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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For September 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	2025 On 07-November-24			Bond Future	185.3661	185.3902	185.3661	185.3902	9,240
06/09/2024	2029 On 07-November-24			Bond Future	134.6988	134.0855	134.6988	134.0855	10,084
06/09/2024	2029 On 06-February-25			Bond Future	137.5154	136.9014	137.5154	136.9014	0
06/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5115.3600	4501.4100	5.1154	4.5014	0
06/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2029 On 08-May-25			Bond Future	138.8542	138.2430	138.8542	138.2430	0
06/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	1004.2300	393.0100	1.0042	0.3930	0
06/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2029 On 07-August-25			Bond Future	141.5726	140.9689	141.5726	140.9689	0
06/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4162.5700	3558.8500	4.1626	3.5589	0
06/09/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	2029 On 06-November-25			Bond Future	142.8569	142.2607	142.8569	142.2607	0
06/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	3066.9400	2470.6500	3.0669	2.4707	0
06/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2030 On 07-November-24			Bond Future	8.9908	8.9895	98.1838	98.1892	181,300
06/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4756.0800	4756.2500	4.7561	4.7563	600
06/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	37.7400	32.4800	0.0377	0.0325	0
06/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6578.3700	6582.2700	6.5784	6.5823	600
06/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	8.0900	6.5600	0.0081	0.0066	0
06/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6687.2700	6691.2900	6.6873	6.6913	0
06/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	7.3600	5.9500	0.0074	0.0060	0
06/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6723.5500	6727.6100	6.7236	6.7276	0
06/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	7.1300	5.7600	0.0071	0.0058	0
06/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6759.8100	6763.9000	6.7598	6.7639	0
06/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	6.9100	5.5700	0.0069	0.0056	0
06/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10828.3400	10833.7800	10.8283	10.8338	0
06/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	600
06/09/2024	2030 On 06-February-25			Bond Future	9.0255	9.0218	96.2030	96.2174	0
06/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	815.0300	840.9600	0.8150	0.8410	800
06/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2151.9600	2163.4700	2.1520	2.1635	0
06/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1732.6300	1744.9700	1.7326	1.7450	800
06/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1142.1600	1140.0800	1.1422	1.1401	0
06/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3060.7300	3066.7000	3.0607	3.0667	0
06/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	552.5100	544.0600	0.5525	0.5441	800
06/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6216.8900	6227.8200	6.2169	6.2278	0
06/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	119.9600	116.4700	0.1200	0.1165	0
06/09/2024	2030 On 08-May-25			Bond Future	9.0929	9.0862	98.1139	98.1385	0
06/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1065.0100	1069.8600	1.0650	1.0699	800
06/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2596.9000	2577.1200	2.5969	2.5771	0
06/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1948.2900	1943.4900	1.9483	1.9435	800
06/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1628.7600	1599.3300	1.6288	1.5993	0
06/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3785.5400	3780.8200	3.7855	3.7808	0
06/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	769.2400	739.8900	0.7692	0.7399	0
06/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3950.8600	3947.6200	3.9509	3.9476	0
06/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	722.8900	695.0200	0.7229	0.6950	800

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06/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4865.4800	4867.8400	4.8655	4.8678	1,640
06/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	518.5900	496.3200	0.5186	0.4963	0
06/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6001.9800	6010.1600	6.0020	6.0102	2,280
06/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	347.9100	331.4600	0.3479	0.3315	0
06/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9602.4900	9631.6700	9.6025	9.6317	0
06/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	65.8700	70.4200	0.0659	0.0704	1,640
06/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10911.1200	10938.4300	10.9111	10.9384	0
06/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	31.3500	34.0300	0.0314	0.0340	2,280
06/09/2024	2030 On 07-August-25			Bond Future	9.1827	9.1716	95.9998	96.0387	0
06/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5137.5000	5176.8800	5.1375	5.1769	1,054
06/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	721.9800	722.4200	0.7220	0.7224	0
06/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6901.9200	6943.4200	6.9019	6.9434	0
06/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	432.6900	435.2500	0.4327	0.4353	0
06/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9779.5400	9820.3600	9.7795	9.8204	0
06/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	135.4800	137.3600	0.1355	0.1374	1,054
06/09/2024	2030 On 06-November-25			Bond Future	9.2799	9.2646	97.8301	97.8813	0
06/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2738.1700	2707.9300	2.7382	2.7079	0
06/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1875.1700	1793.7700	1.8752	1.7938	0
06/09/2024	2032 On 07-November-24			Bond Future	9.7376	9.7524	93.2521	93.1792	102,913
06/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1197.1100	1160.0500	1.1971	1.1601	50
06/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1136.1900	1172.0500	1.1362	1.1721	0
06/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1515.2200	1470.4400	1.5152	1.4704	0
06/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	915.2600	943.4000	0.9153	0.9434	0
06/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1639.4100	1592.0400	1.6394	1.5920	100
06/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	844.4300	869.9800	0.8444	0.8700	0
06/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4308.4700	4235.5500	4.3085	4.2356	0
06/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	184.7200	184.7200	0.1847	0.1847	200
06/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6507.8200	6432.6900	6.5078	6.4327	600
06/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	55.9100	53.7000	0.0559	0.0537	0
06/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8071.7600	7997.0700	8.0718	7.9971	0
06/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	23.8000	22.0300	0.0238	0.0220	0
06/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8114.9900	8040.3200	8.1150	8.0403	0
06/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	23.2400	21.4900	0.0232	0.0215	0
06/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8158.2100	8083.5600	8.1582	8.0836	0

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06/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	22.7100	20.9800	0.0227	0.0210	0
06/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8675.4400	8600.9900	8.6754	8.6010	600
06/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	17.1200	15.5900	0.0171	0.0156	0
06/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8804.3200	8729.9300	8.8043	8.7299	1,615
06/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	15.9500	14.4800	0.0160	0.0145	0
06/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14221.1700	14148.2300	14.2212	14.1482	0
06/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0900	0.0700	0.0001	0.0001	600
06/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15826.7100	15753.7900	15.8267	15.7538	0
06/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,615
06/09/2024	2032 On 06-February-25			Bond Future	9.8034	9.8172	95.1792	95.1132	0
06/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1002.9300	971.9000	1.0029	0.9719	800
06/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2864.0700	2899.0500	2.8641	2.8991	0
06/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2137.9100	2093.3500	2.1379	2.0934	800
06/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1581.3600	1602.8100	1.5814	1.6028	0
06/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4395.3500	4339.3600	4.3954	4.3394	0
06/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	630.4900	640.5100	0.6305	0.6405	800
06/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8759.5700	8696.3900	8.7596	8.6964	0
06/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	128.1800	131.0100	0.1282	0.1310	0
06/09/2024	2032 On 08-May-25			Bond Future	9.8890	9.9014	92.9071	92.8493	0
06/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1332.1600	1273.6000	1.3322	1.2736	800
06/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3548.6900	3547.8900	3.5487	3.5479	0
06/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2419.0000	2330.9900	2.4190	2.3310	800
06/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2274.5800	2244.3300	2.2746	2.2443	0
06/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5478.6100	5384.3500	5.4786	5.3844	0
06/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	876.3600	839.8600	0.8764	0.8399	0
06/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5689.2000	5595.7700	5.6892	5.5958	0
06/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	825.7000	790.0300	0.8257	0.7900	800
06/09/2024	2032 On 07-August-25			Bond Future	9.9911	10.0012	94.7012	94.6555	0
06/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9185.0200	9154.4300	9.1850	9.1544	0
06/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	615.1600	630.2400	0.6152	0.6302	0
06/09/2024	2032 On 06-November-25			Bond Future	10.1080	10.1161	92.3466	92.3111	0
06/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3971.1900	3870.0900	3.9712	3.8701	0
06/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2620.4800	2554.8500	2.6205	2.5549	0
06/09/2024	2033 On 07-November-24			Bond Future	127.7845	127.8020	127.7845	127.8020	6,936

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06/09/2024	2033 On 06-February-25			Bond Future	130.4565	130.4860	130.4565	130.4860	0
06/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5516.5200	5545.9500	5.5165	5.5460	0
06/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2033 On 08-May-25			Bond Future	131.5540	131.5984	131.5540	131.5984	0
06/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	934.0000	978.3600	0.9340	0.9784	0
06/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2033 On 07-August-25			Bond Future	134.1296	134.1934	134.1296	134.1934	0
06/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5479.5600	5543.3700	5.4796	5.5434	0
06/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2033 On 06-November-25			Bond Future	135.1675	135.2507	135.1675	135.2507	0
06/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2027.4800	2110.6700	2.0275	2.1107	0
06/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2037 On 07-November-24			Bond Future	10.8266	10.8624	86.8113	86.5993	203,135
06/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9540.2700	9327.5100	9.5403	9.3275	0
06/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	22.2900	21.5500	0.0223	0.0216	0
06/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9589.7300	9376.9700	9.5897	9.3770	0
06/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	21.7000	20.9600	0.0217	0.0210	0
06/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9639.1700	9426.4200	9.6392	9.4264	0
06/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	21.1300	20.4000	0.0211	0.0204	0
06/09/2024	2037 On 06-February-25			Bond Future	10.9120	10.9477	84.3448	84.1361	0
06/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	10097.5800	9904.8700	10.0976	9.9049	0
06/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	213.5000	229.4300	0.2135	0.2294	0
06/09/2024	2037 On 08-May-25			Bond Future	11.0175	11.0532	86.0195	85.8154	3,975
06/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7643.2300	7422.6400	7.6432	7.4226	0
06/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	975.5100	959.0600	0.9755	0.9591	0
06/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8914.8800	8693.8500	8.9149	8.6939	15,000
06/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	738.6700	721.7800	0.7387	0.7218	0
06/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	12101.3000	11914.9900	12.1013	11.9150	7,500
06/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	334.4300	352.2600	0.3344	0.3523	0
06/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12310.7800	12123.5500	12.3108	12.1236	7,500
06/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	313.3500	330.2600	0.3134	0.3303	0
06/09/2024	2037 On 07-August-25			Bond Future	11.1378	11.1728	83.4203	83.2244	0
06/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2198.6200	2130.8800	2.1986	2.1309	2,341
06/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5594.4900	5722.7100	5.5945	5.7227	0

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06/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2399.3900	2327.3600	2.3994	2.3274	200
06/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5262.9900	5386.9200	5.2630	5.3869	0
06/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4608.8600	4499.0400	4.6089	4.4990	0
06/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3044.5700	3130.7100	3.0446	3.1307	2,541
06/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7300.7200	7160.1600	7.3007	7.1602	0
06/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1774.3500	1829.7500	1.7744	1.8298	2,541
06/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10617.3700	10451.9900	10.6174	10.4520	0
06/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	969.5900	1000.1700	0.9696	1.0002	0
06/09/2024	2037 On 06-November-25			Bond Future	11.2601	11.2946	85.0092	84.8194	0
06/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5407.1800	5183.5000	5.4072	5.1835	0
06/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3404.7300	3370.8500	3.4047	3.3709	0
06/09/2024	2038 On 07-November-24			Bond Future	140.4582	139.5555	140.4582	139.5555	3,218
06/09/2024	2038 On 06-February-25			Bond Future	141.2820	140.3737	141.2820	140.3737	0
06/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6051.9700	5143.7200	6.0520	5.1437	0
06/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2038 On 08-May-25			Bond Future	144.1242	143.2123	144.1242	143.2123	0
06/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4444.1700	3532.3300	4.4442	3.5323	0
06/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2038 On 07-August-25			Bond Future	144.7874	143.8806	144.7874	143.8806	0
06/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5227.4400	4320.6400	5.2274	4.3206	0
06/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2038 On 06-November-25			Bond Future	147.5872	146.6800	147.5872	146.6800	0
06/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3707.2100	2799.9800	3.7072	2.8000	0
06/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2040 On 07-November-24			Bond Future	11.0476	11.0629	87.5877	87.4888	113,311
06/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6557.2900	6449.1100	6.5573	6.4491	640
06/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	147.8400	138.5600	0.1478	0.1386	0
06/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9239.7400	9137.2600	9.2397	9.1373	0
06/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	40.6700	37.0900	0.0407	0.0371	640
06/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10505.7300	10404.6300	10.5057	10.4046	0
06/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	21.6400	19.4400	0.0216	0.0194	0
06/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10557.9800	10456.9300	10.5580	10.4569	0
06/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	21.0800	18.9300	0.0211	0.0189	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10610.1800	10509.1700	10.6102	10.5092	0
06/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	20.5300	18.4200	0.0205	0.0184	0
06/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12102.6800	12003.9500	12.1027	12.0040	0
06/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	8.2800	8.4500	0.0083	0.0085	640
06/09/2024	2040 On 06-February-25			Bond Future	11.1339	11.1485	84.8866	84.7935	14
06/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2051.1800	2016.6900	2.0512	2.0167	780
06/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2909.4300	2967.9600	2.9094	2.9680	0
06/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4724.8500	4665.5500	4.7249	4.6656	0
06/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1234.4200	1268.1400	1.2344	1.2681	780
06/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	7043.9400	6971.0300	7.0439	6.9710	0
06/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	649.2700	669.3800	0.6493	0.6694	780
06/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10704.8300	10620.9500	10.7048	10.6210	0
06/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	243.6500	252.7900	0.2437	0.2528	0
06/09/2024	2040 On 08-May-25			Bond Future	11.2385	11.2523	86.5718	86.4857	3,900
06/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8985.0400	8919.7800	8.9850	8.9198	0
06/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	912.7400	933.6500	0.9127	0.9337	0
06/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9530.4900	9463.3800	9.5305	9.4634	15,000
06/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	817.9100	836.9700	0.8179	0.8370	0
06/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12605.8800	12530.4600	12.6059	12.5305	7,500
06/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	417.4300	428.1800	0.4174	0.4282	0
06/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12914.3800	12838.2600	12.9144	12.8383	7,500
06/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	382.2900	392.3400	0.3823	0.3923	0
06/09/2024	2040 On 07-August-25			Bond Future	11.3566	11.3690	83.7325	83.6569	0
06/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11772.8100	11664.6700	11.7728	11.6647	0
06/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1062.5500	1030.0200	1.0626	1.0300	0
06/09/2024	2040 On 06-November-25			Bond Future	11.4760	11.4871	85.3268	85.2596	0
06/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5869.8800	5806.5700	5.8699	5.8066	0
06/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3716.6100	3720.4600	3.7166	3.7205	0
06/09/2024	2044 On 07-November-24			Bond Future	11.0793	11.1099	84.0670	83.8615	91,626
06/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	6037.3800	5829.5700	6.0374	5.8296	0
06/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	213.1000	210.7000	0.2131	0.2107	13,875
06/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7403.4900	7195.9200	7.4035	7.1959	0
06/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	114.2100	112.0500	0.1142	0.1121	9,540
06/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8768.5600	8561.2800	8.7686	8.5613	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	60.4000	58.5300	0.0604	0.0585	11,405
06/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10908.3700	10701.9100	10.9084	10.7019	0
06/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	21.5800	20.5300	0.0216	0.0205	0
06/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10960.9000	10754.4500	10.9609	10.7545	0
06/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	21.0400	20.0000	0.0210	0.0200	0
06/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	11013.3700	10806.9300	11.0134	10.8069	0
06/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	20.5100	19.4800	0.0205	0.0195	0
06/09/2024	2044 On 06-February-25			Bond Future	11.1597	11.1903	81.4185	81.2163	0
06/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6174.0400	6020.7600	6.1740	6.0208	449
06/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	899.9800	948.9000	0.9000	0.9489	0
06/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8623.9900	8450.7500	8.6240	8.4508	449
06/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	471.5300	500.4900	0.4715	0.5005	0
06/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	11201.3000	11015.5500	11.2013	11.0156	0
06/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	241.9600	258.4100	0.2420	0.2584	0
06/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14679.4200	14483.2300	14.6794	14.4832	0
06/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	73.2900	79.3000	0.0733	0.0793	449
06/09/2024	2044 On 08-May-25			Bond Future	11.2567	11.2870	83.0348	82.8370	0
06/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2300.4700	2156.5100	2.3005	2.1565	2,490
06/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4546.5800	4600.4500	4.5466	4.6005	0
06/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4863.3000	4656.4300	4.8633	4.6564	0
06/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2360.0700	2351.0300	2.3601	2.3510	2,490
06/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	8127.5800	7906.2200	8.1276	7.9062	0
06/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1186.7700	1163.2400	1.1868	1.1632	2,490
06/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9596.6400	9376.1700	9.5966	9.3762	0
06/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	886.6300	863.9900	0.8866	0.8640	0
06/09/2024	2044 On 07-August-25			Bond Future	11.3657	11.3953	80.2524	80.0625	0
06/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12238.4400	12081.2800	12.2384	12.0813	0
06/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1024.0100	1056.8100	1.0240	1.0568	0
06/09/2024	2044 On 06-November-25			Bond Future	11.4752	11.5044	81.7803	81.5962	0
06/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6240.8400	6008.6300	6.2408	6.0086	0
06/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3749.2800	3701.1400	3.7493	3.7011	0
06/09/2024	2046 On 07-November-24			Bond Future	122.3603	120.4318	122.3603	120.4318	18,098
06/09/2024	2046 On 06-February-25			Bond Future	124.9187	122.9608	124.9187	122.9608	0
06/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10908.7200	8950.8100	10.9087	8.9508	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2046 On 08-May-25			Bond Future	125.1874	123.2042	125.1874	123.2042	0
06/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	3217.3600	1234.2200	3.2174	1.2342	0
06/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2046 On 07-August-25			Bond Future	127.6369	125.6324	127.6369	125.6324	0
06/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8946.9400	6942.3500	8.9469	6.9424	0
06/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2046 On 06-November-25			Bond Future	127.8185	125.7936	127.8185	125.7936	0
06/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2408.5000	383.6100	2.4085	0.3836	0
06/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2050 On 07-November-24			Bond Future	124.4831	122.1996	124.4831	122.1996	15,391
06/09/2024	2050 On 06-February-25			Bond Future	124.7316	122.4119	124.7316	122.4119	582
06/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	9131.5600	6811.9100	9.1316	6.8119	0
06/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2050 On 08-May-25			Bond Future	127.2409	124.8874	127.2409	124.8874	0
06/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	6080.9400	3727.4000	6.0809	3.7274	0
06/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2050 On 07-August-25			Bond Future	127.3266	124.9471	127.3266	124.9471	0
06/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7436.6100	5057.1000	7.4366	5.0571	0
06/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	2050 On 06-November-25			Bond Future	129.7886	127.3777	129.7886	127.3777	0
06/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5368.5700	2957.6900	5.3686	2.9577	0
06/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	AL37 On 07-November-24			Index Future	1053.1880	1053.1460	1053.1880	1,053.1460	0
06/09/2024	AL37 On 06-February-25			Index Future	1074.9560	1075.0080	1074.9560	1,075.0080	0
06/09/2024	AL37 On 08-May-25			Index Future	1096.3460	1096.5100	1096.3460	1,096.5100	0
06/09/2024	AL37 On 07-August-25			Index Future	1117.5770	1117.9000	1117.5770	1,117.9000	0
06/09/2024	AL37 On 06-November-25			Index Future	1138.9840	1139.4460	1138.9840	1,139.4460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	AL7T On 07-November-24			Index Future	1256.9710	1255.8540	1256.9710	1,255.8540	0
06/09/2024	AL7T On 06-February-25			Index Future	1282.9500	1281.9240	1282.9500	1,281.9240	0
06/09/2024	AL7T On 08-May-25			Index Future	1308.4790	1307.5650	1308.4790	1,307.5650	0
06/09/2024	AL7T On 07-August-25			Index Future	1333.8180	1333.0710	1333.8180	1,333.0710	0
06/09/2024	AL7T On 06-November-25			Index Future	1359.3670	1358.7650	1359.3670	1,358.7650	0
06/09/2024	ALBI On 07-November-24			Index Future	1087.8320	1086.7120	1087.8320	1,086.7120	121
06/09/2024	ALBI On 06-February-25			Index Future	1110.3160	1109.2710	1110.3160	1,109.2710	0
06/09/2024	ALBI On 08-May-25			Index Future	1132.4090	1131.4590	1132.4090	1,131.4590	0
06/09/2024	ALBI On 07-August-25			Index Future	1154.3390	1153.5300	1154.3390	1,153.5300	0
06/09/2024	ALBI On 06-November-25			Index Future	1176.4500	1175.7630	1176.4500	1,175.7630	0
06/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C213 On 28-February-31			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
06/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	ES33 On 07-November-24			Bond Future	11.1141	11.1295	81.1606	81.0872	0
06/09/2024	ES33 On 06-February-25			Bond Future	11.2290	11.2435	82.8578	82.7901	0
06/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9126.1900	9058.4800	9.1262	9.0585	0
06/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	ES33 On 08-May-25			Bond Future	11.3596	11.3729	80.7245	80.6638	0
06/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5952.5500	5891.7800	5.9526	5.8918	0
06/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	ES33 On 07-August-25			Bond Future	11.5067	11.5180	82.3020	82.2514	0
06/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8497.3600	8446.8400	8.4974	8.4468	0
06/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	ES33 On 06-November-25			Bond Future	11.6729	11.6826	80.0937	80.0517	0
06/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1443.4300	1401.4600	1.4434	1.4015	0
06/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	ES42 On 07-November-24			Bond Future	11.4235	11.4440	78.5010	78.3739	0
06/09/2024	ES42 On 06-February-25			Bond Future	11.5164	11.5365	80.1417	80.0190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11748.2500	11625.5200	11.7483	11.6255	0
06/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	ES42 On 08-May-25			Bond Future	11.6248	11.6443	77.4862	77.3692	0
06/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8855.3100	8738.3000	8.8553	8.7383	0
06/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	ES42 On 07-August-25			Bond Future	11.7420	11.7604	78.9976	78.8893	0
06/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10725.4600	10617.1600	10.7255	10.6172	0
06/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	ES42 On 06-November-25			Bond Future	11.8697	11.8872	76.2557	76.1546	0
06/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2921.8400	2820.7300	2.9218	2.8207	0
06/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	GOVI On 07-November-24			GOVI	1070.9750	1069.9000	1070.9750	1,069.9000	683
06/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1221950.0000	1211200.0000	122.1950	121.1200	0
06/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1221850.0000	1211100.0000	122.1850	121.1100	0
06/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1221750.0000	1211000.0000	122.1750	121.1000	0
06/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	GOVI On 06-February-25			GOVI	1093.1100	1092.1100	1093.1100	1,092.1100	0
06/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1211100.0000	1201100.0000	121.1100	120.1100	0
06/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	GOVI On 08-May-25			GOVI	1114.8610	1113.9540	1114.8610	1,113.9540	0
06/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	928610.0000	919540.0000	92.8610	91.9540	0
06/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	GOVI On 07-August-25			GOVI	1136.4510	1135.6830	1136.4510	1,135.6830	0
06/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1254510.0000	1246830.0000	125.4510	124.6830	0
06/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	GOVI On 06-November-25			GOVI	1158.2190	1157.5730	1158.2190	1,157.5730	0
06/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	462190.0000	455730.0000	46.2190	45.5730	0
06/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/09/2024	IGOV On 07-November-24			Index Future	374.3470	371.3610	374.3470	371.3610	795
06/09/2024	IGOV On 06-February-25			Index Future	382.1750	379.1600	382.1750	379.1600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	IGOV On 08-May-25			Index Future	389.8690	386.8320	389.8690	386.8320	0
06/09/2024	IGOV On 07-August-25			Index Future	397.5060	394.4640	397.5060	394.4640	0
06/09/2024	IGOV On 06-November-25			Index Future	405.2060	402.1520	405.2060	402.1520	0
06/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
06/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
06/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
06/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
06/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
06/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
06/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
06/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/09/2024	R035 On 07-November-24			Bond Future	10.4715	10.4867	91.8455	91.7576	141,437
06/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3891.6300	3822.7600	3.8916	3.8228	0
06/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	351.4100	370.4700	0.3514	0.3705	11,000
06/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9162.3500	9076.4100	9.1624	9.0764	0
06/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	20.3900	22.3800	0.0204	0.0224	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9211.7500	9125.7600	9.2118	9.1258	0
06/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	19.8300	21.7700	0.0198	0.0218	0
06/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9261.1100	9175.0800	9.2611	9.1751	0
06/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	19.2700	21.1700	0.0193	0.0212	0
06/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9310.4500	9224.3700	9.3105	9.2244	1,000
06/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	18.7400	20.5900	0.0187	0.0206	0
06/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14208.2600	14120.3900	14.2083	14.1204	0
06/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.3600	0.4200	0.0004	0.0004	1,000
06/09/2024	R035 On 06-February-25			Bond Future	10.5574	10.5717	93.7438	93.6624	0
06/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1639.1200	1543.8600	1.6391	1.5439	1,000
06/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2883.6200	2869.8200	2.8836	2.8698	0
06/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2542.9900	2430.6300	2.5430	2.4306	0
06/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2019.6600	1988.7600	2.0197	1.9888	1,000
06/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4988.3500	4869.1900	4.9884	4.8692	0
06/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	906.7800	869.0800	0.9068	0.8691	1,000
06/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9933.7300	9835.2100	9.9337	9.8352	0
06/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	211.0300	193.9700	0.2110	0.1940	0
06/09/2024	R035 On 08-May-25			Bond Future	10.6542	10.6675	91.0965	91.0228	0
06/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2238.4700	2208.3300	2.2385	2.2083	150
06/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3439.2100	3482.8100	3.4392	3.4828	0
06/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3788.6100	3747.1600	3.7886	3.7472	0
06/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2165.4800	2197.7700	2.1655	2.1978	150
06/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5670.0400	5619.1200	5.6700	5.6191	400
06/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1340.8700	1363.6900	1.3409	1.3637	0
06/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6629.6400	6575.0600	6.6296	6.5751	0
06/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1066.2200	1085.3800	1.0662	1.0854	150
06/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6956.7900	6901.1100	6.9568	6.9011	0
06/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	987.3800	1005.4400	0.9874	1.0054	0
06/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10858.0800	10791.9300	10.8581	10.7919	0
06/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	407.5300	415.1200	0.4075	0.4151	400
06/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13589.6600	13519.6000	13.5897	13.5196	0
06/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	170.9100	174.5900	0.1709	0.1746	400
06/09/2024	R035 On 07-August-25			Bond Future	10.7658	10.7772	92.8565	92.7943	0
06/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10402.9300	10350.2300	10.4029	10.3502	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	918.1600	927.7200	0.9182	0.9277	0
06/09/2024	R035 On 06-November-25			Bond Future	10.8925	10.9025	90.1215	90.0687	0
06/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4902.7200	4846.1400	4.9027	4.8461	0
06/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3292.2000	3288.4200	3.2922	3.2884	0
06/09/2024	R053 On 07-November-24			Bond Future	11.0231	11.0487	106.5459	106.3150	3,664
06/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	14077.6600	13850.9800	14.0777	13.8510	0
06/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	33.9700	38.2000	0.0340	0.0382	0
06/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	14146.4600	13919.6900	14.1465	13.9197	0
06/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	33.1200	37.2600	0.0331	0.0373	0
06/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	14215.2000	13988.3400	14.2152	13.9883	0
06/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	32.3000	36.3500	0.0323	0.0364	0
06/09/2024	R053 On 06-February-25			Bond Future	11.1005	11.1259	108.7476	108.5216	0
06/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14747.9400	14497.7700	14.7479	14.4978	0
06/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	380.5900	356.5000	0.3806	0.3565	0
06/09/2024	R053 On 08-May-25			Bond Future	11.1897	11.2147	105.0411	104.8215	0
06/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12670.2500	12485.5000	12.6703	12.4855	0
06/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1196.3300	1231.2100	1.1963	1.2312	0
06/09/2024	R053 On 07-August-25			Bond Future	11.2878	11.3120	107.0683	106.8592	0
06/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15597.3900	15387.3700	15.5974	15.3874	0
06/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1363.1400	1362.2400	1.3631	1.3622	0
06/09/2024	R053 On 06-November-25			Bond Future	11.3937	11.4174	103.2452	103.0446	0
06/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7917.6600	7627.4400	7.9177	7.6274	0
06/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4886.7000	4797.0900	4.8867	4.7971	0
06/09/2024	R186 On 07-November-24			Bond Future	7.9306	7.9316	109.0100	109.0081	158,903
06/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2340.6300	2340.0400	2.3406	2.3400	0
06/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	14.5700	15.9600	0.0146	0.0160	0
06/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2359.3100	2358.6900	2.3593	2.3587	0
06/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	14.1400	15.5000	0.0141	0.0155	0
06/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2377.9900	2377.3500	2.3780	2.3774	0
06/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	13.7200	15.0600	0.0137	0.0151	0
06/09/2024	R186 On 06-February-25			Bond Future	7.8655	7.8612	105.9503	105.9578	0
06/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2137.9800	2150.3200	2.1380	2.1503	0
06/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	126.7900	131.5800	0.1268	0.1316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	R186 On 08-May-25			Bond Future	7.8382	7.8259	108.0553	108.0740	0
06/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1329.5400	1349.1700	1.3295	1.3492	0
06/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	372.2800	373.2400	0.3723	0.3732	0
06/09/2024	R186 On 07-August-25			Bond Future	7.8422	7.8161	104.8328	104.8667	0
06/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1934.1500	1965.6500	1.9342	1.9657	1,983
06/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	168.5700	166.1200	0.1686	0.1661	0
06/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2435.2600	2468.0700	2.4353	2.4681	0
06/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	89.6100	88.4700	0.0896	0.0885	0
06/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3094.9600	3128.5800	3.0950	3.1286	0
06/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	36.9600	36.6300	0.0370	0.0366	1,983
06/09/2024	R186 On 06-November-25			Bond Future	7.8662	7.8220	106.8316	106.8787	0
06/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	794.7000	813.1800	0.7947	0.8132	0
06/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	514.0400	485.4100	0.5140	0.4854	0
06/09/2024	R202 On 07-November-24			Bond Future	270.6790	270.7161	270.6790	270.7161	1,076
06/09/2024	R202 On 06-February-25			Bond Future	271.1323	271.1952	271.1323	271.1952	0
06/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	4342.2800	4405.2200	4.3423	4.4052	0
06/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	R202 On 08-May-25			Bond Future	276.5878	276.6799	276.5878	276.6799	0
06/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4277.8200	4369.8600	4.2778	4.3699	0
06/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	R202 On 07-August-25			Bond Future	276.6848	276.8230	276.6848	276.8230	0
06/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5084.7800	5223.0300	5.0848	5.2230	0
06/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	R202 On 06-November-25			Bond Future	282.0355	282.2092	282.0355	282.2092	0
06/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	6395.4900	6569.1600	6.3955	6.5692	0
06/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	R209 On 07-November-24			Bond Future	10.5815	10.5967	72.4485	72.3691	16,897
06/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7894.9300	7813.4700	7.8949	7.8135	0
06/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	23.1100	20.9700	0.0231	0.0210	0
06/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7938.9200	7857.5100	7.9389	7.8575	0
06/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	22.4700	20.3800	0.0225	0.0204	0
06/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7982.8900	7901.5100	7.9829	7.9015	0
06/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	21.8600	19.8000	0.0219	0.0198	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	R209 On 06-February-25			Bond Future	10.6579	10.6724	73.9456	73.8711	0
06/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8648.4700	8559.3400	8.6485	8.5593	0
06/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	210.8000	196.1500	0.2108	0.1962	0
06/09/2024	R209 On 08-May-25			Bond Future	10.7485	10.7621	72.2609	72.1924	0
06/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6367.7800	6317.7000	6.3678	6.3177	0
06/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	886.7100	905.0900	0.8867	0.9051	0
06/09/2024	R209 On 07-August-25			Bond Future	10.8506	10.8626	73.6565	73.5969	0
06/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9248.2800	9153.1000	9.2483	9.1531	0
06/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	870.1000	834.4800	0.8701	0.8345	0
06/09/2024	R209 On 06-November-25			Bond Future	10.9626	10.9733	71.9093	71.8572	0
06/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4507.7300	4462.9700	4.5077	4.4630	0
06/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3027.6500	3034.9600	3.0277	3.0350	0
06/09/2024	R210 On 07-November-24			Bond Future	243.1744	241.7919	243.1744	241.7919	1,557
06/09/2024	R210 On 06-February-25			Bond Future	248.2591	246.8696	248.2591	246.8696	0
06/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8649.0900	7259.5800	8.6491	7.2596	0
06/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	R210 On 08-May-25			Bond Future	249.8519	248.4621	249.8519	248.4621	0
06/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1821.9200	432.0900	1.8219	0.4321	0
06/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	R210 On 07-August-25			Bond Future	254.7422	253.3602	254.7422	253.3602	0
06/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6302.1700	4920.2000	6.3022	4.9202	0
06/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	R210 On 06-November-25			Bond Future	256.2039	254.8309	256.2039	254.8309	0
06/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4063.9400	2690.8500	4.0639	2.6909	0
06/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/09/2024	R213 On 07-November-24			Bond Future	9.4329	9.4373	90.0335	90.0148	77,426
06/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7323.3300	7303.0100	7.3233	7.3030	0
06/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	17.0200	15.4600	0.0170	0.0155	0
06/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7361.8700	7341.5800	7.3619	7.3416	0
06/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	16.6000	15.0700	0.0166	0.0151	0
06/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7400.4100	7380.1400	7.4004	7.3801	0
06/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	16.2100	14.7000	0.0162	0.0147	0
06/09/2024	R213 On 06-February-25			Bond Future	9.4922	9.4949	91.8944	91.8834	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7508.2400	7492.6200	7.5082	7.4926	0
06/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	110.4700	105.8500	0.1105	0.1059	0
06/09/2024	R213 On 08-May-25			Bond Future	9.5667	9.5672	90.1637	90.1617	0
06/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4563.2000	4533.4900	4.5632	4.5335	0
06/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	789.2900	761.6100	0.7893	0.7616	0
06/09/2024	R213 On 07-August-25			Bond Future	9.6595	9.6568	91.9065	91.9171	0
06/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7948.7900	7969.9400	7.9488	7.9699	0
06/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	509.3900	519.8700	0.5094	0.5199	0
06/09/2024	R213 On 06-November-25			Bond Future	9.7733	9.7676	90.1069	90.1284	0
06/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3260.7700	3215.2700	3.2608	3.2153	0
06/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2223.5300	2156.5000	2.2235	2.1565	0
06/09/2024	R214 On 07-November-24			Bond Future	10.8621	10.8825	68.2939	68.1791	19,548
06/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8828.1200	8715.5600	8.8281	8.7156	0
06/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	16.3100	18.5700	0.0163	0.0186	0
06/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8873.1400	8760.5300	8.8731	8.7605	0
06/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	15.8600	18.0700	0.0159	0.0181	0
06/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8918.1300	8805.4800	8.9181	8.8055	0
06/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	15.4200	17.5900	0.0154	0.0176	0
06/09/2024	R214 On 06-February-25			Bond Future	10.9388	10.9587	69.7055	69.5945	0
06/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5064.0900	4984.4400	5.0641	4.9844	554
06/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	766.1400	797.5300	0.7661	0.7975	0
06/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7138.4900	7046.1000	7.1385	7.0461	554
06/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	395.9900	414.6400	0.3960	0.4146	0
06/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	9080.4900	8980.5900	9.0805	8.9806	0
06/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	215.6100	226.7500	0.2156	0.2268	0
06/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12821.2300	12713.1900	12.8212	12.7132	0
06/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	45.0300	48.0300	0.0450	0.0480	554
06/09/2024	R214 On 08-May-25			Bond Future	11.0227	11.0420	67.7875	67.6812	0
06/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7743.4000	7611.0700	7.7434	7.6111	0
06/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	770.2100	744.2400	0.7702	0.7442	0
06/09/2024	R214 On 07-August-25			Bond Future	11.1168	11.1350	69.0972	68.9984	0
06/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9901.3400	9823.7300	9.9013	9.8237	0
06/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	891.2000	912.4000	0.8912	0.9124	0
06/09/2024	R214 On 06-November-25			Bond Future	11.2210	11.2384	67.1149	67.0222	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5249.7800	5098.6900	5.2498	5.0987	0
06/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3067.1700	3008.8400	3.0672	3.0088	0
06/09/2024	R248 On 07-November-24			Bond Future	10.9986	11.0190	82.9795	82.8363	251,160
06/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	11045.0600	10899.6300	11.0451	10.8996	0
06/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	22.9600	20.7600	0.0230	0.0208	0
06/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	11098.9100	10953.5200	11.0989	10.9535	0
06/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	22.3800	20.2200	0.0224	0.0202	0
06/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	11152.6800	11007.3500	11.1527	11.0074	0
06/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	21.8000	19.7000	0.0218	0.0197	0
06/09/2024	R248 On 06-February-25			Bond Future	11.0774	11.0975	84.6945	84.5559	10,000
06/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	667.2900	602.3700	0.6673	0.6024	660
06/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6365.5800	6439.3300	6.3656	6.4393	0
06/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2446.4900	2299.0100	2.4465	2.2990	660
06/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2985.2400	2976.4300	2.9852	2.9764	0
06/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5396.0200	5221.1600	5.3960	5.2212	0
06/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1275.8200	1239.6300	1.2758	1.2396	660
06/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10438.6100	10277.4800	10.4386	10.2775	0
06/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	360.4600	338.0000	0.3605	0.3380	0
06/09/2024	R248 On 08-May-25			Bond Future	11.1631	11.1826	81.9308	81.7977	0
06/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9782.9100	9674.4500	9.7829	9.6745	0
06/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	908.6800	933.2800	0.9087	0.9333	0
06/09/2024	R248 On 07-August-25			Bond Future	11.2588	11.2773	83.5133	83.3892	0
06/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12520.9700	12343.4000	12.5210	12.3434	0
06/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1041.6700	988.1600	1.0417	0.9882	0
06/09/2024	R248 On 06-November-25			Bond Future	11.3643	11.3819	80.6629	80.5460	0
06/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6193.2100	6094.4200	6.1932	6.0944	0
06/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3772.5500	3790.6200	3.7726	3.7906	0
06/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0