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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
05/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	2025 On 01-August-24			Bond Future	181.9470	181.8327	181.9470	181.8327	4,870
05/06/2024	2025 On 07-November-24			Bond Future	186.2889	186.1713	186.2889	186.1713	4,944
05/06/2024	2029 On 01-August-24			Bond Future	130.5722	130.5116	130.5722	130.5116	9,594
05/06/2024	2029 On 07-November-24			Bond Future	132.2834	132.2209	132.2834	132.2209	62
05/06/2024	2029 On 06-February-25			Bond Future	135.2216	135.1570	135.2216	135.1570	0
05/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2821.6300	2756.9800	2.8216	2.7570	0
05/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2029 On 08-May-25			Bond Future	136.7833	136.7163	136.7833	136.7163	0
05/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1066.7300	1133.7400	1.0667	1.1337	0
05/06/2024	2029 On 07-August-25			Bond Future	139.7007	139.6306	139.7007	139.6306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2290.7400	2220.5700	2.2907	2.2206	0
05/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2030 On 01-August-24			Bond Future	10.7505	10.6245	88.9502	89.4274	118,829
05/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	312.0000	436.4200	0.3120	0.4364	600
05/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	2381.3100	2028.5000	2.3813	2.0285	0
05/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	481.8000	647.2200	0.4818	0.6472	0
05/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1932.3600	1620.5500	1.9324	1.6206	0
05/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	494.1300	662.2200	0.4941	0.6622	0
05/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1906.2000	1597.0600	1.9062	1.5971	0
05/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	506.6600	677.4300	0.5067	0.6774	0
05/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1880.2500	1573.7900	1.8803	1.5738	0
05/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1019.4900	1276.4600	1.0195	1.2765	600
05/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	1172.5000	952.2400	1.1725	0.9522	0
05/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2496.7300	2880.2800	2.4967	2.8803	0
05/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	416.0400	322.3600	0.4160	0.3224	600
05/06/2024	2030 On 07-November-24			Bond Future	10.8648	10.7307	91.0495	91.5377	54,260
05/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	707.0100	861.5200	0.7070	0.8615	600
05/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	3123.0000	2789.2700	3.1230	2.7893	0
05/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1417.6800	1657.0200	1.4177	1.6570	600
05/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1981.7300	1732.8300	1.9817	1.7328	0
05/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1470.4800	1714.9000	1.4705	1.7149	0
05/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1924.9000	1681.0800	1.9249	1.6811	0
05/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1488.3200	1734.4300	1.4883	1.7344	0
05/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1906.2300	1664.1000	1.9062	1.6641	0
05/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1506.5000	1754.3000	1.5065	1.7543	0
05/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1887.9300	1647.4900	1.8879	1.6475	0
05/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4264.8400	4662.9700	4.2648	4.6630	0
05/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	570.8600	480.7500	0.5709	0.4808	600
05/06/2024	2030 On 06-February-25			Bond Future	10.9836	10.8411	89.0398	89.5383	0
05/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1574.0800	1801.9500	1.5741	1.8020	0
05/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2640.3100	2369.7100	2.6403	2.3697	0
05/06/2024	2030 On 08-May-25			Bond Future	11.1244	10.9726	90.9937	91.5024	0
05/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	748.2600	880.5600	0.7483	0.8806	0
05/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4852.1100	4475.6800	4.8521	4.4757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1138.1500	1314.0600	1.1382	1.3141	1,640
05/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3911.4100	3578.5900	3.9114	3.5786	0
05/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1658.5000	1880.6300	1.6585	1.8806	2,280
05/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	3124.5800	2837.9800	3.1246	2.8380	0
05/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	3941.5400	4288.0600	3.9415	4.2881	0
05/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1525.0700	1362.8600	1.5251	1.3629	1,640
05/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	4933.5700	5313.1400	4.9336	5.3131	0
05/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1173.9500	1044.7900	1.1740	1.0448	2,280
05/06/2024	2030 On 07-August-25			Bond Future	11.3071	11.1450	88.8999	89.4183	0
05/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1349.8500	1539.2600	1.3499	1.5393	1,054
05/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	4034.1900	3705.2900	4.0342	3.7053	0
05/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2293.5600	2551.5300	2.2936	2.5515	0
05/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2924.1900	2663.8500	2.9242	2.6639	0
05/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4276.7300	4626.2100	4.2767	4.6262	0
05/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1732.5300	1563.7000	1.7325	1.5637	1,054
05/06/2024	2032 On 01-August-24			Bond Future	11.6090	11.4740	86.1300	86.7301	94,251
05/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	449.9100	625.9400	0.4499	0.6259	600
05/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2695.8300	2271.7700	2.6958	2.2718	0
05/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	475.9300	658.3900	0.4759	0.6584	0
05/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2630.3300	2212.7000	2.6303	2.2127	0
05/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	489.2900	674.9800	0.4893	0.6750	0
05/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2597.9800	2183.5800	2.5980	2.1836	0
05/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	502.7800	691.7000	0.5028	0.6917	0
05/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2565.7900	2154.6200	2.5658	2.1546	0
05/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1127.7600	1431.4700	1.1278	1.4315	120
05/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	1611.6700	1315.2900	1.6117	1.3153	0
05/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1382.0200	1719.7200	1.3820	1.7197	600
05/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1377.4600	1115.0700	1.3775	1.1151	0
05/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1506.0200	1858.5400	1.5060	1.8585	0
05/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	1280.6500	1033.0800	1.2807	1.0331	100
05/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3490.1100	3987.2400	3.4901	3.9872	0
05/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	462.1100	359.1500	0.4621	0.3592	600
05/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4304.5000	4832.2300	4.3045	4.8322	0
05/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	314.3100	241.9500	0.3143	0.2420	11,000

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05/06/2024	2032 On 07-November-24			Bond Future	11.7486	11.6065	83.9951	84.6091	52,889
05/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	941.7100	1146.8200	0.9417	1.1468	600
05/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3746.8300	3337.9100	3.7468	3.3379	0
05/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1556.6300	1836.4000	1.5566	1.8364	0
05/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2765.7000	2431.4400	2.7657	2.4314	0
05/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1576.4600	1858.3000	1.5765	1.8583	0
05/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2741.7400	2409.5500	2.7417	2.4096	0
05/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1596.2100	1880.1000	1.5962	1.8801	0
05/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2717.7400	2387.6000	2.7177	2.3876	0
05/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	1846.1200	2154.4600	1.8461	2.1545	600
05/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2444.8300	2139.1400	2.4448	2.1391	0
05/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	1911.5400	2225.8800	1.9115	2.2259	1,615
05/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2380.2000	2080.5100	2.3802	2.0805	0
05/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	5638.2100	6147.3600	5.6382	6.1474	0
05/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	674.1600	569.2800	0.6742	0.5693	600
05/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	6968.7600	7515.2000	6.9688	7.5152	0
05/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	399.0900	331.5000	0.3991	0.3315	1,615
05/06/2024	2032 On 06-February-25			Bond Future	11.8882	11.7390	85.8407	86.4677	0
05/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2284.0600	2597.5200	2.2841	2.5975	0
05/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2991.1900	2677.6200	2.9912	2.6776	0
05/06/2024	2032 On 08-May-25			Bond Future	12.0377	11.8809	83.5569	84.1971	0
05/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1207.4300	1399.2400	1.2074	1.3992	0
05/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5955.3800	5506.9700	5.9554	5.5070	0
05/06/2024	2032 On 07-August-25			Bond Future	12.2159	12.0510	85.3156	85.9682	0
05/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3064.0200	3392.8700	3.0640	3.3929	0
05/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3879.8200	3556.0500	3.8798	3.5561	0
05/06/2024	2033 On 01-August-24			Bond Future	122.5204	122.4598	122.5204	122.4598	7,742
05/06/2024	2033 On 07-November-24			Bond Future	123.9414	123.8790	123.9414	123.8790	0
05/06/2024	2033 On 06-February-25			Bond Future	126.6944	126.6300	126.6944	126.6300	0
05/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1754.3900	1689.9600	1.7544	1.6900	0
05/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2033 On 08-May-25			Bond Future	127.9662	127.8994	127.9662	127.8994	0
05/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2653.7600	2720.5900	2.6538	2.7206	0

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05/06/2024	2033 On 07-August-25			Bond Future	130.6957	130.6259	130.6957	130.6259	0
05/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	2045.7300	1975.8500	2.0457	1.9759	0
05/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2037 On 01-August-24			Bond Future	12.7767	12.5864	73.7939	74.7417	190,019
05/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	318.5700	526.5200	0.3186	0.5265	0
05/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	3824.1500	3084.3200	3.8242	3.0843	0
05/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	328.3900	540.6800	0.3284	0.5407	0
05/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	3781.2000	3045.7100	3.7812	3.0457	0
05/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	338.3500	554.9900	0.3384	0.5550	1,383
05/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	3738.4400	3007.3000	3.7384	3.0073	0
05/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	2729.7700	3433.8300	2.7298	3.4338	0
05/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	825.7900	582.0700	0.8258	0.5821	1,383
05/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	5153.8100	6014.4800	5.1538	6.0145	0
05/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	258.3900	171.2800	0.2584	0.1713	1,383
05/06/2024	2037 On 07-November-24			Bond Future	12.9271	12.7285	75.5354	76.5053	14,225
05/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	1656.9200	2085.1000	1.6569	2.0851	0
05/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	3414.7700	2873.0500	3.4148	2.8731	0
05/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	1678.2600	2109.6500	1.6783	2.1097	0
05/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	3386.0600	2847.5500	3.3861	2.8476	0
05/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	1699.9500	2134.5500	1.7000	2.1346	0
05/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	3357.7400	2822.4400	3.3577	2.8224	0
05/06/2024	2037 On 06-February-25			Bond Future	13.0770	12.8702	72.9341	73.9249	0
05/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2430.4300	2901.6600	2.4304	2.9017	0
05/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3957.0300	3437.4600	3.9570	3.4375	0
05/06/2024	2037 On 08-May-25			Bond Future	13.2393	13.0238	74.5339	75.5459	3,975
05/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	1777.7500	2130.4600	1.7778	2.1305	0
05/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	6595.6400	5936.3700	6.5956	5.9364	0
05/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2317.0900	2734.0500	2.3171	2.7341	15,000
05/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	5626.4900	5031.4700	5.6265	5.0315	0
05/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4026.1400	4596.5400	4.0261	4.5965	7,500
05/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3744.8800	3303.3000	3.7449	3.3033	0
05/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4155.8800	4735.6800	4.1559	4.7357	7,500
05/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3644.0600	3211.8800	3.6441	3.2119	0
05/06/2024	2037 On 07-August-25			Bond Future	13.4272	13.2022	71.8412	72.8735	0

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05/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3358.8300	3855.7900	3.3588	3.8558	0
05/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	5290.2000	4754.7900	5.2902	4.7548	0
05/06/2024	2038 On 01-August-24			Bond Future	130.4439	130.5945	130.4439	130.5945	3,162
05/06/2024	2038 On 07-November-24			Bond Future	133.5567	133.7106	133.5567	133.7106	425
05/06/2024	2038 On 06-February-25			Bond Future	134.3979	134.5544	134.3979	134.5544	0
05/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	832.0900	675.6200	0.8321	0.6756	0
05/06/2024	2038 On 08-May-25			Bond Future	137.3793	137.5384	137.3793	137.5384	0
05/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2300.7100	2141.6400	2.3007	2.1416	0
05/06/2024	2038 On 07-August-25			Bond Future	138.1352	138.2958	138.1352	138.2958	0
05/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1424.7800	1264.1600	1.4248	1.2642	0
05/06/2024	2040 On 01-August-24			Bond Future	13.0226	12.8273	73.6327	74.6578	42,551
05/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	283.6600	484.5300	0.2837	0.4845	680
05/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	4302.9700	3478.8000	4.3030	3.4788	0
05/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	321.4800	540.4300	0.3215	0.5404	0
05/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	4115.6500	3309.5600	4.1157	3.3096	0
05/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	331.5500	555.1500	0.3316	0.5552	0
05/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	4069.5900	3268.1500	4.0696	3.2682	0
05/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	341.7600	570.0400	0.3418	0.5700	0
05/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	4023.7400	3226.9800	4.0237	3.2270	0
05/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1263.0100	1777.1600	1.2630	1.7772	0
05/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	2009.0600	1498.1700	2.0091	1.4982	680
05/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	1437.4900	1988.6500	1.4375	1.9887	7,500
05/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1815.7600	1341.8800	1.8158	1.3419	0
05/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	3103.0600	3887.5700	3.1031	3.8876	0
05/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	787.3800	546.8500	0.7874	0.5469	680
05/06/2024	2040 On 07-November-24			Bond Future	13.1741	12.9704	75.3705	76.4195	91,394
05/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	563.2400	785.6600	0.5632	0.7857	640
05/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	6371.0000	5544.4100	6.3710	5.5444	0
05/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1302.9300	1691.7100	1.3029	1.6917	0
05/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	4321.0700	3660.8400	4.3211	3.6608	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	1807.8500	2280.8400	1.8079	2.2808	0
05/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	3540.9700	2964.9500	3.5410	2.9650	0
05/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	1830.9700	2307.4200	1.8310	2.3074	0
05/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	3511.2800	2938.7200	3.5113	2.9387	0
05/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	1854.2400	2334.1500	1.8542	2.3342	0
05/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	3481.8000	2912.7000	3.4818	2.9127	0
05/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	2591.4700	3167.9500	2.5915	3.1680	0
05/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2714.2800	2241.7500	2.7143	2.2418	640
05/06/2024	2040 On 06-February-25			Bond Future	13.3248	13.1127	72.5148	73.5864	14
05/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	2438.8100	2934.9800	2.4388	2.9350	0
05/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	4349.4200	3773.9200	4.3494	3.7739	0
05/06/2024	2040 On 08-May-25			Bond Future	13.4866	13.2658	74.1052	75.1998	3,900
05/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2129.5700	2543.9900	2.1296	2.5440	0
05/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	6523.9200	5843.7100	6.5239	5.8437	0
05/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2363.3200	2805.6800	2.3633	2.8057	15,000
05/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	6117.3900	5465.1200	6.1174	5.4651	0
05/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	3953.4700	4548.3400	3.9535	4.5483	7,500
05/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	4231.6700	3731.9100	4.2317	3.7319	0
05/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4137.9200	4747.3400	4.1379	4.7473	7,500
05/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	4072.4800	3587.2700	4.0725	3.5873	0
05/06/2024	2040 On 07-August-25			Bond Future	13.6728	13.4423	71.1524	72.2691	0
05/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	3648.6200	4196.0400	3.6486	4.1960	0
05/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	5518.4800	4949.1900	5.5185	4.9492	0
05/06/2024	2044 On 01-August-24			Bond Future	13.0688	12.8682	69.8966	70.9532	120,876
05/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	247.8700	436.1200	0.2479	0.4361	0
05/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	4563.2400	3694.9000	4.5632	3.6949	0
05/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	256.1900	448.8300	0.2562	0.4488	0
05/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	4514.0900	3650.1400	4.5141	3.6501	0
05/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	264.7000	461.8000	0.2647	0.4618	0
05/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	4465.1900	3605.7000	4.4652	3.6057	0
05/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	1461.3700	2033.3000	1.4614	2.0333	0
05/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1820.8400	1336.1800	1.8208	1.3362	5,000
05/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	2179.3300	2875.6600	2.1793	2.8757	0
05/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	1247.4900	887.2300	1.2475	0.8872	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	2044 On 07-November-24			Bond Future	13.2138	13.0048	71.5461	72.6274	234
05/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	1876.3100	2373.3600	1.8763	2.3734	0
05/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	3510.3900	2926.0800	3.5104	2.9261	0
05/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	1899.8700	2400.4800	1.8999	2.4005	0
05/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	3480.8800	2900.1300	3.4809	2.9001	0
05/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	1923.5900	2427.7300	1.9236	2.4277	0
05/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	3451.6000	2874.3800	3.4516	2.8744	0
05/06/2024	2044 On 06-February-25			Bond Future	13.3576	13.1401	68.7317	69.8364	0
05/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	2553.3800	3077.7100	2.5534	3.0777	0
05/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	4280.8300	3700.4400	4.2808	3.7004	0
05/06/2024	2044 On 08-May-25			Bond Future	13.5115	13.2851	70.2391	71.3675	0
05/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2274.1300	2719.0900	2.2741	2.7191	0
05/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	6359.9000	5676.3900	6.3599	5.6764	0
05/06/2024	2044 On 07-August-25			Bond Future	13.6879	13.4518	67.3300	68.4814	0
05/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	3672.1100	4244.7300	3.6721	4.2447	0
05/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	5380.0700	4801.3300	5.3801	4.8013	0
05/06/2024	2046 On 01-August-24			Bond Future	113.3838	112.9032	113.3838	112.9032	12,498
05/06/2024	2046 On 07-November-24			Bond Future	113.8822	113.3896	113.8822	113.3896	4,862
05/06/2024	2046 On 06-February-25			Bond Future	116.4114	115.9073	116.4114	115.9073	0
05/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	2401.4200	1897.3400	2.4014	1.8973	0
05/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2046 On 08-May-25			Bond Future	116.7333	116.2171	116.7333	116.2171	0
05/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5236.6800	5752.8600	5.2367	5.7529	0
05/06/2024	2046 On 07-August-25			Bond Future	119.2212	118.6927	119.2212	118.6927	0
05/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	531.1900	2.6600	0.5312	0.0027	0
05/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2050 On 01-August-24			Bond Future	112.2079	111.9616	112.2079	111.9616	11,346
05/06/2024	2050 On 07-November-24			Bond Future	114.8857	114.6330	114.8857	114.6330	4,091
05/06/2024	2050 On 06-February-25			Bond Future	115.0698	114.8108	115.0698	114.8108	0
05/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	530.2100	789.2000	0.5302	0.7892	0
05/06/2024	2050 On 08-May-25			Bond Future	117.6225	117.3570	117.6225	117.3570	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	3537.5500	3803.0400	3.5376	3.8030	0
05/06/2024	2050 On 07-August-25			Bond Future	117.7076	117.4349	117.7076	117.4349	0
05/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2182.4000	2455.1300	2.1824	2.4551	0
05/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	AL37 On 01-August-24			Index Future	951.5780	956.7970	951.5780	956.7970	0
05/06/2024	AL37 On 07-November-24			Index Future	974.0380	979.3790	974.0380	979.3790	0
05/06/2024	AL37 On 06-February-25			Index Future	995.4500	1000.9070	995.4500	1,000.9070	0
05/06/2024	AL37 On 08-May-25			Index Future	1017.3240	1022.8980	1017.3240	1,022.8980	0
05/06/2024	AL37 On 07-August-25			Index Future	1038.8260	1044.5140	1038.8260	1,044.5140	0
05/06/2024	AL7T On 01-August-24			Index Future	1095.2730	1106.1240	1095.2730	1,106.1240	0
05/06/2024	AL7T On 07-November-24			Index Future	1121.1240	1132.2310	1121.1240	1,132.2310	0
05/06/2024	AL7T On 06-February-25			Index Future	1145.7700	1157.1190	1145.7700	1,157.1190	0
05/06/2024	AL7T On 08-May-25			Index Future	1170.9460	1182.5420	1170.9460	1,182.5420	0
05/06/2024	AL7T On 07-August-25			Index Future	1195.6960	1207.5320	1195.6960	1,207.5320	0
05/06/2024	ALBI On 01-August-24			Index Future	954.4600	963.2650	954.4600	963.2650	126
05/06/2024	ALBI On 07-November-24			Index Future	976.9880	986.0000	976.9880	986.0000	16
05/06/2024	ALBI On 06-February-25			Index Future	998.4650	1007.6730	998.4650	1,007.6730	0
05/06/2024	ALBI On 08-May-25			Index Future	1020.4050	1029.8130	1020.4050	1,029.8130	0
05/06/2024	ALBI On 07-August-25			Index Future	1041.9720	1051.5750	1041.9720	1,051.5750	0
05/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	ES33 On 01-August-24			Bond Future	13.1879	13.0032	73.2607	74.0268	0
05/06/2024	ES33 On 07-November-24			Bond Future	13.3824	13.1886	71.2059	71.9901	0
05/06/2024	ES33 On 06-February-25			Bond Future	13.5790	13.3760	72.7869	73.5881	0
05/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	944.6900	143.4600	0.9447	0.1435	0
05/06/2024	ES33 On 08-May-25			Bond Future	13.7813	13.5688	70.5960	71.4145	0
05/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4175.9500	3357.4700	4.1760	3.3575	0
05/06/2024	ES33 On 07-August-25			Bond Future	14.0118	13.7891	72.0968	72.9317	0
05/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	1707.8000	872.8800	1.7078	0.8729	0
05/06/2024	ES42 On 01-August-24			Bond Future	13.5566	13.3615	68.7086	69.6520	0
05/06/2024	ES42 On 07-November-24			Bond Future	13.7279	13.5240	66.0795	67.0453	0
05/06/2024	ES42 On 06-February-25			Bond Future	13.8927	13.6803	67.5463	68.5331	0
05/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	139.6500	0.0000	0.1397	0
05/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	847.2200	0.0000	0.8472	0.0000	0
05/06/2024	ES42 On 08-May-25			Bond Future	14.0684	13.8468	64.7748	65.7831	0
05/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3856.0500	2847.7900	3.8561	2.8478	0
05/06/2024	ES42 On 07-August-25			Bond Future	14.2604	14.0293	66.1489	67.1778	0
05/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	2123.2800	1094.4200	2.1233	1.0944	0
05/06/2024	GOVI On 01-August-24			GOVI	940.3170	948.9310	940.3170	948.9310	724
05/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	55610.0000	0.0000	5.5610	0
05/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	30530.0000	0.0000	3.0530	0.0000	0
05/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	55510.0000	0.0000	5.5510	0
05/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	30630.0000	0.0000	3.0630	0.0000	0
05/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	55410.0000	0.0000	5.5410	0
05/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	30730.0000	0.0000	3.0730	0.0000	0
05/06/2024	GOVI On 07-November-24			GOVI	962.5110	971.3270	962.5110	971.3270	0
05/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	137310.0000	225470.0000	13.7310	22.5470	0
05/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	137210.0000	225370.0000	13.7210	22.5370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	137110.0000	225270.0000	13.7110	22.5270	0
05/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	GOVI On 06-February-25			GOVI	983.6700	992.6780	983.6700	992.6780	0
05/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	116700.0000	206780.0000	11.6700	20.6780	0
05/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	GOVI On 08-May-25			GOVI	1005.2840	1014.4890	1005.2840	1,014.4890	0
05/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	167160.0000	75110.0000	16.7160	7.5110	0
05/06/2024	GOVI On 07-August-25			GOVI	1026.5320	1035.9270	1026.5320	1,035.9270	0
05/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	155320.0000	249270.0000	15.5320	24.9270	0
05/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/06/2024	IGOV On 01-August-24			Index Future	349.1670	350.6250	349.1670	350.6250	587
05/06/2024	IGOV On 07-November-24			Index Future	357.5000	358.9920	357.5000	358.9920	16
05/06/2024	IGOV On 06-February-25			Index Future	365.4410	366.9660	365.4410	366.9660	0
05/06/2024	IGOV On 08-May-25			Index Future	373.5520	375.1100	373.5520	375.1100	0
05/06/2024	IGOV On 07-August-25			Index Future	381.5270	383.1160	381.5270	383.1160	0
05/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
05/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
05/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
05/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
05/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
05/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
05/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
05/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
05/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/06/2024	R035 On 01-August-24			Bond Future	12.3942	12.1983	83.3958	84.3742	61,683
05/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	405.9200	658.7100	0.4059	0.6587	0
05/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	3477.1300	2751.5900	3.4771	2.7516	0
05/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	417.5500	675.1000	0.4176	0.6751	0
05/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	3436.6000	2715.8200	3.4366	2.7158	0
05/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	429.4100	691.7500	0.4294	0.6918	0
05/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	3396.3400	2680.3500	3.3963	2.6804	0
05/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1080.2800	1542.5500	1.0803	1.5426	5,100
05/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	2049.8400	1533.7800	2.0498	1.5338	0
05/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	1695.6000	2282.3200	1.6956	2.2823	0
05/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	1420.0900	1028.4800	1.4201	1.0285	5,100
05/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	1835.9600	2445.7900	1.8360	2.4458	0
05/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	1314.6700	946.1700	1.3147	0.9462	2,740
05/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	3677.9800	4486.9300	3.6780	4.4869	0
05/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	522.2600	352.8800	0.5223	0.3529	7,500
05/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	3790.7000	4607.5000	3.7907	4.6075	0
05/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	494.8600	333.3300	0.4949	0.3333	8,650
05/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	4250.4500	5095.7600	4.2505	5.0958	0
05/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	397.7300	264.7100	0.3977	0.2647	8,000
05/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	4367.3700	5219.1200	4.3674	5.2191	0
05/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	376.3200	249.7400	0.3763	0.2497	0
05/06/2024	R035 On 07-November-24			Bond Future	12.5471	12.3421	80.8485	81.8497	103,454
05/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	1607.9800	2042.9000	1.6080	2.0429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	3462.9800	2896.7000	3.4630	2.8967	0
05/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	1628.9900	2067.2200	1.6290	2.0672	0
05/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	3434.0300	2871.0600	3.4340	2.8711	0
05/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	1650.3500	2091.9000	1.6504	2.0919	0
05/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	3405.4700	2845.8200	3.4055	2.8458	0
05/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	1671.6400	2116.5100	1.6716	2.1165	1,000
05/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	3376.8900	2820.5600	3.3769	2.8206	0
05/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	4557.1900	5290.3700	4.5572	5.2904	0
05/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1346.2500	1078.2300	1.3463	1.0782	1,000
05/06/2024	R035 On 06-February-25			Bond Future	12.7015	12.4872	82.6251	83.6478	0
05/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	2473.6000	2964.5600	2.4736	2.9646	0
05/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3869.6200	3337.8400	3.8696	3.3378	0
05/06/2024	R035 On 08-May-25			Bond Future	12.8556	12.6320	79.9210	80.9656	0
05/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1156.8900	1431.8600	1.1569	1.4319	400
05/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	8003.2700	7233.6500	8.0033	7.2337	0
05/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1591.8900	1933.9000	1.5919	1.9339	0
05/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	6798.0300	6095.4500	6.7980	6.0955	0
05/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	3425.5800	3969.1700	3.4256	3.9692	0
05/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	4150.5800	3649.5800	4.1506	3.6496	400
05/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5140.7800	5808.6600	5.1408	5.8087	0
05/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2897.5800	2520.8700	2.8976	2.5209	400
05/06/2024	R035 On 07-August-25			Bond Future	13.0354	12.8018	81.6034	82.6690	0
05/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3351.5500	3866.2600	3.3516	3.8663	0
05/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	5119.8700	4569.0000	5.1199	4.5690	0
05/06/2024	R053 On 01-August-24			Bond Future	12.9786	12.7828	93.8821	95.2305	0
05/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	2777.8100	3644.5300	2.7778	3.6445	0
05/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1759.8900	1278.2100	1.7599	1.2782	0
05/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	2817.9500	3690.4800	2.8180	3.6905	0
05/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1733.5700	1257.7000	1.7336	1.2577	0
05/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	2858.3300	3736.6300	2.8583	3.7366	0
05/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1707.5900	1237.4900	1.7076	1.2375	0
05/06/2024	R053 On 07-November-24			Bond Future	13.1244	12.9199	90.2251	91.6051	0
05/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	2452.9900	3080.7500	2.4530	3.0808	0
05/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	4730.1500	3977.8700	4.7302	3.9779	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	2483.6000	3115.8400	2.4836	3.1158	0
05/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	4691.1100	3943.3100	4.6911	3.9433	0
05/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	2514.4000	3151.1100	2.5144	3.1511	0
05/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	4652.3500	3909.0200	4.6524	3.9090	0
05/06/2024	R053 On 06-February-25			Bond Future	13.2659	13.0528	92.2073	93.6171	0
05/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	3452.3900	4126.4900	3.4524	4.1265	0
05/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	5625.4000	4889.6400	5.6254	4.8896	0
05/06/2024	R053 On 08-May-25			Bond Future	13.4132	13.1910	88.3575	89.7976	0
05/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	2962.7600	3534.3700	2.9628	3.5344	0
05/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	8172.5200	7303.9600	8.1725	7.3040	0
05/06/2024	R053 On 07-August-25			Bond Future	13.5783	13.3465	90.2146	91.6839	0
05/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	4676.5800	5391.0900	4.6766	5.3911	0
05/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	7296.0700	6541.2800	7.2961	6.5413	0
05/06/2024	R186 On 01-August-24			Bond Future	9.2999	9.2158	103.8024	103.9811	84,411
05/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	19.0400	32.3600	0.0190	0.0324	0
05/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1346.0900	1180.7600	1.3461	1.1808	0
05/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	20.5700	34.6800	0.0206	0.0347	0
05/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1326.0400	1161.5000	1.3260	1.1615	0
05/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	22.1400	37.0600	0.0221	0.0371	0
05/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1306.0300	1142.3000	1.3060	1.1423	0
05/06/2024	R186 On 07-November-24			Bond Future	9.3564	9.2605	106.2524	106.4350	38,587
05/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	487.8300	567.4800	0.4878	0.5675	0
05/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	919.4000	816.4600	0.9194	0.8165	0
05/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	497.3500	577.8500	0.4974	0.5779	0
05/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	909.8100	807.7200	0.9098	0.8077	0
05/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	506.9500	588.2900	0.5070	0.5883	0
05/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	900.3100	799.0600	0.9003	0.7991	0
05/06/2024	R186 On 06-February-25			Bond Future	9.4234	9.3135	103.2712	103.4572	0
05/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	500.5000	574.5100	0.5005	0.5745	0
05/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	1168.3900	1056.4000	1.1684	1.0564	0
05/06/2024	R186 On 08-May-25			Bond Future	9.5170	9.3888	105.5379	105.7273	0
05/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	214.2400	256.8700	0.2142	0.2569	0
05/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1774.3700	1627.6700	1.7744	1.6277	0
05/06/2024	R186 On 07-August-25			Bond Future	9.7128	9.5601	102.4460	102.6379	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	527.8100	605.5800	0.5278	0.6056	1,983
05/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	1149.0300	1034.9300	1.1490	1.0349	0
05/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	837.4400	937.1200	0.8374	0.9371	0
05/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	878.5900	786.4000	0.8786	0.7864	0
05/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1308.8200	1431.2000	1.3088	1.4312	0
05/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	637.6200	568.1300	0.6376	0.5681	1,983
05/06/2024	R202 On 01-August-24			Bond Future	256.9150	256.5843	256.9150	256.5843	448
05/06/2024	R202 On 07-November-24			Bond Future	263.0461	262.7066	263.0461	262.7066	460
05/06/2024	R202 On 06-February-25			Bond Future	263.6539	263.3055	263.6539	263.3055	0
05/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	3136.0600	3484.4800	3.1361	3.4845	0
05/06/2024	R202 On 08-May-25			Bond Future	269.5035	269.1453	269.5035	269.1453	0
05/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	2806.5200	3164.7200	2.8065	3.1647	0
05/06/2024	R202 On 07-August-25			Bond Future	269.8921	269.5230	269.8921	269.5230	0
05/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	1707.9500	2076.9900	1.7080	2.0770	0
05/06/2024	R209 On 01-August-24			Bond Future	12.4786	12.2932	64.4350	65.2529	11,327
05/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	273.6400	448.5800	0.2736	0.4486	0
05/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	3433.7900	2790.8000	3.4338	2.7908	0
05/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	282.1200	460.7500	0.2821	0.4608	0
05/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	3395.5000	2756.2000	3.3955	2.7562	0
05/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	290.7800	473.1500	0.2908	0.4732	0
05/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	3357.4300	2721.8700	3.3574	2.7219	0
05/06/2024	R209 On 07-November-24			Bond Future	12.6161	12.4230	62.7984	63.6354	5,237
05/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1370.5800	1726.3800	1.3706	1.7264	0
05/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	3148.8400	2667.5700	3.1488	2.6676	0
05/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1388.8300	1747.4300	1.3888	1.7474	0
05/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	3122.4600	2643.9900	3.1225	2.6440	0
05/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1407.2000	1768.6000	1.4072	1.7686	0
05/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	3096.2500	2620.5800	3.0963	2.6206	0
05/06/2024	R209 On 06-February-25			Bond Future	12.7504	12.5498	64.1782	65.0333	0
05/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2155.3600	2562.6900	2.1554	2.5627	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	3485.1100	3037.3300	3.4851	3.0373	0
05/06/2024	R209 On 08-May-25			Bond Future	12.8909	12.6824	62.4293	63.3027	0
05/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1517.2200	1817.0800	1.5172	1.8171	0
05/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5867.7000	5294.1500	5.8677	5.2942	0
05/06/2024	R209 On 07-August-25			Bond Future	13.0509	12.8341	63.7432	64.6343	0
05/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3023.1900	3457.8100	3.0232	3.4578	0
05/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4558.2200	4101.8200	4.5582	4.1018	0
05/06/2024	R210 On 01-August-24			Bond Future	238.8298	238.7233	238.8298	238.7233	1,448
05/06/2024	R210 On 07-November-24			Bond Future	241.1829	241.0732	241.1829	241.0732	0
05/06/2024	R210 On 06-February-25			Bond Future	246.5398	246.4262	246.5398	246.4262	0
05/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	6929.8100	6816.2300	6.9298	6.8162	0
05/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	R210 On 08-May-25			Bond Future	248.5827	248.4649	248.5827	248.4649	0
05/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	552.7100	434.8900	0.5527	0.4349	0
05/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	R210 On 07-August-25			Bond Future	253.8833	253.7598	253.8833	253.7598	0
05/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5443.3200	5319.7500	5.4433	5.3198	0
05/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2024	R213 On 01-August-24			Bond Future	11.2403	11.1149	83.6870	84.1882	24,579
05/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	534.5300	711.0900	0.5345	0.7111	0
05/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	2067.2100	1742.4900	2.0672	1.7425	0
05/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	548.4300	727.8000	0.5484	0.7278	0
05/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	2040.3400	1718.4300	2.0403	1.7184	0
05/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	562.5500	744.7300	0.5626	0.7447	0
05/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	2013.7200	1694.6200	2.0137	1.6946	0
05/06/2024	R213 On 07-November-24			Bond Future	11.3716	11.2392	82.1006	82.6135	52,707
05/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1578.8400	1831.1100	1.5788	1.8311	0
05/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	2205.5000	1944.8700	2.2055	1.9449	0
05/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1597.7900	1851.7700	1.5978	1.8518	0
05/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	2185.4900	1926.5700	2.1855	1.9266	0
05/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1616.6500	1872.3400	1.6167	1.8723	0
05/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	2165.4200	1908.2100	2.1654	1.9082	0
05/06/2024	R213 On 06-February-25			Bond Future	11.5076	11.3681	83.9048	84.4285	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2019.5000	2281.3100	2.0195	2.2813	0
05/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2611.3100	2349.4000	2.6113	2.3494	0
05/06/2024	R213 On 08-May-25			Bond Future	11.6460	11.4989	82.1836	82.7183	0
05/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1025.9600	1182.6200	1.0260	1.1826	0
05/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	5232.1000	4854.0900	5.2321	4.8541	0
05/06/2024	R213 On 07-August-25			Bond Future	11.8173	11.6620	83.9154	84.4602	0
05/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	2714.4000	2991.8700	2.7144	2.9919	0
05/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	3266.1100	2998.7400	3.2661	2.9987	0
05/06/2024	R214 On 01-August-24			Bond Future	12.8158	12.6202	59.8112	60.6889	15,836
05/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	305.7800	509.4700	0.3058	0.5095	0
05/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	3332.4200	2658.4000	3.3324	2.6584	0
05/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	315.1000	522.9500	0.3151	0.5230	0
05/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	3293.7400	2623.8800	3.2937	2.6239	0
05/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	324.6100	536.6600	0.3246	0.5367	0
05/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	3255.3100	2589.6500	3.2553	2.5897	0
05/06/2024	R214 On 07-November-24			Bond Future	12.9516	12.7482	57.9156	58.8139	1,770
05/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1481.4000	1881.3200	1.4814	1.8813	0
05/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	3047.8800	2549.5500	3.0479	2.5496	0
05/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	1500.7500	1903.7000	1.5008	1.9037	0
05/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	3021.7600	2526.4600	3.0218	2.5265	0
05/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	1520.2500	1926.2100	1.5203	1.9262	0
05/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2995.8300	2503.5400	2.9958	2.5035	0
05/06/2024	R214 On 06-February-25			Bond Future	13.0865	12.8753	59.1883	60.1059	0
05/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2044.9100	2468.7300	2.0449	2.4687	0
05/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3697.2300	3203.4300	3.6972	3.2034	0
05/06/2024	R214 On 08-May-25			Bond Future	13.2195	13.0005	57.1787	58.1160	0
05/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	1828.1800	2188.9600	1.8282	2.1890	0
05/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	5463.8500	4887.2500	5.4639	4.8873	0
05/06/2024	R214 On 07-August-25			Bond Future	13.3712	13.1438	58.3822	59.3387	0
05/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3020.3600	3485.1300	3.0204	3.4851	0
05/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4725.1600	4233.4900	4.7252	4.2335	0
05/06/2024	R248 On 01-August-24			Bond Future	12.9650	12.7641	72.9407	74.0224	250,364
05/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	353.0200	598.6500	0.3530	0.5987	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	4051.0400	3214.9900	4.0510	3.2150	0
05/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	364.0200	614.7900	0.3640	0.6148	0
05/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	4003.8600	3172.9500	4.0039	3.1730	0
05/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	375.2600	631.2100	0.3753	0.6312	0
05/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	3957.0000	3131.2700	3.9570	3.1313	0
05/06/2024	R248 On 07-November-24			Bond Future	13.1080	12.8985	70.2103	71.3173	11,427
05/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	1909.8900	2415.5200	1.9099	2.4155	0
05/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	3657.0100	3055.6300	3.6570	3.0556	0
05/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	1933.6800	2442.9200	1.9337	2.4429	0
05/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	3626.3700	3028.6000	3.6264	3.0286	0
05/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	1957.8000	2470.6400	1.9578	2.4706	0
05/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	3596.1400	3001.9700	3.5961	3.0020	0
05/06/2024	R248 On 06-February-25			Bond Future	13.2504	13.0322	71.7530	72.8840	10,000
05/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2081.9300	2556.4400	2.0819	2.5564	0
05/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4945.2900	4288.8600	4.9453	4.2889	0
05/06/2024	R248 On 08-May-25			Bond Future	13.3908	13.1638	68.8736	70.0289	0
05/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2223.2000	2674.5400	2.2232	2.6745	0
05/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	6406.1300	5702.1700	6.4061	5.7022	0
05/06/2024	R248 On 07-August-25			Bond Future	13.5509	13.3145	70.3227	71.5014	0
05/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	3685.5300	4270.7300	3.6855	4.2707	0
05/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	5396.8600	4803.3200	5.3969	4.8033	0
05/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0