1.4372	1.4145	0

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03/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2037 On 01-August-24			Bond Future	12.5520	12.6924	74.9149	74.2117	190,374
03/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	581.4500	440.7800	0.5815	0.4408	0
03/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	2966.0000	3528.5900	2.9660	3.5286	0
03/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	596.5700	452.9600	0.5966	0.4530	0
03/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	2928.3500	3488.0000	2.9284	3.4880	0
03/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	611.8400	465.2800	0.6118	0.4653	1,383
03/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	2890.9000	3447.6000	2.8909	3.4476	0
03/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	3578.3700	3085.0800	3.5784	3.0851	0
03/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	553.3600	763.3300	0.5534	0.7633	1,383
03/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	6179.5700	5560.4600	6.1796	5.5605	0
03/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	163.1200	247.2700	0.1631	0.2473	1,383
03/06/2024	2037 On 07-November-24			Bond Future	12.6927	12.8392	76.6827	75.9627	14,225
03/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2176.4100	1872.7500	2.1764	1.8728	0
03/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2787.0400	3203.3400	2.7870	3.2033	0
03/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2201.5600	1895.6000	2.2016	1.8956	0
03/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2762.1400	3176.1400	2.7621	3.1761	0
03/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2227.0500	1918.7900	2.2271	1.9188	0
03/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2737.6200	3149.3200	2.7376	3.1493	0
03/06/2024	2037 On 06-February-25			Bond Future	12.8328	12.9855	74.1059	73.3700	0
03/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2998.3800	2660.2700	2.9984	2.6603	0
03/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3353.1500	3750.9400	3.3532	3.7509	0
03/06/2024	2037 On 08-May-25			Bond Future	12.9849	13.1441	75.7307	74.9785	3,975
03/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2203.6400	1949.8800	2.2036	1.9499	0
03/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	5824.7300	6323.2100	5.8247	6.3232	0
03/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2819.3400	2519.0500	2.8193	2.5191	15,000
03/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4931.9400	5383.8900	4.9319	5.3839	0
03/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4709.7900	4297.7900	4.7098	4.2978	7,500
03/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3231.7300	3571.9700	3.2317	3.5720	0
03/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4850.6000	4431.7300	4.8506	4.4317	7,500
03/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3141.9800	3475.3500	3.1420	3.4754	0
03/06/2024	2037 On 07-August-25			Bond Future	13.1617	13.3281	73.0619	72.2935	0
03/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3954.8700	3594.0200	3.9549	3.5940	0
03/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	4665.4800	5073.1000	4.6655	5.0731	0

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03/06/2024	2038 On 01-August-24			Bond Future	130.4265	130.2585	130.4265	130.2585	3,162
03/06/2024	2038 On 07-November-24			Bond Future	133.5382	133.3663	133.5382	133.3663	425
03/06/2024	2038 On 06-February-25			Bond Future	134.3791	134.2036	134.3791	134.2036	0
03/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	850.9200	1026.4200	0.8509	1.0264	0
03/06/2024	2038 On 08-May-25			Bond Future	137.3588	137.1791	137.3588	137.1791	0
03/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2321.2100	2500.8700	2.3212	2.5009	0
03/06/2024	2038 On 07-August-25			Bond Future	138.1126	137.9296	138.1126	137.9296	0
03/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1447.4100	1630.4500	1.4474	1.6305	0
03/06/2024	2040 On 01-August-24			Bond Future	12.7723	12.9127	74.9501	74.2068	41,551
03/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	564.6400	425.5400	0.5646	0.4255	680
03/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	3266.5800	3870.7500	3.2666	3.8708	0
03/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	626.6500	475.2900	0.6267	0.4753	0
03/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	3103.4500	3695.3600	3.1035	3.6954	0
03/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	642.9200	488.4100	0.6429	0.4884	0
03/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	3063.5900	3652.3500	3.0636	3.6524	0
03/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	659.3600	501.6900	0.6594	0.5017	0
03/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	3023.9700	3609.5700	3.0240	3.6096	0
03/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1952.4800	1599.5700	1.9525	1.5996	0
03/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1381.1600	1771.5200	1.3812	1.7715	680
03/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	2174.0300	1795.4100	2.1740	1.7954	7,500
03/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1234.9300	1599.5800	1.2349	1.5996	0
03/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	4131.3000	3585.8300	4.1313	3.5858	0
03/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	498.2500	696.0500	0.4983	0.6961	680
03/06/2024	2040 On 07-November-24			Bond Future	12.9132	13.0595	76.7187	75.9577	91,394
03/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	863.7500	705.4700	0.8638	0.7055	640
03/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	5323.3300	5925.9700	5.3233	5.9260	0
03/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1820.6000	1545.9000	1.8206	1.5459	0
03/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	3490.5600	3976.7800	3.4906	3.9768	640
03/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2434.1200	2100.5000	2.4341	2.1005	0
03/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2819.0600	3246.3600	2.8191	3.2464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2461.6900	2125.6500	2.4617	2.1257	0
03/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2793.8200	3218.7000	2.7938	3.2187	0
03/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	2489.4000	2150.9300	2.4894	2.1509	0
03/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2768.7800	3191.2300	2.7688	3.1912	0
03/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3350.1800	2943.8800	3.3502	2.9439	0
03/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2124.8100	2479.4300	2.1248	2.4794	640
03/06/2024	2040 On 06-February-25			Bond Future	13.0531	13.2055	73.8920	73.1142	14
03/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	3091.4200	2738.9200	3.0914	2.7389	0
03/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	3624.8000	4050.0500	3.6248	4.0501	0
03/06/2024	2040 On 08-May-25			Bond Future	13.2037	13.3626	75.5120	74.7169	3,900
03/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2674.9100	2379.4600	2.6749	2.3795	0
03/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	5662.4700	6162.1000	5.6625	6.1621	0
03/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2944.7100	2629.4300	2.9447	2.6294	15,000
03/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	5291.9900	5771.7900	5.2920	5.7718	0
03/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4730.7000	4307.1200	4.7307	4.3071	7,500
03/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3602.1100	3973.6100	3.6021	3.9736	0
03/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4933.7500	4499.8100	4.9338	4.4998	7,500
03/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	3461.5200	3822.6600	3.4615	3.8227	0
03/06/2024	2040 On 07-August-25			Bond Future	13.3776	13.5435	72.5875	71.7753	0
03/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4363.9800	3971.8200	4.3640	3.9718	0
03/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4798.7300	5218.7700	4.7987	5.2188	0
03/06/2024	2044 On 01-August-24			Bond Future	12.8184	12.9586	71.2199	70.4738	120,876
03/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	504.4100	377.9600	0.5044	0.3780	0
03/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	3496.4600	4116.1200	3.4965	4.1161	0
03/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	518.4700	389.1400	0.5185	0.3891	0
03/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	3453.0500	4069.8300	3.4531	4.0698	0
03/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	532.8100	400.5400	0.5328	0.4005	0
03/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	3409.9800	4023.8200	3.4100	4.0238	0
03/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	2204.7000	1823.1000	2.2047	1.8231	0
03/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1240.8500	1605.3600	1.2409	1.6054	5,000
03/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	3075.4100	2608.2400	3.0754	2.6082	0
03/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	820.2500	1099.1900	0.8203	1.0992	15,000
03/06/2024	2044 On 07-November-24			Bond Future	12.9529	13.0990	72.9004	72.1366	234
03/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	2516.4200	2175.7800	2.5164	2.1758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2796.1400	3219.3100	2.7961	3.2193	0
03/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	2544.4400	2201.3700	2.5444	2.2014	0
03/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2771.0900	3191.8300	2.7711	3.1918	0
03/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	2572.5800	2227.1000	2.5726	2.2271	0
03/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2746.2300	3164.5600	2.7462	3.1646	0
03/06/2024	2044 On 06-February-25			Bond Future	13.0861	13.2382	70.1152	69.3345	0
03/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3224.3500	2862.2200	3.2244	2.8622	0
03/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	3568.2600	3986.8500	3.5683	3.9869	0
03/06/2024	2044 On 08-May-25			Bond Future	13.2289	13.3873	71.6523	70.8542	0
03/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2843.6400	2535.2700	2.8436	2.5353	0
03/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	5516.1700	6005.8500	5.5162	6.0059	0
03/06/2024	2044 On 07-August-25			Bond Future	13.3933	13.5586	68.7718	67.9566	0
03/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4400.5600	4001.0000	4.4006	4.0010	0
03/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4666.7100	5082.4000	4.6667	5.0824	0
03/06/2024	2046 On 01-August-24			Bond Future	112.8840	112.1917	112.8840	112.1917	12,498
03/06/2024	2046 On 07-November-24			Bond Future	113.3694	112.6608	113.3694	112.6608	4,862
03/06/2024	2046 On 06-February-25			Bond Future	115.8866	115.1618	115.8866	115.1618	0
03/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	1876.6000	1151.8000	1.8766	1.1518	0
03/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2046 On 08-May-25			Bond Future	116.1966	115.4566	116.1966	115.4566	0
03/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5773.4300	6513.4100	5.7734	6.5134	0
03/06/2024	2046 On 07-August-25			Bond Future	118.6711	117.9148	118.6711	117.9148	0
03/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	18.8700	775.2400	0.0189	0.7752	0
03/06/2024	2050 On 01-August-24			Bond Future	110.7285	110.7089	110.7285	110.7089	11,346
03/06/2024	2050 On 07-November-24			Bond Future	113.3704	113.3503	113.3704	113.3503	4,091
03/06/2024	2050 On 06-February-25			Bond Future	113.5206	113.5005	113.5206	113.5005	0
03/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	2079.4000	2099.4700	2.0794	2.0995	0
03/06/2024	2050 On 08-May-25			Bond Future	116.0378	116.0169	116.0378	116.0169	0
03/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	5122.2200	5143.0600	5.1222	5.1431	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	2050 On 07-August-25			Bond Future	116.0878	116.0673	116.0878	116.0673	0
03/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	3802.2000	3822.7300	3.8022	3.8227	0
03/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	AL37 On 01-August-24			Index Future	956.5240	951.3720	956.5240	951.3720	0
03/06/2024	AL37 On 07-November-24			Index Future	979.0990	973.8230	979.0990	973.8230	0
03/06/2024	AL37 On 06-February-25			Index Future	1000.6180	995.2210	1000.6180	995.2210	0
03/06/2024	AL37 On 08-May-25			Index Future	1022.6010	1017.0790	1022.6010	1,017.0790	0
03/06/2024	AL37 On 07-August-25			Index Future	1044.2070	1038.5560	1044.2070	1,038.5560	0
03/06/2024	AL7T On 01-August-24			Index Future	1107.2890	1098.5910	1107.2890	1,098.5910	0
03/06/2024	AL7T On 07-November-24			Index Future	1133.4220	1124.5160	1133.4220	1,124.5160	0
03/06/2024	AL7T On 06-February-25			Index Future	1158.3340	1149.2260	1158.3340	1,149.2260	0
03/06/2024	AL7T On 08-May-25			Index Future	1183.7820	1174.4660	1183.7820	1,174.4660	0
03/06/2024	AL7T On 07-August-25			Index Future	1208.7930	1199.2650	1208.7930	1,199.2650	0
03/06/2024	ALBI On 01-August-24			Index Future	964.6190	957.6290	964.6190	957.6290	126
03/06/2024	ALBI On 07-November-24			Index Future	987.3850	980.2280	987.3850	980.2280	16
03/06/2024	ALBI On 06-February-25			Index Future	1009.0870	1001.7670	1009.0870	1,001.7670	0
03/06/2024	ALBI On 08-May-25			Index Future	1031.2560	1023.7690	1031.2560	1,023.7690	0
03/06/2024	ALBI On 07-August-25			Index Future	1053.0440	1045.3860	1053.0440	1,045.3860	0
03/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	ES33 On 01-August-24			Bond Future	12.9690	13.1151	74.1700	73.5614	0
03/06/2024	ES33 On 07-November-24			Bond Future	13.1527	13.3061	72.1366	71.5134	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	ES33 On 06-February-25			Bond Future	13.3385	13.4992	73.7377	73.1006	0
03/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6.1500	0.0000	0.0062	0.0000	0
03/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	631.0100	0.0000	0.6310	0
03/06/2024	ES33 On 08-May-25			Bond Future	13.5295	13.6979	71.5673	70.9158	0
03/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3204.7200	3856.1900	3.2047	3.8562	0
03/06/2024	ES33 On 07-August-25			Bond Future	13.7480	13.9247	73.0874	72.4217	0
03/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	717.2000	1382.8800	0.7172	1.3829	0
03/06/2024	ES42 On 01-August-24			Bond Future	13.3272	13.4727	69.8203	69.1116	0
03/06/2024	ES42 On 07-November-24			Bond Future	13.4881	13.6402	67.2175	66.4919	0
03/06/2024	ES42 On 06-February-25			Bond Future	13.6430	13.8015	68.7090	67.9671	0
03/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	315.4900	0.0000	0.3155	0.0000	0
03/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	426.4000	0.0000	0.4264	0
03/06/2024	ES42 On 08-May-25			Bond Future	13.8079	13.9733	65.9627	65.2042	0
03/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2668.2100	3426.7400	2.6682	3.4267	0
03/06/2024	ES42 On 07-August-25			Bond Future	13.9888	14.1615	67.3608	66.5859	0
03/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	911.3400	1686.3200	0.9113	1.6863	0
03/06/2024	GOVI On 01-August-24			GOVI	950.2070	943.3490	950.2070	943.3490	726
03/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	68370.0000	0.0000	6.8370	0.0000	0
03/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	210.0000	0.0000	0.0210	0
03/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	68270.0000	0.0000	6.8270	0.0000	0
03/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	310.0000	0.0000	0.0310	0
03/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	68170.0000	0.0000	6.8170	0.0000	0
03/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	410.0000	0.0000	0.0410	0
03/06/2024	GOVI On 07-November-24			GOVI	972.6330	965.6110	972.6330	965.6110	0
03/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	238530.0000	168310.0000	23.8530	16.8310	0
03/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	238430.0000	168210.0000	23.8430	16.8210	0
03/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	238330.0000	168110.0000	23.8330	16.8110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	GOVI On 06-February-25			GOVI	994.0100	986.8290	994.0100	986.8290	0
03/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	220100.0000	148290.0000	22.0100	14.8290	0
03/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	GOVI On 08-May-25			GOVI	1015.8480	1008.5020	1015.8480	1,008.5020	0
03/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	61520.0000	134980.0000	6.1520	13.4980	0
03/06/2024	GOVI On 07-August-25			GOVI	1037.3110	1029.7980	1037.3110	1,029.7980	0
03/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	263110.0000	187980.0000	26.3110	18.7980	0
03/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/06/2024	IGOV On 01-August-24			Index Future	347.8780	347.1650	347.8780	347.1650	587
03/06/2024	IGOV On 07-November-24			Index Future	356.1790	355.4480	356.1790	355.4480	16
03/06/2024	IGOV On 06-February-25			Index Future	364.0890	363.3400	364.0890	363.3400	0
03/06/2024	IGOV On 08-May-25			Index Future	372.1690	371.4000	372.1690	371.4000	0
03/06/2024	IGOV On 07-August-25			Index Future	380.1110	379.3210	380.1110	379.3210	0
03/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
03/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
03/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
03/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
03/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
03/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
03/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
03/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/06/2024	R035 On 01-August-24			Bond Future	12.1688	12.3143	84.5225	83.7929	61,037
03/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	714.2900	542.4300	0.7143	0.5424	0
03/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	2658.7900	3216.5900	2.6588	3.2166	0
03/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	731.5400	556.4300	0.7315	0.5564	0
03/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	2623.8800	3178.4300	2.6239	3.1784	0
03/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	749.0500	570.6600	0.7491	0.5707	0
03/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	2589.2700	3140.5400	2.5893	3.1405	0
03/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1632.5700	1314.9900	1.6326	1.3150	5,100
03/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1475.4200	1887.5000	1.4754	1.8875	0
03/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	2390.0600	1982.9100	2.3901	1.9829	0
03/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	987.8400	1310.3500	0.9878	1.3104	5,100
03/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	2556.6200	2132.5100	2.5566	2.1325	0
03/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	908.6200	1214.1700	0.9086	1.2142	2,740
03/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	4621.4500	4044.8200	4.6215	4.0448	0
03/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	339.0200	492.0500	0.3390	0.4921	7,500
03/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	4742.8300	4159.8700	4.7428	4.1599	0
03/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	320.2800	466.9800	0.3203	0.4670	8,650
03/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	5233.9600	4627.6900	5.2340	4.6277	0
03/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	254.5300	377.9200	0.2545	0.3779	8,000
03/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	5357.9500	4746.3400	5.3580	4.7463	0
03/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	240.1900	358.2400	0.2402	0.3582	0
03/06/2024	R035 On 07-November-24			Bond Future	12.3113	12.4635	82.0015	81.2546	103,454
03/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2121.1700	1811.1800	2.1212	1.8112	0
03/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2823.1700	3260.1200	2.8232	3.2601	0
03/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2146.0000	1833.6200	2.1460	1.8336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2798.0400	3232.6000	2.7980	3.2326	0
03/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2171.2000	1856.4200	2.1712	1.8564	0
03/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2773.3200	3205.4800	2.7733	3.2055	0
03/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2196.3200	1879.1600	2.1963	1.8792	1,000
03/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2748.5700	3178.3500	2.7486	3.1784	0
03/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	5411.4900	4882.4700	5.4115	4.8825	0
03/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1047.5500	1265.4700	1.0476	1.2655	1,000
03/06/2024	R035 On 06-February-25			Bond Future	12.4551	12.6142	83.8029	83.0393	0
03/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	3049.0400	2694.8300	3.0490	2.6948	0
03/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3267.2900	3676.6100	3.2673	3.6766	0
03/06/2024	R035 On 08-May-25			Bond Future	12.5985	12.7647	81.1238	80.3433	0
03/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1480.9000	1282.0700	1.4809	1.2821	400
03/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	7124.4700	7706.1100	7.1245	7.7061	0
03/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1993.8000	1746.1900	1.9938	1.7462	0
03/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	5997.1300	6529.9900	5.9971	6.5300	0
03/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	4060.2500	3665.5100	4.0603	3.6655	0
03/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	3582.4400	3968.1700	3.5824	3.9682	400
03/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5917.9800	5431.6000	5.9180	5.4316	0
03/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2471.9700	2766.0600	2.4720	2.7661	400
03/06/2024	R035 On 07-August-25			Bond Future	12.7668	12.9407	82.8302	82.0329	0
03/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3952.0500	3575.9600	3.9521	3.5760	0
03/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	4493.6000	4914.8300	4.4936	4.9148	0
03/06/2024	R053 On 01-August-24			Bond Future	12.7277	12.8627	95.6167	94.6757	0
03/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	3926.1900	3354.2900	3.9262	3.3543	0
03/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1173.6700	1542.7100	1.1737	1.5427	0
03/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	3973.6100	3397.7200	3.9736	3.3977	0
03/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1154.6300	1519.6800	1.1546	1.5197	0
03/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	4021.2100	3441.3500	4.0212	3.4414	0
03/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1135.8700	1496.9500	1.1359	1.4970	0
03/06/2024	R053 On 07-November-24			Bond Future	12.8624	13.0034	92.0003	91.0371	0
03/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	3284.6100	2860.2900	3.2846	2.8603	0
03/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	3786.5500	4325.4000	3.7866	4.3254	0
03/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3320.9800	2893.6400	3.3210	2.8936	0
03/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	3753.2700	4289.1000	3.7533	4.2891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3357.5200	2927.1700	3.3575	2.9272	0
03/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	3720.2500	4253.0700	3.7203	4.2531	0
03/06/2024	R053 On 06-February-25			Bond Future	12.9929	13.1398	94.0208	93.0362	0
03/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	4339.1000	3879.6600	4.3391	3.8797	0
03/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	4698.5600	5223.7100	4.6986	5.2237	0
03/06/2024	R053 On 08-May-25			Bond Future	13.1287	13.2819	90.2099	89.2035	0
03/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	3715.0400	3322.7400	3.7150	3.3227	0
03/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	7072.3500	7686.4300	7.0724	7.6864	0
03/06/2024	R053 On 07-August-25			Bond Future	13.2814	13.4414	92.1046	91.0765	0
03/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	5611.3800	5118.7500	5.6114	5.1188	0
03/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	6340.8900	6876.3300	6.3409	6.8763	0
03/06/2024	R186 On 01-August-24			Bond Future	9.2488	9.3521	103.9109	103.6916	84,927
03/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	27.8200	17.0700	0.0278	0.0171	0
03/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1246.3700	1454.9600	1.2464	1.4550	0
03/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	29.8700	18.4300	0.0299	0.0184	0
03/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1226.8400	1434.7400	1.2268	1.4347	0
03/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	31.9700	19.8300	0.0320	0.0198	0
03/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1207.3600	1414.5600	1.2074	1.4146	0
03/06/2024	R186 On 07-November-24			Bond Future	9.2982	9.4164	106.3631	106.1385	38,587
03/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	538.1900	453.7100	0.5382	0.4537	0
03/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	859.0800	999.2000	0.8591	0.9992	0
03/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	548.2400	462.7700	0.5482	0.4628	0
03/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	850.0200	989.1500	0.8500	0.9892	0
03/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	558.3700	471.9100	0.5584	0.4719	0
03/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	841.0500	979.1900	0.8411	0.9792	0
03/06/2024	R186 On 06-February-25			Bond Future	9.3570	9.4929	103.3835	103.1538	0
03/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	546.5200	465.5600	0.5465	0.4656	0
03/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	1102.1200	1250.8900	1.1021	1.2509	0
03/06/2024	R186 On 08-May-25			Bond Future	9.4400	9.5993	105.6517	105.4167	0
03/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	240.3100	194.1100	0.2403	0.1941	0
03/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1686.6800	1875.5200	1.6867	1.8755	0
03/06/2024	R186 On 07-August-25			Bond Future	9.6218	9.8134	102.5602	102.3198	0
03/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	574.5300	485.4300	0.5745	0.4854	1,983
03/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	1081.5000	1232.8800	1.0815	1.2329	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	897.3800	781.2100	0.8974	0.7812	0
03/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	824.2800	948.5900	0.8243	0.9486	0
03/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1382.4400	1237.5300	1.3824	1.2375	0
03/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	596.9900	692.5600	0.5970	0.6926	1,983
03/06/2024	R202 On 01-August-24			Bond Future	256.7427	256.6996	256.7427	256.6996	448
03/06/2024	R202 On 07-November-24			Bond Future	262.8686	262.8242	262.8686	262.8242	460
03/06/2024	R202 On 06-February-25			Bond Future	263.4707	263.4258	263.4707	263.4258	0
03/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	3319.2700	3364.2100	3.3193	3.3642	0
03/06/2024	R202 On 08-May-25			Bond Future	269.3136	269.2673	269.3136	269.2673	0
03/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	2996.4000	3042.7500	2.9964	3.0428	0
03/06/2024	R202 On 07-August-25			Bond Future	269.6957	269.6497	269.6957	269.6497	0
03/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	1904.3100	1950.3500	1.9043	1.9504	0
03/06/2024	R209 On 01-August-24			Bond Future	12.2586	12.4035	65.4070	64.7643	11,312
03/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	496.1400	371.3100	0.4961	0.3713	0
03/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	2684.3100	3202.1700	2.6843	3.2022	0
03/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	509.1500	381.6800	0.5092	0.3817	0
03/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	2650.5500	3165.7700	2.6506	3.1658	0
03/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	522.3900	392.2600	0.5224	0.3923	0
03/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	2617.0600	3129.6200	2.6171	3.1296	0
03/06/2024	R209 On 07-November-24			Bond Future	12.3870	12.5380	63.7931	63.1352	5,237
03/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1804.7700	1538.0100	1.8048	1.5380	0
03/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	2588.2900	2979.4700	2.5883	2.9795	0
03/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1826.3500	1557.4700	1.8264	1.5575	0
03/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	2565.2400	2954.3000	2.5652	2.9543	0
03/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1848.0600	1577.0600	1.8481	1.5771	0
03/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	2542.3700	2929.3100	2.5424	2.9293	0
03/06/2024	R209 On 06-February-25			Bond Future	12.5124	12.6693	65.1943	64.5218	0
03/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2648.6700	2339.4800	2.6487	2.3395	0
03/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2962.3300	3325.6600	2.9623	3.3257	0
03/06/2024	R209 On 08-May-25			Bond Future	12.6436	12.8068	63.4671	62.7797	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1881.1600	1652.7700	1.8812	1.6528	0
03/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5193.8400	5652.8800	5.1938	5.6529	0
03/06/2024	R209 On 07-August-25			Bond Future	12.7938	12.9636	64.8018	64.0996	0
03/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3546.9000	3212.8400	3.5469	3.2128	0
03/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4023.3300	4391.4900	4.0233	4.3915	0
03/06/2024	R210 On 01-August-24			Bond Future	238.6030	238.0589	238.6030	238.0589	1,448
03/06/2024	R210 On 07-November-24			Bond Future	240.9490	240.3920	240.9490	240.3920	0
03/06/2024	R210 On 06-February-25			Bond Future	246.2988	245.7291	246.2988	245.7291	0
03/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	6688.7900	6119.0800	6.6888	6.1191	0
03/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	R210 On 08-May-25			Bond Future	248.3357	247.7541	248.3357	247.7541	0
03/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	305.7400	0.0000	0.3057	0.0000	0
03/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	275.8700	0.0000	0.2759	0
03/06/2024	R210 On 07-August-25			Bond Future	253.6268	253.0317	253.6268	253.0317	0
03/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5186.8100	4591.6800	5.1868	4.5917	0
03/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2024	R213 On 01-August-24			Bond Future	11.1213	11.2414	84.1627	83.6823	24,579
03/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	711.0100	575.7600	0.7110	0.5758	0
03/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1767.9800	2113.1000	1.7680	2.1131	0
03/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	727.6500	590.0400	0.7277	0.5900	0
03/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1743.8500	2086.6100	1.7439	2.0866	0
03/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	744.5000	604.5400	0.7445	0.6045	0
03/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1719.9600	2060.3700	1.7200	2.0604	0
03/06/2024	R213 On 07-November-24			Bond Future	11.2460	11.3729	82.5872	82.0954	41,988
03/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1823.9900	1606.2100	1.8240	1.6062	0
03/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1964.0100	2238.0400	1.9640	2.2380	0
03/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1844.5800	1625.2000	1.8446	1.6252	0
03/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1945.6400	2218.0700	1.9456	2.2181	0
03/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1865.0600	1644.0800	1.8651	1.6441	0
03/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1927.1900	2198.0200	1.9272	2.1980	0
03/06/2024	R213 On 06-February-25			Bond Future	11.3752	11.5092	84.4015	83.8988	0
03/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2272.2800	2039.8100	2.2723	2.0398	0
03/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2367.3500	2637.6400	2.3674	2.6376	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	R213 On 08-May-25			Bond Future	11.5065	11.6479	82.6905	82.1765	0
03/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1177.5700	1039.6800	1.1776	1.0397	0
03/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4876.8000	5252.9500	4.8768	5.2530	0
03/06/2024	R213 On 07-August-25			Bond Future	11.6701	11.8199	84.4315	83.9062	0
03/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	2980.5300	2727.2600	2.9805	2.7273	0
03/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	3016.1000	3288.0900	3.0161	3.2881	0
03/06/2024	R214 On 01-August-24			Bond Future	12.5702	12.7149	60.9163	60.2610	11,957
03/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	582.0900	437.7500	0.5821	0.4378	0
03/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	2503.6100	3014.5300	2.5036	3.0145	0
03/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	596.8300	449.5800	0.5968	0.4496	0
03/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	2470.3500	2978.3600	2.4704	2.9784	0
03/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	611.7900	461.6100	0.6118	0.4616	0
03/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	2437.3700	2942.4500	2.4374	2.9425	0
03/06/2024	R214 On 07-November-24			Bond Future	12.6963	12.8468	59.0466	58.3758	1,770
03/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1999.7500	1709.6000	1.9998	1.7096	0
03/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2435.2800	2815.9000	2.4353	2.8159	0
03/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2022.9100	1730.5800	2.0229	1.7306	0
03/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2412.9700	2791.4100	2.4130	2.7914	0
03/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2046.2100	1751.7000	2.0462	1.7517	0
03/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2390.8400	2767.1000	2.3908	2.7671	0
03/06/2024	R214 On 06-February-25			Bond Future	12.8215	12.9777	60.3436	59.6580	0
03/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2590.5900	2280.9000	2.5906	2.2809	0
03/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3087.5800	3463.4900	3.0876	3.4635	0
03/06/2024	R214 On 08-May-25			Bond Future	12.9447	13.1068	58.3589	57.6580	0
03/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2292.7200	2028.2000	2.2927	2.0282	0
03/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4748.1800	5184.4900	4.7482	5.1845	0
03/06/2024	R214 On 07-August-25			Bond Future	13.0859	13.2544	59.5863	58.8705	0
03/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3615.0400	3272.6000	3.6150	3.2726	0
03/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4115.7400	4489.1800	4.1157	4.4892	0
03/06/2024	R248 On 01-August-24			Bond Future	12.7141	12.8592	74.2961	73.5068	247,084
03/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	684.8800	513.5300	0.6849	0.5135	0
03/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	3027.5200	3645.5200	3.0275	3.6455	0
03/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	702.5400	527.6700	0.7025	0.5277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	2987.0000	3601.4800	2.9870	3.6015	0
03/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	720.4900	542.0800	0.7205	0.5421	0
03/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	2946.8500	3557.7900	2.9469	3.5578	0
03/06/2024	R248 On 07-November-24			Bond Future	12.8464	12.9977	71.5974	70.7893	11,427
03/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	2561.4200	2203.4300	2.5614	2.2034	0
03/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2921.4600	3371.5300	2.9215	3.3715	0
03/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2589.7400	2229.2000	2.5897	2.2292	0
03/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2895.3500	3342.8700	2.8954	3.3429	0
03/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2618.3700	2255.2900	2.6184	2.2553	0
03/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2869.6300	3314.6100	2.8696	3.3146	0
03/06/2024	R248 On 06-February-25			Bond Future	12.9780	13.1356	73.1700	72.3441	10,000
03/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2691.1400	2351.3600	2.6911	2.3514	0
03/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4137.5000	4623.6200	4.1375	4.6236	0
03/06/2024	R248 On 08-May-25			Bond Future	13.1075	13.2714	70.3211	69.4768	0
03/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2801.3500	2476.9700	2.8014	2.4770	0
03/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	5536.8100	6056.6800	5.5368	6.0567	0
03/06/2024	R248 On 07-August-25			Bond Future	13.2558	13.4268	71.7994	70.9371	0
03/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4430.4300	4007.7400	4.4304	4.0077	0
03/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4665.0000	5104.6600	4.6650	5.1047	0
03/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0