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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
06/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	2025 On 01-August-24			Bond Future	181.9394	181.9470	181.9394	181.9470	4,870
06/06/2024	2025 On 07-November-24			Bond Future	186.2813	186.2889	186.2813	186.2889	4,944
06/06/2024	2029 On 01-August-24			Bond Future	130.5924	130.5722	130.5924	130.5722	9,594
06/06/2024	2029 On 07-November-24			Bond Future	132.3041	132.2834	132.3041	132.2834	62
06/06/2024	2029 On 06-February-25			Bond Future	135.2431	135.2216	135.2431	135.2216	0
06/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2843.0600	2821.6300	2.8431	2.8216	0
06/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2029 On 08-May-25			Bond Future	136.8054	136.7833	136.8054	136.7833	0
06/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1044.6500	1066.7300	1.0447	1.0667	0
06/06/2024	2029 On 07-August-25			Bond Future	139.7239	139.7007	139.7239	139.7007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2313.8700	2290.7400	2.3139	2.2907	0
06/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2030 On 01-August-24			Bond Future	10.7026	10.7505	89.1313	88.9502	118,829
06/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	346.1300	312.0000	0.3461	0.3120	600
06/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	2234.3200	2381.3100	2.2343	2.3813	0
06/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	529.3800	481.8000	0.5294	0.4818	0
06/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1798.8200	1932.3600	1.7988	1.9324	0
06/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	542.6100	494.1300	0.5426	0.4941	0
06/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1773.5600	1906.2000	1.7736	1.9062	0
06/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	556.0500	506.6600	0.5561	0.5067	0
06/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1748.5200	1880.2500	1.7485	1.8803	0
06/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1099.8700	1019.4900	1.0999	1.0195	600
06/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	1071.7600	1172.5000	1.0718	1.1725	0
06/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2629.3000	2496.7300	2.6293	2.4967	0
06/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	367.4900	416.0400	0.3675	0.4160	600
06/06/2024	2030 On 07-November-24			Bond Future	10.8138	10.8648	91.2349	91.0495	54,161
06/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	756.9100	707.0100	0.7569	0.7070	600
06/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2987.4200	3123.0000	2.9874	3.1230	0
06/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1498.4600	1417.6800	1.4985	1.4177	600
06/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1877.0300	1981.7300	1.8770	1.9817	0
06/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1553.1700	1470.4800	1.5532	1.4705	0
06/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1822.1100	1924.9000	1.8221	1.9249	0
06/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1571.6400	1488.3200	1.5716	1.4883	0
06/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1804.0700	1906.2300	1.8041	1.9062	0
06/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1590.4700	1506.5000	1.5905	1.5065	0
06/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1786.4200	1887.9300	1.7864	1.8879	0
06/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4408.6700	4264.8400	4.4087	4.2648	0
06/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	529.2100	570.8600	0.5292	0.5709	600
06/06/2024	2030 On 06-February-25			Bond Future	10.9292	10.9836	89.2296	89.0398	0
06/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1652.8500	1574.0800	1.6529	1.5741	0
06/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2529.3200	2640.3100	2.5293	2.6403	0
06/06/2024	2030 On 08-May-25			Bond Future	11.0663	11.1244	91.1878	90.9937	0
06/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	793.3400	748.2600	0.7933	0.7483	0
06/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4703.0700	4852.1100	4.7031	4.8521	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1199.0700	1138.1500	1.1991	1.1382	1,640
06/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3778.2100	3911.4100	3.7782	3.9114	0
06/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1736.5300	1658.5000	1.7365	1.6585	2,280
06/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	3008.4900	3124.5800	3.0085	3.1246	0
06/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4067.2800	3941.5400	4.0673	3.9415	0
06/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1456.6900	1525.0700	1.4567	1.5251	1,640
06/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5072.4400	4933.5700	5.0724	4.9336	0
06/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1118.7000	1173.9500	1.1187	1.1740	2,280
06/06/2024	2030 On 07-August-25			Bond Future	11.2448	11.3071	89.0986	88.8999	0
06/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1416.8000	1349.8500	1.4168	1.3499	1,054
06/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3902.4800	4034.1900	3.9025	4.0342	0
06/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2386.2900	2293.5600	2.3863	2.2936	0
06/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2818.2600	2924.1900	2.8183	2.9242	0
06/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4404.8600	4276.7300	4.4049	4.2767	0
06/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1662.0000	1732.5300	1.6620	1.7325	1,054
06/06/2024	2032 On 01-August-24			Bond Future	11.5818	11.6090	86.2502	86.1300	94,251
06/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	471.2600	449.9100	0.4713	0.4499	600
06/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2596.9500	2695.8300	2.5970	2.6958	0
06/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	498.2700	475.9300	0.4983	0.4759	0
06/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2532.4400	2630.3300	2.5324	2.6303	0
06/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	512.1300	489.2900	0.5121	0.4893	0
06/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2500.5900	2597.9800	2.5006	2.5980	0
06/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	526.1300	502.7800	0.5261	0.5028	0
06/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2468.9100	2565.7900	2.4689	2.5658	0
06/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1170.9700	1127.7600	1.1710	1.1278	120
06/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	1534.6500	1611.6700	1.5347	1.6117	0
06/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1431.8300	1382.0200	1.4318	1.3820	600
06/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1307.0400	1377.4600	1.3070	1.3775	0
06/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1558.8300	1506.0200	1.5588	1.5060	0
06/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	1213.2300	1280.6500	1.2132	1.2807	100
06/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3576.5000	3490.1100	3.5765	3.4901	0
06/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	428.2700	462.1100	0.4283	0.4621	600
06/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4399.3800	4304.5000	4.3994	4.3045	0
06/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	288.9600	314.3100	0.2890	0.3143	11,000

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06/06/2024	2032 On 07-November-24			Bond Future	11.7200	11.7486	84.1183	83.9951	52,889
06/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	973.7400	941.7100	0.9737	0.9417	600
06/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3655.6900	3746.8300	3.6557	3.7468	0
06/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1602.4600	1556.6300	1.6025	1.5566	0
06/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2688.3600	2765.7000	2.6884	2.7657	0
06/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1622.6900	1576.4600	1.6227	1.5765	0
06/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2664.8000	2741.7400	2.6648	2.7417	0
06/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1642.8200	1596.2100	1.6428	1.5962	0
06/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2641.1800	2717.7400	2.6412	2.7177	0
06/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	1897.4700	1846.1200	1.8975	1.8461	600
06/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2373.0100	2444.8300	2.3730	2.4448	0
06/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	1964.0600	1911.5400	1.9641	1.9115	1,615
06/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2309.5500	2380.2000	2.3096	2.3802	0
06/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	5732.7200	5638.2100	5.7327	5.6382	0
06/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	645.5000	674.1600	0.6455	0.6742	600
06/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	7072.6400	6968.7600	7.0726	6.9688	0
06/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	379.8000	399.0900	0.3798	0.3991	1,615
06/06/2024	2032 On 06-February-25			Bond Future	11.8581	11.8882	85.9667	85.8407	0
06/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2338.7600	2284.0600	2.3388	2.2841	0
06/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2919.8500	2991.1900	2.9199	2.9912	0
06/06/2024	2032 On 08-May-25			Bond Future	12.0060	12.0377	83.6859	83.5569	0
06/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1240.0800	1207.4300	1.2401	1.2074	0
06/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5859.0100	5955.3800	5.8590	5.9554	0
06/06/2024	2032 On 07-August-25			Bond Future	12.1824	12.2159	85.4477	85.3156	0
06/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3124.1500	3064.0200	3.1242	3.0640	0
06/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3807.8500	3879.8200	3.8079	3.8798	0
06/06/2024	2033 On 01-August-24			Bond Future	122.6352	122.5204	122.6352	122.5204	7,742
06/06/2024	2033 On 07-November-24			Bond Future	124.0590	123.9414	124.0590	123.9414	0
06/06/2024	2033 On 06-February-25			Bond Future	126.8148	126.6944	126.8148	126.6944	0
06/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1874.8300	1754.3900	1.8748	1.7544	0
06/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2033 On 08-May-25			Bond Future	128.0895	127.9662	128.0895	127.9662	0
06/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2530.5300	2653.7600	2.5305	2.6538	0

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06/06/2024	2033 On 07-August-25			Bond Future	130.8221	130.6957	130.8221	130.6957	0
06/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	2172.1400	2045.7300	2.1721	2.0457	0
06/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2037 On 01-August-24			Bond Future	12.7494	12.7767	73.9288	73.7939	190,519
06/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	334.2400	318.5700	0.3342	0.3186	0
06/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	3704.9200	3824.1500	3.7049	3.8242	0
06/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	344.4800	328.3900	0.3445	0.3284	0
06/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	3662.3900	3781.2000	3.6624	3.7812	0
06/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	354.8700	338.3500	0.3549	0.3384	1,383
06/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	3620.0600	3738.4400	3.6201	3.7384	0
06/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	2811.5300	2729.7700	2.8115	2.7298	0
06/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	772.6500	825.7900	0.7727	0.8258	1,383
06/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	5265.9700	5153.8100	5.2660	5.1538	0
06/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	235.6500	258.3900	0.2357	0.2584	1,383
06/06/2024	2037 On 07-November-24			Bond Future	12.8986	12.9271	75.6736	75.5354	14,225
06/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	1705.4800	1656.9200	1.7055	1.6569	0
06/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	3325.1900	3414.7700	3.3252	3.4148	0
06/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	1727.2500	1678.2600	1.7273	1.6783	0
06/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	3296.9100	3386.0600	3.2969	3.3861	0
06/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	1749.3700	1699.9500	1.7494	1.7000	0
06/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	3269.0200	3357.7400	3.2690	3.3577	0
06/06/2024	2037 On 06-February-25			Bond Future	13.0473	13.0770	73.0754	72.9341	0
06/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2487.4000	2430.4300	2.4874	2.4304	0
06/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3872.7000	3957.0300	3.8727	3.9570	0
06/06/2024	2037 On 08-May-25			Bond Future	13.2083	13.2393	74.6785	74.5339	3,975
06/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	1820.0400	1777.7500	1.8200	1.7778	0
06/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	6493.3500	6595.6400	6.4934	6.5956	0
06/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2368.0200	2317.0900	2.3680	2.3171	15,000
06/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	5532.8400	5626.4900	5.5328	5.6265	0
06/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4098.5200	4026.1400	4.0985	4.0261	7,500
06/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3672.6800	3744.8800	3.6727	3.7449	0
06/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4229.6200	4155.8800	4.2296	4.1559	7,500
06/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3573.2200	3644.0600	3.5732	3.6441	0
06/06/2024	2037 On 07-August-25			Bond Future	13.3947	13.4272	71.9892	71.8412	0

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06/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3422.0000	3358.8300	3.4220	3.3588	0
06/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	5205.3700	5290.2000	5.2054	5.2902	0
06/06/2024	2038 On 01-August-24			Bond Future	131.1221	130.4439	131.1221	130.4439	3,162
06/06/2024	2038 On 07-November-24			Bond Future	134.2512	133.5567	134.2512	133.5567	425
06/06/2024	2038 On 06-February-25			Bond Future	135.1080	134.3979	135.1080	134.3979	0
06/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	122.0500	832.0900	0.1221	0.8321	0
06/06/2024	2038 On 08-May-25			Bond Future	138.1055	137.3793	138.1055	137.3793	0
06/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	1574.4600	2300.7100	1.5745	2.3007	0
06/06/2024	2038 On 07-August-25			Bond Future	138.8771	138.1352	138.8771	138.1352	0
06/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	682.8900	1424.7800	0.6829	1.4248	0
06/06/2024	2040 On 01-August-24			Bond Future	13.0004	13.0226	73.7480	73.6327	42,676
06/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	293.6400	283.6600	0.2936	0.2837	680
06/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	4197.6600	4302.9700	4.1977	4.3030	0
06/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	332.7000	321.4800	0.3327	0.3215	0
06/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	4011.5800	4115.6500	4.0116	4.1157	0
06/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	343.0900	331.5500	0.3431	0.3316	0
06/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	3965.8400	4069.5900	3.9658	4.0696	0
06/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	353.6400	341.7600	0.3536	0.3418	0
06/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	3920.3300	4023.7400	3.9203	4.0237	0
06/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1300.0700	1263.0100	1.3001	1.2630	0
06/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1930.8300	2009.0600	1.9308	2.0091	680
06/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	1478.5200	1437.4900	1.4785	1.4375	7,500
06/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1741.5000	1815.7600	1.7415	1.8158	0
06/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	3173.4700	3103.0600	3.1735	3.1031	0
06/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	742.5000	787.3800	0.7425	0.7874	680
06/06/2024	2040 On 07-November-24			Bond Future	13.1509	13.1741	75.4885	75.3705	91,394
06/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	579.8900	563.2400	0.5799	0.5632	640
06/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	6269.5900	6371.0000	6.2696	6.3710	0
06/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1335.1700	1302.9300	1.3352	1.3029	0
06/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	4235.2500	4321.0700	4.2353	4.3211	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	1848.7000	1807.8500	1.8487	1.8079	0
06/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	3463.7600	3540.9700	3.4638	3.5410	0
06/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	1872.1800	1830.9700	1.8722	1.8310	0
06/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	3434.4300	3511.2800	3.4344	3.5113	0
06/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	1895.8100	1854.2400	1.8958	1.8542	0
06/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	3405.3100	3481.8000	3.4053	3.4818	0
06/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	2643.5600	2591.4700	2.6436	2.5915	0
06/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2648.3100	2714.2800	2.6483	2.7143	640
06/06/2024	2040 On 06-February-25			Bond Future	13.3006	13.3248	72.6356	72.5148	14
06/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	2484.6500	2438.8100	2.4847	2.4388	0
06/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	4274.4700	4349.4200	4.2745	4.3494	0
06/06/2024	2040 On 08-May-25			Bond Future	13.4614	13.4866	74.2288	74.1052	3,900
06/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2168.0800	2129.5700	2.1681	2.1296	0
06/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	6438.7900	6523.9200	6.4388	6.5239	0
06/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2404.7700	2363.3200	2.4048	2.3633	15,000
06/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	6035.2000	6117.3900	6.0352	6.1174	0
06/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4011.5900	3953.4700	4.0116	3.9535	7,500
06/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	4166.1500	4231.6700	4.1662	4.2317	0
06/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4197.6800	4137.9200	4.1977	4.1379	7,500
06/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	4008.6000	4072.4800	4.0086	4.0725	0
06/06/2024	2040 On 07-August-25			Bond Future	13.6464	13.6728	71.2789	71.1524	0
06/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	3702.6200	3648.6200	3.7026	3.6486	0
06/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	5445.9200	5518.4800	5.4459	5.5185	0
06/06/2024	2044 On 01-August-24			Bond Future	13.0518	13.0688	69.9849	69.8966	120,876
06/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	252.7900	247.8700	0.2528	0.2479	0
06/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	4479.8000	4563.2400	4.4798	4.5632	0
06/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	261.2800	256.1900	0.2613	0.2562	0
06/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	4430.8200	4514.0900	4.4308	4.5141	0
06/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	269.9800	264.7000	0.2700	0.2647	0
06/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	4382.1100	4465.1900	4.3821	4.4652	0
06/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	1489.5000	1461.3700	1.4895	1.4614	0
06/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1760.6100	1820.8400	1.7606	1.8208	5,000
06/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	2218.3600	2179.3300	2.2184	2.1793	0
06/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	1198.1600	1247.4900	1.1982	1.2475	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
06/06/2024	2044 On 07-November-24			Bond Future	13.1961	13.2138	71.6367	71.5461	234
06/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	1906.3100	1876.3100	1.9063	1.8763	0
06/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	3449.8100	3510.3900	3.4498	3.5104	0
06/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	1930.1500	1899.8700	1.9302	1.8999	0
06/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	3420.5800	3480.8800	3.4206	3.4809	0
06/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	1954.1300	1923.5900	1.9541	1.9236	0
06/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	3391.5600	3451.6000	3.3916	3.4516	0
06/06/2024	2044 On 06-February-25			Bond Future	13.3392	13.3576	68.8244	68.7317	0
06/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	2587.8900	2553.3800	2.5879	2.5534	0
06/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	4222.6500	4280.8300	4.2227	4.2808	0
06/06/2024	2044 On 08-May-25			Bond Future	13.4922	13.5115	70.3339	70.2391	0
06/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2303.6800	2274.1300	2.3037	2.2741	0
06/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	6294.5700	6359.9000	6.2946	6.3599	0
06/06/2024	2044 On 07-August-25			Bond Future	13.6677	13.6879	67.4272	67.3300	0
06/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	3713.0200	3672.1100	3.7130	3.6721	0
06/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	5323.7700	5380.0700	5.3238	5.3801	0
06/06/2024	2046 On 01-August-24			Bond Future	113.4878	113.3838	113.4878	113.3838	12,498
06/06/2024	2046 On 07-November-24			Bond Future	113.9888	113.8822	113.9888	113.8822	4,862
06/06/2024	2046 On 06-February-25			Bond Future	116.5207	116.4114	116.5207	116.4114	0
06/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	2510.6500	2401.4200	2.5107	2.4014	0
06/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2046 On 08-May-25			Bond Future	116.8448	116.7333	116.8448	116.7333	0
06/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5125.2300	5236.6800	5.1252	5.2367	0
06/06/2024	2046 On 07-August-25			Bond Future	119.3357	119.2212	119.3357	119.2212	0
06/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	645.7000	531.1900	0.6457	0.5312	0
06/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2050 On 01-August-24			Bond Future	111.9449	112.2079	111.9449	112.2079	11,361
06/06/2024	2050 On 07-November-24			Bond Future	114.6166	114.8857	114.6166	114.8857	4,091
06/06/2024	2050 On 06-February-25			Bond Future	114.7948	115.0698	114.7948	115.0698	0
06/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	805.2300	530.2100	0.8052	0.5302	0
06/06/2024	2050 On 08-May-25			Bond Future	117.3416	117.6225	117.3416	117.6225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	3818.4100	3537.5500	3.8184	3.5376	0
06/06/2024	2050 On 07-August-25			Bond Future	117.4207	117.7076	117.4207	117.7076	0
06/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2469.3200	2182.4000	2.4693	2.1824	0
06/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	AL37 On 01-August-24			Index Future	953.4500	951.5780	953.4500	951.5780	0
06/06/2024	AL37 On 07-November-24			Index Future	975.9550	974.0380	975.9550	974.0380	0
06/06/2024	AL37 On 06-February-25			Index Future	997.4110	995.4500	997.4110	995.4500	0
06/06/2024	AL37 On 08-May-25			Index Future	1019.3300	1017.3240	1019.3300	1,017.3240	0
06/06/2024	AL37 On 07-August-25			Index Future	1040.8790	1038.8260	1040.8790	1,038.8260	0
06/06/2024	AL7T On 01-August-24			Index Future	1096.6300	1095.2730	1096.6300	1,095.2730	0
06/06/2024	AL7T On 07-November-24			Index Future	1122.5150	1121.1240	1122.5150	1,121.1240	0
06/06/2024	AL7T On 06-February-25			Index Future	1147.1930	1145.7700	1147.1930	1,145.7700	0
06/06/2024	AL7T On 08-May-25			Index Future	1172.4030	1170.9460	1172.4030	1,170.9460	0
06/06/2024	AL7T On 07-August-25			Index Future	1197.1880	1195.6960	1197.1880	1,195.6960	0
06/06/2024	ALBI On 01-August-24			Index Future	955.9220	954.4600	955.9220	954.4600	126
06/06/2024	ALBI On 07-November-24			Index Future	978.4850	976.9880	978.4850	976.9880	16
06/06/2024	ALBI On 06-February-25			Index Future	999.9970	998.4650	999.9970	998.4650	0
06/06/2024	ALBI On 08-May-25			Index Future	1021.9720	1020.4050	1021.9720	1,020.4050	0
06/06/2024	ALBI On 07-August-25			Index Future	1043.5770	1041.9720	1043.5770	1,041.9720	0
06/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	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
06/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	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
06/06/2024	ES33 On 01-August-24			Bond Future	13.1654	13.1879	73.3533	73.2607	0
06/06/2024	ES33 On 07-November-24			Bond Future	13.3588	13.3824	71.3008	71.2059	0
06/06/2024	ES33 On 06-February-25			Bond Future	13.5542	13.5790	72.8841	72.7869	0
06/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	847.5200	944.6900	0.8475	0.9447	0
06/06/2024	ES33 On 08-May-25			Bond Future	13.7553	13.7813	70.6956	70.5960	0
06/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4076.4200	4175.9500	4.0764	4.1760	0
06/06/2024	ES33 On 07-August-25			Bond Future	13.9844	14.0118	72.1988	72.0968	0
06/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	1605.8300	1707.8000	1.6058	1.7078	0
06/06/2024	ES42 On 01-August-24			Bond Future	13.5395	13.5566	68.7904	68.7086	0
06/06/2024	ES42 On 07-November-24			Bond Future	13.7100	13.7279	66.1634	66.0795	0
06/06/2024	ES42 On 06-February-25			Bond Future	13.8740	13.8927	67.6321	67.5463	0
06/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	761.3600	847.2200	0.7614	0.8472	0
06/06/2024	ES42 On 08-May-25			Bond Future	14.0488	14.0684	64.8628	64.7748	0
06/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3768.1200	3856.0500	3.7681	3.8561	0
06/06/2024	ES42 On 07-August-25			Bond Future	14.2399	14.2604	66.2390	66.1489	0
06/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	2033.1800	2123.2800	2.0332	2.1233	0
06/06/2024	GOVI On 01-August-24			GOVI	941.7980	940.3170	941.7980	940.3170	724
06/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	15720.0000	30530.0000	1.5720	3.0530	0
06/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	15820.0000	30630.0000	1.5820	3.0630	0
06/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	15920.0000	30730.0000	1.5920	3.0730	0
06/06/2024	GOVI On 07-November-24			GOVI	964.0280	962.5110	964.0280	962.5110	0
06/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	152480.0000	137310.0000	15.2480	13.7310	0
06/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	152380.0000	137210.0000	15.2380	13.7210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	152280.0000	137110.0000	15.2280	13.7110	0
06/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GOVI On 06-February-25			GOVI	985.2220	983.6700	985.2220	983.6700	0
06/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	132220.0000	116700.0000	13.2220	11.6700	0
06/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GOVI On 08-May-25			GOVI	1006.8730	1005.2840	1006.8730	1,005.2840	0
06/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	151270.0000	167160.0000	15.1270	16.7160	0
06/06/2024	GOVI On 07-August-25			GOVI	1028.1590	1026.5320	1028.1590	1,026.5320	0
06/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	171590.0000	155320.0000	17.1590	15.5320	0
06/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/06/2024	IGOV On 01-August-24			Index Future	349.6100	349.1670	349.6100	349.1670	587
06/06/2024	IGOV On 07-November-24			Index Future	357.9530	357.5000	357.9530	357.5000	16
06/06/2024	IGOV On 06-February-25			Index Future	365.9050	365.4410	365.9050	365.4410	0
06/06/2024	IGOV On 08-May-25			Index Future	374.0270	373.5520	374.0270	373.5520	0
06/06/2024	IGOV On 07-August-25			Index Future	382.0140	381.5270	382.0140	381.5270	0
06/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/06/2024	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
06/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
06/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
06/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
06/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
06/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
06/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
06/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
06/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
06/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/06/2024	R035 On 01-August-24			Bond Future	12.3773	12.3942	83.4795	83.3958	61,673
06/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	414.2900	405.9200	0.4143	0.4059	0
06/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	3401.7800	3477.1300	3.4018	3.4771	0
06/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	426.1600	417.5500	0.4262	0.4176	0
06/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	3361.4900	3436.6000	3.3615	3.4366	0
06/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	438.2700	429.4100	0.4383	0.4294	0
06/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	3321.4800	3396.3400	3.3215	3.3963	0
06/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1101.8100	1080.2800	1.1018	1.0803	5,100
06/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1987.6500	2049.8400	1.9877	2.0498	0
06/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	1727.3100	1695.6000	1.7273	1.6956	0
06/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	1368.0800	1420.0900	1.3681	1.4201	5,100
06/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	1869.7800	1835.9600	1.8698	1.8360	0
06/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	1264.7700	1314.6700	1.2648	1.3147	2,740
06/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	3733.4800	3677.9800	3.7335	3.6780	0
06/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	494.0400	522.2600	0.4940	0.5223	7,500
06/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	3847.2100	3790.7000	3.8472	3.7907	0
06/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	467.6500	494.8600	0.4677	0.4949	8,650
06/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	4310.7900	4250.4500	4.3108	4.2505	0
06/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	374.3500	397.7300	0.3744	0.3977	8,000
06/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	4428.6000	4367.3700	4.4286	4.3674	0
06/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	353.8300	376.3200	0.3538	0.3763	0
06/06/2024	R035 On 07-November-24			Bond Future	12.5294	12.5471	80.9343	80.8485	84,386
06/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	1634.5200	1607.9800	1.6345	1.6080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	3403.7900	3462.9800	3.4038	3.4630	0
06/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	1655.7800	1628.9900	1.6558	1.6290	0
06/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	3375.0900	3434.0300	3.3751	3.4340	0
06/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	1677.3900	1650.3500	1.6774	1.6504	0
06/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	3346.7800	3405.4700	3.3468	3.4055	0
06/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	1698.9500	1671.6400	1.6990	1.6716	1,000
06/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	3318.4700	3376.8900	3.3185	3.3769	0
06/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	4609.8600	4557.1900	4.6099	4.5572	0
06/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1313.1900	1346.2500	1.3132	1.3463	1,000
06/06/2024	R035 On 06-February-25			Bond Future	12.6829	12.7015	82.7129	82.6251	0
06/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	2506.8600	2473.6000	2.5069	2.4736	0
06/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3815.0400	3869.6200	3.8150	3.8696	0
06/06/2024	R035 On 08-May-25			Bond Future	12.8362	12.8556	80.0109	79.9210	0
06/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1174.5900	1156.8900	1.1746	1.1569	400
06/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	7931.0400	8003.2700	7.9310	8.0033	0
06/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1614.6100	1591.8900	1.6146	1.5919	0
06/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	6730.8200	6798.0300	6.7308	6.7980	0
06/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	3464.5000	3425.5800	3.4645	3.4256	0
06/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	4099.5700	4150.5800	4.0996	4.1506	400
06/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5190.5300	5140.7800	5.1905	5.1408	0
06/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2857.4000	2897.5800	2.8574	2.8976	400
06/06/2024	R035 On 07-August-25			Bond Future	13.0151	13.0354	81.6956	81.6034	0
06/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3389.1300	3351.5500	3.3891	3.3516	0
06/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	5065.2700	5119.8700	5.0653	5.1199	0
06/06/2024	R053 On 01-August-24			Bond Future	12.9668	12.9786	93.9619	93.8821	0
06/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	2805.3400	2777.8100	2.8053	2.7778	0
06/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1707.6100	1759.8900	1.7076	1.7599	0
06/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	2845.8700	2817.9500	2.8459	2.8180	0
06/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1681.6800	1733.5700	1.6817	1.7336	0
06/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	2886.6500	2858.3300	2.8867	2.8583	0
06/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1656.1000	1707.5900	1.6561	1.7076	0
06/06/2024	R053 On 07-November-24			Bond Future	13.1122	13.1244	90.3069	90.2251	0
06/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	2476.2500	2452.9900	2.4763	2.4530	0
06/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	4671.6000	4730.1500	4.6716	4.7302	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	2507.0900	2483.6000	2.5071	2.4836	0
06/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	4632.7900	4691.1100	4.6328	4.6911	0
06/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	2538.1300	2514.4000	2.5381	2.5144	0
06/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	4594.2700	4652.3500	4.5943	4.6524	0
06/06/2024	R053 On 06-February-25			Bond Future	13.2531	13.2659	92.2911	92.2073	0
06/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	3481.0200	3452.3900	3.4810	3.4524	0
06/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	5570.2600	5625.4000	5.5703	5.6254	0
06/06/2024	R053 On 08-May-25			Bond Future	13.3998	13.4132	88.4433	88.3575	0
06/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	2987.5600	2962.7600	2.9876	2.9628	0
06/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	8111.5000	8172.5200	8.1115	8.1725	0
06/06/2024	R053 On 07-August-25			Bond Future	13.5642	13.5783	90.3027	90.2146	0
06/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	4710.5600	4676.5800	4.7106	4.6766	0
06/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	7241.9900	7296.0700	7.2420	7.2961	0
06/06/2024	R186 On 01-August-24			Bond Future	9.2560	9.2999	103.8958	103.8024	84,411
06/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	23.8300	19.0400	0.0238	0.0190	0
06/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1257.5500	1346.0900	1.2576	1.3461	0
06/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	25.6700	20.5700	0.0257	0.0206	0
06/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1237.8100	1326.0400	1.2378	1.3260	0
06/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	27.5700	22.1400	0.0276	0.0221	0
06/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1218.1300	1306.0300	1.2181	1.3060	0
06/06/2024	R186 On 07-November-24			Bond Future	9.3061	9.3564	106.3481	106.2524	23,884
06/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	525.3100	487.8300	0.5253	0.4878	0
06/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	861.2100	919.4000	0.8612	0.9194	0
06/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	535.2500	497.3500	0.5353	0.4974	0
06/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	852.0400	909.8100	0.8520	0.9098	0
06/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	545.2800	506.9500	0.5453	0.5070	0
06/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	842.9700	900.3100	0.8430	0.9003	0
06/06/2024	R186 On 06-February-25			Bond Future	9.3654	9.4234	103.3693	103.2712	0
06/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	536.3200	500.5000	0.5363	0.5005	0
06/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	1106.1400	1168.3900	1.1061	1.1684	0
06/06/2024	R186 On 08-May-25			Bond Future	9.4489	9.5170	105.6385	105.5379	0
06/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	234.9000	214.2400	0.2349	0.2142	0
06/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1694.4300	1774.3700	1.6944	1.7744	0
06/06/2024	R186 On 07-August-25			Bond Future	9.6305	9.7128	102.5494	102.4460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	567.4500	527.8100	0.5675	0.5278	1,983
06/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	1085.2600	1149.0300	1.0853	1.1490	0
06/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	888.7800	837.4400	0.8888	0.8374	0
06/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	826.5200	878.5900	0.8265	0.8786	0
06/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1372.4600	1308.8200	1.3725	1.3088	0
06/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	597.8500	637.6200	0.5979	0.6376	1,983
06/06/2024	R202 On 01-August-24			Bond Future	257.7658	256.9150	257.7658	256.9150	481
06/06/2024	R202 On 07-November-24			Bond Future	263.9175	263.0461	263.9175	263.0461	460
06/06/2024	R202 On 06-February-25			Bond Future	264.5449	263.6539	264.5449	263.6539	0
06/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	2245.0700	3136.0600	2.2451	3.1361	0
06/06/2024	R202 On 08-May-25			Bond Future	270.4148	269.5035	270.4148	269.5035	0
06/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	1895.2200	2806.5200	1.8952	2.8065	0
06/06/2024	R202 On 07-August-25			Bond Future	270.8232	269.8921	270.8232	269.8921	0
06/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	776.7600	1707.9500	0.7768	1.7080	0
06/06/2024	R209 On 01-August-24			Bond Future	12.4567	12.4786	64.5307	64.4350	11,327
06/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	282.9800	273.6400	0.2830	0.2736	0
06/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	3347.4200	3433.7900	3.3474	3.4338	0
06/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	291.7300	282.1200	0.2917	0.2821	0
06/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	3309.4000	3395.5000	3.3094	3.3955	0
06/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	300.6700	290.7800	0.3007	0.2908	0
06/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	3271.6100	3357.4300	3.2716	3.3574	0
06/06/2024	R209 On 07-November-24			Bond Future	12.5933	12.6161	62.8964	62.7984	5,237
06/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1402.2100	1370.5800	1.4022	1.3706	0
06/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	3082.4400	3148.8400	3.0824	3.1488	0
06/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1420.7600	1388.8300	1.4208	1.3888	0
06/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	3056.3600	3122.4600	3.0564	3.1225	0
06/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1439.4400	1407.2000	1.4394	1.4072	0
06/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	3030.4600	3096.2500	3.0305	3.0963	0
06/06/2024	R209 On 06-February-25			Bond Future	12.7266	12.7504	64.2785	64.1782	0
06/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2194.7600	2155.3600	2.1948	2.1554	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	3424.2000	3485.1100	3.4242	3.4851	0
06/06/2024	R209 On 08-May-25			Bond Future	12.8662	12.8909	62.5320	62.4293	0
06/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1545.9300	1517.2200	1.5459	1.5172	0
06/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5793.7700	5867.7000	5.7938	5.8677	0
06/06/2024	R209 On 07-August-25			Bond Future	13.0251	13.0509	63.8483	63.7432	0
06/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3067.8500	3023.1900	3.0679	3.0232	0
06/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4497.7800	4558.2200	4.4978	4.5582	0
06/06/2024	R210 On 01-August-24			Bond Future	239.0344	238.8298	239.0344	238.8298	1,448
06/06/2024	R210 On 07-November-24			Bond Future	241.3926	241.1829	241.3926	241.1829	0
06/06/2024	R210 On 06-February-25			Bond Future	246.7546	246.5398	246.7546	246.5398	0
06/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7144.5900	6929.8100	7.1446	6.9298	0
06/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	R210 On 08-May-25			Bond Future	248.8025	248.5827	248.8025	248.5827	0
06/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	772.4900	552.7100	0.7725	0.5527	0
06/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	R210 On 07-August-25			Bond Future	254.1088	253.8833	254.1088	253.8833	0
06/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5668.8000	5443.3200	5.6688	5.4433	0
06/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2024	R213 On 01-August-24			Bond Future	11.1977	11.2403	83.8565	83.6870	24,579
06/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	578.5200	534.5300	0.5785	0.5345	0
06/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1941.6400	2067.2100	1.9416	2.0672	0
06/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	593.2600	548.4300	0.5933	0.5484	0
06/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1915.6100	2040.3400	1.9156	2.0403	0
06/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	608.2200	562.5500	0.6082	0.5626	0
06/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1889.8300	2013.7200	1.8898	2.0137	0
06/06/2024	R213 On 07-November-24			Bond Future	11.3267	11.3716	82.2742	82.1006	52,707
06/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1653.6600	1578.8400	1.6537	1.5788	0
06/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	2106.6800	2205.5000	2.1067	2.2055	0
06/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1673.1800	1597.7900	1.6732	1.5978	0
06/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	2087.2400	2185.4900	2.0872	2.1855	0
06/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1692.6000	1616.6500	1.6926	1.6167	0
06/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	2067.7300	2165.4200	2.0677	2.1654	0
06/06/2024	R213 On 06-February-25			Bond Future	11.4602	11.5076	84.0824	83.9048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2099.9000	2019.5000	2.0999	2.0195	0
06/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2514.1000	2611.3100	2.5141	2.6113	0
06/06/2024	R213 On 08-May-25			Bond Future	11.5958	11.6460	82.3654	82.1836	0
06/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1073.1700	1025.9600	1.0732	1.0260	0
06/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	5097.5900	5232.1000	5.0976	5.2321	0
06/06/2024	R213 On 07-August-25			Bond Future	11.7641	11.8173	84.1013	83.9154	0
06/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	2802.6300	2714.4000	2.8026	2.7144	0
06/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	3168.4200	3266.1100	3.1684	3.2661	0
06/06/2024	R214 On 01-August-24			Bond Future	12.7991	12.8158	59.8852	59.8112	15,836
06/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	312.0000	305.7800	0.3120	0.3058	0
06/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	3264.5800	3332.4200	3.2646	3.3324	0
06/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	321.5100	315.1000	0.3215	0.3151	0
06/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	3226.0900	3293.7400	3.2261	3.2937	0
06/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	331.2300	324.6100	0.3312	0.3246	0
06/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	3187.8700	3255.3100	3.1879	3.2553	0
06/06/2024	R214 On 07-November-24			Bond Future	12.9342	12.9516	57.9915	57.9156	1,770
06/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1505.5600	1481.4000	1.5056	1.4814	0
06/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2996.1500	3047.8800	2.9962	3.0479	0
06/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	1525.1500	1500.7500	1.5252	1.5008	0
06/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2970.2700	3021.7600	2.9703	3.0218	0
06/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	1544.8800	1520.2500	1.5449	1.5203	0
06/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2944.5700	2995.8300	2.9446	2.9958	0
06/06/2024	R214 On 06-February-25			Bond Future	13.0684	13.0865	59.2659	59.1883	0
06/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2072.8800	2044.9100	2.0729	2.0449	0
06/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3647.5800	3697.2300	3.6476	3.6972	0
06/06/2024	R214 On 08-May-25			Bond Future	13.2007	13.2195	57.2581	57.1787	0
06/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	1852.2700	1828.1800	1.8523	1.8282	0
06/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	5408.4500	5463.8500	5.4085	5.4639	0
06/06/2024	R214 On 07-August-25			Bond Future	13.3516	13.3712	58.4637	58.3822	0
06/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3053.6800	3020.3600	3.0537	3.0204	0
06/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4677.0200	4725.1600	4.6770	4.7252	0
06/06/2024	R248 On 01-August-24			Bond Future	12.9277	12.9650	73.1393	72.9407	251,493
06/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	380.4500	353.0200	0.3805	0.3530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	3879.9600	4051.0400	3.8800	4.0510	0
06/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	392.1500	364.0200	0.3922	0.3640	0
06/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	3833.4800	4003.8600	3.8335	4.0039	0
06/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	404.1100	375.2600	0.4041	0.3753	0
06/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	3787.3400	3957.0000	3.7873	3.9570	0
06/06/2024	R248 On 07-November-24			Bond Future	13.0691	13.1080	70.4135	70.2103	11,427
06/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	1987.2400	1909.8900	1.9872	1.9099	0
06/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	3531.1300	3657.0100	3.5311	3.6570	0
06/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2011.6600	1933.6800	2.0117	1.9337	0
06/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	3501.1200	3626.3700	3.5011	3.6264	0
06/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2036.4200	1957.8000	2.0364	1.9578	0
06/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	3471.5300	3596.1400	3.4715	3.5961	0
06/06/2024	R248 On 06-February-25			Bond Future	13.2099	13.2504	71.9608	71.7530	10,000
06/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2156.9500	2081.9300	2.1570	2.0819	0
06/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4812.5000	4945.2900	4.8125	4.9453	0
06/06/2024	R248 On 08-May-25			Bond Future	13.3485	13.3908	69.0862	68.8736	0
06/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2295.8400	2223.2000	2.2958	2.2232	0
06/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	6266.1900	6406.1300	6.2662	6.4061	0
06/06/2024	R248 On 07-August-25			Bond Future	13.5068	13.5509	70.5401	70.3227	0
06/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	3783.5700	3685.5300	3.7836	3.6855	0
06/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	5277.5100	5396.8600	5.2775	5.3969	0
06/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0