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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	2025 On 01-February-24			Bond Future	175.8500	175.8500	175.8500	175.8500	0
06/02/2024	2025 On 02-May-24			Bond Future	179.7986	179.7900	179.7986	179.7900	9,015
06/02/2024	2025 On 01-August-24			Bond Future	181.9566	181.9475	181.9566	181.9475	0
06/02/2024	2025 On 07-November-24			Bond Future	186.2257	186.2156	186.2257	186.2156	75
06/02/2024	2029 On 01-February-24			Bond Future	127.7200	127.7200	127.7200	127.7200	0
06/02/2024	2029 On 02-May-24			Bond Future	130.2452	130.2649	130.2452	130.2649	7,165
06/02/2024	2029 On 01-August-24			Bond Future	133.1361	133.1560	133.1361	133.1560	728
06/02/2024	2029 On 07-November-24			Bond Future	134.8614	134.8812	134.8614	134.8812	66
06/02/2024	2029 On 06-February-25			Bond Future	137.7930	137.8128	137.7930	137.8128	0
06/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5393.0300	5412.8300	5.3930	5.4128	0
06/02/2024	2029 On 06-February-25	132.40	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
06/02/2024	2029 On 02-May-25			Bond Future	139.0369	139.0565	139.0369	139.0565	0
06/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	1186.9400	1206.5000	1.1869	1.2065	0
06/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	2030 On 01-February-24			Bond Future	11.3600	11.3600	85.8209	85.8209	0
06/02/2024	2030 On 02-May-24			Bond Future	9.9098	9.8947	93.9042	93.9659	134,998
06/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	773.9900	804.0600	0.7740	0.8041	1,000
06/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1799.0500	1767.4400	1.7991	1.7674	0
06/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1042.6100	1077.9900	1.0426	1.0780	0
06/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1450.5500	1424.2500	1.4506	1.4243	0
06/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1062.2300	1097.9500	1.0622	1.0980	0
06/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1429.2100	1403.2500	1.4292	1.4033	0
06/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1081.8800	1117.9400	1.0819	1.1179	0
06/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1407.9200	1382.3000	1.4079	1.3823	0
06/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1847.0100	1893.1300	1.8470	1.8931	1,000
06/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	834.6900	819.1300	0.8347	0.8191	0
06/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3206.6300	3261.8800	3.2066	3.2619	500
06/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	368.7900	362.3600	0.3688	0.3624	0
06/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3868.9300	3926.5100	3.8689	3.9265	1,080
06/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	251.6500	247.5500	0.2517	0.2476	0
06/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4902.0400	4961.8400	4.9020	4.9618	500
06/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	131.5000	129.6200	0.1315	0.1296	0
06/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7840.2100	7901.8200	7.8402	7.9018	0
06/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.1300	12.0600	0.0121	0.0121	1,000
06/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9415.8700	9477.5600	9.4159	9.4776	0
06/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.5500	2.5600	0.0026	0.0026	1,080
06/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12098.2800	12159.9600	12.0983	12.1600	0
06/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1000	0.1000	0.0001	0.0001	500
06/02/2024	2030 On 01-August-24			Bond Future	9.9693	9.9533	91.9603	92.0231	0
06/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2724.0300	2769.4100	2.7240	2.7694	0
06/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1164.4700	1147.0100	1.1645	1.1470	0
06/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2749.9700	2795.5200	2.7500	2.7955	0
06/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1151.9200	1134.6300	1.1519	1.1346	0
06/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2775.7800	2821.5100	2.7758	2.8215	0
06/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1139.2500	1122.1400	1.1393	1.1221	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	2030 On 07-November-24			Bond Future	10.0434	10.0265	94.0930	94.1570	1,652
06/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3849.4200	3897.0100	3.8494	3.8970	0
06/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1260.2900	1243.9200	1.2603	1.2439	0
06/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3875.5800	3923.3000	3.8756	3.9233	0
06/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1249.9400	1233.7000	1.2499	1.2337	0
06/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3901.8000	3949.6400	3.9018	3.9496	0
06/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1239.6800	1223.5600	1.2397	1.2236	0
06/02/2024	2030 On 06-February-25			Bond Future	10.1225	10.1046	92.1057	92.1707	0
06/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3721.1100	3765.8100	3.7211	3.7658	0
06/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1721.4200	1701.1300	1.7214	1.7011	0
06/02/2024	2030 On 02-May-25			Bond Future	10.2369	10.2181	93.8655	93.9313	0
06/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2090.1900	2122.6200	2.0902	2.1226	0
06/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3169.5800	3136.2000	3.1696	3.1362	0
06/02/2024	2032 On 01-February-24			Bond Future	11.8400	11.8400	84.4396	84.4396	0
06/02/2024	2032 On 02-May-24			Bond Future	10.7894	10.7747	87.5429	87.6131	151,327
06/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	528.5700	553.4500	0.5286	0.5535	8,500
06/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	2902.9300	2857.6400	2.9029	2.8576	0
06/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	611.6400	638.9200	0.6116	0.6389	1,000
06/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2690.4300	2647.5400	2.6904	2.6475	0
06/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	912.8100	947.4400	0.9128	0.9474	0
06/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2112.4500	2076.9100	2.1125	2.0769	0
06/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	931.9400	966.9700	0.9319	0.9670	0
06/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2083.0600	2047.9200	2.0831	2.0479	0
06/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	951.4600	986.9100	0.9515	0.9869	0
06/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2054.1100	2019.3900	2.0541	2.0194	0
06/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	971.2400	1007.0900	0.9712	1.0071	500
06/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2025.4400	1991.1200	2.0254	1.9911	0
06/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	1011.3500	1048.0200	1.0114	1.0480	500
06/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1968.7700	1935.2700	1.9688	1.9353	0
06/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1137.5400	1176.6200	1.1375	1.1766	1,550
06/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1805.4400	1774.3500	1.8054	1.7744	0
06/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1649.7600	1696.7400	1.6498	1.6967	1,000
06/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1314.0200	1290.8300	1.3140	1.2908	0
06/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2324.1900	2378.4300	2.3242	2.3784	500

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06/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	906.2600	890.3300	0.9063	0.8903	0
06/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2715.6200	2772.9800	2.7156	2.7730	0
06/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	740.0500	727.2400	0.7401	0.7272	500
06/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2954.5400	3013.4900	2.9545	3.0135	0
06/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	655.8600	644.6400	0.6559	0.6446	17,000
06/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3200.6400	3261.0400	3.2006	3.2610	1,550
06/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	580.4500	570.6800	0.5805	0.5707	0
06/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4944.6900	5011.3600	4.9447	5.0114	0
06/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	250.8200	247.3200	0.2508	0.2473	500
06/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9374.5200	9444.6500	9.3745	9.4447	0
06/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	26.7400	26.7000	0.0267	0.0267	1,000
06/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10499.0100	10569.2100	10.4990	10.5692	0
06/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	11.9400	11.9700	0.0119	0.0120	500
06/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11175.1100	11245.3200	11.1751	11.2453	0
06/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.1000	7.1400	0.0071	0.0071	1,550
06/02/2024	2032 On 01-August-24			Bond Future	10.8741	10.8588	89.4648	89.5363	0
06/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2808.5900	2857.4900	2.8086	2.8575	0
06/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1628.2100	1605.5800	1.6282	1.6056	0
06/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2837.3100	2886.4300	2.8373	2.8864	0
06/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1611.2200	1588.8100	1.6112	1.5888	0
06/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2866.1500	2915.4900	2.8662	2.9155	0
06/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1594.3800	1572.1900	1.5944	1.5722	0
06/02/2024	2032 On 07-November-24			Bond Future	10.9829	10.9668	87.3732	87.4460	1,525
06/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4013.5300	4064.8600	4.0135	4.0649	0
06/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1844.4900	1823.0100	1.8445	1.8230	0
06/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4042.9500	4094.4500	4.0430	4.0945	0
06/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1830.1200	1808.8100	1.8301	1.8088	0
06/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4072.4500	4124.1000	4.0725	4.1241	0
06/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1815.8700	1794.7100	1.8159	1.7947	0
06/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4522.0500	4575.9700	4.5221	4.5760	1,615
06/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1612.6000	1593.7100	1.6126	1.5937	0
06/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10282.1400	10350.9600	10.2821	10.3510	0
06/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	334.3600	330.3700	0.3344	0.3304	1,615
06/02/2024	2032 On 06-February-25			Bond Future	11.0937	11.0768	89.2505	89.3246	0

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06/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4662.4900	4714.9100	4.6625	4.7149	0
06/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1959.8100	1938.1200	1.9598	1.9381	0
06/02/2024	2032 On 02-May-25			Bond Future	11.2230	11.2055	86.7973	86.8724	0
06/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2584.8000	2622.3700	2.5848	2.6224	0
06/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3938.7100	3901.1700	3.9387	3.9012	0
06/02/2024	2033 On 01-February-24			Bond Future	121.4700	121.4700	121.4700	121.4700	0
06/02/2024	2033 On 02-May-24			Bond Future	123.3297	123.4464	123.3297	123.4464	2,042
06/02/2024	2033 On 01-August-24			Bond Future	126.0672	126.1862	126.0672	126.1862	5,737
06/02/2024	2033 On 07-November-24			Bond Future	127.5300	127.6513	127.5300	127.6513	0
06/02/2024	2033 On 06-February-25			Bond Future	130.3024	130.4259	130.3024	130.4259	0
06/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5362.4400	5485.9100	5.3624	5.4859	0
06/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	2033 On 02-May-25			Bond Future	131.3008	131.4261	131.3008	131.4261	0
06/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	680.7800	806.1400	0.6808	0.8061	0
06/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	2037 On 01-February-24			Bond Future	12.3200	12.3200	75.6960	75.6960	0
06/02/2024	2037 On 02-May-24			Bond Future	12.0257	12.0217	79.5436	79.5647	83,757
06/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	542.4600	554.7000	0.5425	0.5547	0
06/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3825.1600	3816.2700	3.8252	3.8163	0
06/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	556.5600	568.9900	0.5566	0.5690	0
06/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3782.5100	3773.8100	3.7825	3.7738	0
06/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	570.7900	583.3900	0.5708	0.5834	0
06/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3740.0400	3731.5100	3.7400	3.7315	0
06/02/2024	2037 On 01-August-24			Bond Future	12.1404	12.1363	77.0340	77.0555	72,241
06/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2435.0500	2453.0100	2.4351	2.4530	0
06/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2700.4800	2697.0100	2.7005	2.6970	0
06/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2462.9900	2481.0300	2.4630	2.4810	0
06/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2675.6500	2672.2600	2.6757	2.6723	0
06/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2490.8600	2508.9800	2.4909	2.5090	1,383
06/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2650.8000	2647.4900	2.6508	2.6475	0
06/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6086.2100	6109.0000	6.0862	6.1090	0
06/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	942.0800	943.4400	0.9421	0.9434	1,383
06/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8577.7600	8600.8300	8.5778	8.6008	0

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06/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	442.1900	443.8300	0.4422	0.4438	1,383
06/02/2024	2037 On 07-November-24			Bond Future	12.2696	12.2654	78.8200	78.8416	9,175
06/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4153.9000	4172.6800	4.1539	4.1727	0
06/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2627.2200	2624.3900	2.6272	2.6244	0
06/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4184.7300	4203.5600	4.1847	4.2036	0
06/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2608.0000	2605.2200	2.6080	2.6052	0
06/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4215.6500	4234.5300	4.2157	4.2345	0
06/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2588.9100	2586.1800	2.5889	2.5862	0
06/02/2024	2037 On 06-February-25			Bond Future	12.3996	12.3953	76.2530	76.2749	0
06/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4736.4100	4754.5700	4.7364	4.7546	0
06/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2944.1100	2940.4100	2.9441	2.9404	0
06/02/2024	2037 On 02-May-25			Bond Future	12.5457	12.5413	77.7075	77.7294	0
06/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3314.8000	3329.4200	3.3148	3.3294	0
06/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4802.8200	4795.5500	4.8028	4.7956	0
06/02/2024	2038 On 01-February-24			Bond Future	135.2700	135.2700	135.2700	135.2700	0
06/02/2024	2038 On 02-May-24			Bond Future	134.4638	134.4818	134.4638	134.4818	5,213
06/02/2024	2038 On 01-August-24			Bond Future	135.3864	135.4045	135.3864	135.4045	0
06/02/2024	2038 On 07-November-24			Bond Future	138.5623	138.5802	138.5623	138.5802	0
06/02/2024	2038 On 06-February-25			Bond Future	139.4594	139.4773	139.4594	139.4773	0
06/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4229.3800	4247.2500	4.2294	4.2473	0
06/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	2038 On 02-May-25			Bond Future	142.1611	142.1786	142.1611	142.1786	0
06/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2481.0700	2498.5700	2.4811	2.4986	0
06/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	2040 On 01-February-24			Bond Future	12.3400	12.3400	77.0700	77.0700	0
06/02/2024	2040 On 02-May-24			Bond Future	12.3817	12.3985	79.1783	79.0839	136,340
06/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	333.2500	324.7000	0.3333	0.3247	0
06/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4910.0400	4995.8300	4.9100	4.9958	0
06/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	343.5800	334.7900	0.3436	0.3348	0
06/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4859.1800	4944.7300	4.8592	4.9447	0
06/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	354.0400	345.0000	0.3540	0.3450	0
06/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4808.5300	4893.8300	4.8085	4.8938	0
06/02/2024	2040 On 01-August-24			Bond Future	12.5029	12.5205	76.4103	76.3138	2,992

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2264.4600	2228.0400	2.2645	2.2280	0
06/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3281.0000	3341.1500	3.2810	3.3412	0
06/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2291.7100	2254.9900	2.2917	2.2550	0
06/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3252.1200	3311.9700	3.2521	3.3120	0
06/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2319.1200	2282.0900	2.3191	2.2821	0
06/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3223.4700	3283.0100	3.2235	3.2830	0
06/02/2024	2040 On 07-November-24			Bond Future	12.6382	12.6566	78.1816	78.0825	8,677
06/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4057.6600	4007.5700	4.0577	4.0076	0
06/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2979.6800	3028.6800	2.9797	3.0287	0
06/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4088.9900	4038.6700	4.0890	4.0387	0
06/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2958.2000	3006.9700	2.9582	3.0070	0
06/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4120.6700	4070.1200	4.1207	4.0701	0
06/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2937.1300	2985.6700	2.9371	2.9857	0
06/02/2024	2040 On 06-February-25			Bond Future	12.7740	12.7931	75.3501	75.2486	0
06/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4514.8300	4463.3500	4.5148	4.4634	0
06/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3590.1500	3640.1700	3.5902	3.6402	0
06/02/2024	2040 On 02-May-25			Bond Future	12.9239	12.9438	76.7867	76.6828	0
06/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3526.6900	3482.7900	3.5267	3.4828	0
06/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5080.3700	5140.3300	5.0804	5.1403	0
06/02/2024	2044 On 01-February-24			Bond Future	12.2800	12.2800	74.0504	74.0504	0
06/02/2024	2044 On 02-May-24			Bond Future	12.5149	12.5266	74.9568	74.8917	81,657
06/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	281.6100	278.3900	0.2816	0.2784	0
06/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5397.6400	5459.5400	5.3976	5.4595	0
06/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	290.5800	287.2400	0.2906	0.2872	0
06/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5344.0900	5405.8700	5.3441	5.4059	0
06/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	299.8400	296.3800	0.2998	0.2964	0
06/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5290.9100	5352.5700	5.2909	5.3526	0
06/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1909.4400	1887.9500	1.9094	1.8880	0
06/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1992.8600	2036.4900	1.9929	2.0365	4,160
06/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2711.8400	2683.2000	2.7118	2.6832	0
06/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1417.5000	1453.9800	1.4175	1.4540	9,930
06/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3619.5000	3583.9500	3.6195	3.5840	0
06/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	990.7200	1020.2900	0.9907	1.0203	9,930
06/02/2024	2044 On 01-August-24			Bond Future	12.6340	12.6462	72.2214	72.1547	26,240

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1818.7900	1799.3700	1.8188	1.7994	0
06/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3809.3700	3856.6200	3.8094	3.8566	0
06/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1843.0800	1823.4600	1.8431	1.8235	0
06/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3776.1900	3823.2400	3.7762	3.8232	0
06/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1867.5400	1847.7200	1.8675	1.8477	0
06/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3743.2400	3790.0900	3.7432	3.7901	0
06/02/2024	2044 On 07-November-24			Bond Future	12.7664	12.7791	73.8954	73.8269	0
06/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3938.4900	3906.9500	3.9385	3.9070	0
06/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3223.2400	3260.2300	3.2232	3.2602	0
06/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3969.2800	3937.5800	3.9693	3.9376	0
06/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3200.9600	3237.7900	3.2010	3.2378	0
06/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3999.9100	3968.0500	3.9999	3.9681	0
06/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3178.5900	3215.2600	3.1786	3.2153	0
06/02/2024	2044 On 06-February-25			Bond Future	12.8988	12.9121	71.0970	71.0268	0
06/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4367.1100	4333.8100	4.3671	4.3338	0
06/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3729.1800	3766.1500	3.7292	3.7662	0
06/02/2024	2044 On 02-May-25			Bond Future	13.0440	13.0578	72.4522	72.3803	0
06/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3560.2600	3531.5100	3.5603	3.5315	0
06/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5281.1200	5324.3100	5.2811	5.3243	0
06/02/2024	2046 On 01-February-24			Bond Future	121.7300	121.7300	121.7300	121.7300	0
06/02/2024	2046 On 02-May-24			Bond Future	115.5382	115.5539	115.5382	115.5539	16,158
06/02/2024	2046 On 01-August-24			Bond Future	118.1026	118.1184	118.1026	118.1184	0
06/02/2024	2046 On 07-November-24			Bond Future	118.6756	118.6913	118.6756	118.6913	0
06/02/2024	2046 On 06-February-25			Bond Future	121.2544	121.2701	121.2544	121.2701	0
06/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7244.3700	7260.0700	7.2444	7.2601	0
06/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	2046 On 02-May-25			Bond Future	121.3600	121.3753	121.3600	121.3753	0
06/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	610.0500	594.7400	0.6101	0.5947	0
06/02/2024	2050 On 01-February-24			Bond Future	124.5700	124.5700	124.5700	124.5700	0
06/02/2024	2050 On 02-May-24			Bond Future	117.7522	117.3664	117.7522	117.3664	14,107
06/02/2024	2050 On 01-August-24			Bond Future	118.0690	117.6743	118.0690	117.6743	0
06/02/2024	2050 On 07-November-24			Bond Future	120.8388	120.4343	120.8388	120.4343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	2050 On 06-February-25			Bond Future	121.1080	120.6944	121.1080	120.6944	0
06/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5507.9500	5094.3700	5.5080	5.0944	0
06/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	2050 On 02-May-25			Bond Future	123.4537	123.0315	123.4537	123.0315	0
06/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	2293.6500	1871.5100	2.2937	1.8715	0
06/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
06/02/2024	AL37 On 02-May-24			Index Future	961.8070	962.4160	961.8070	962.4160	0
06/02/2024	AL37 On 01-August-24			Index Future	982.9300	983.5500	982.9300	983.5500	0
06/02/2024	AL37 On 07-November-24			Index Future	1005.7650	1006.3960	1005.7650	1,006.3960	0
06/02/2024	AL37 On 06-February-25			Index Future	1027.4250	1028.0660	1027.4250	1,028.0660	0
06/02/2024	AL37 On 02-May-25			Index Future	1047.1760	1047.8260	1047.1760	1,047.8260	0
06/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
06/02/2024	AL7T On 02-May-24			Index Future	1114.2370	1114.4580	1114.2370	1,114.4580	0
06/02/2024	AL7T On 01-August-24			Index Future	1138.7080	1138.9320	1138.7080	1,138.9320	0
06/02/2024	AL7T On 07-November-24			Index Future	1165.1620	1165.3860	1165.1620	1,165.3860	0
06/02/2024	AL7T On 06-February-25			Index Future	1190.2550	1190.4800	1190.2550	1,190.4800	0
06/02/2024	AL7T On 02-May-25			Index Future	1213.1360	1213.3610	1213.1360	1,213.3610	0
06/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
06/02/2024	ALBI On 02-May-24			Index Future	963.8590	963.6440	963.8590	963.6440	94
06/02/2024	ALBI On 01-August-24			Index Future	985.0270	984.8050	985.0270	984.8050	0
06/02/2024	ALBI On 07-November-24			Index Future	1007.9110	1007.6800	1007.9110	1,007.6800	0
06/02/2024	ALBI On 06-February-25			Index Future	1029.6170	1029.3780	1029.6170	1,029.3780	0
06/02/2024	ALBI On 02-May-25			Index Future	1049.4100	1049.1620	1049.4100	1,049.1620	0
06/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	ES33 On 01-February-24			Bond Future	13.3100	13.3100	71.9579	71.9579	0
06/02/2024	ES33 On 02-May-24			Bond Future	12.4139	12.4155	74.3008	74.2938	0
06/02/2024	ES33 On 01-August-24			Bond Future	12.5511	12.5528	75.9498	75.9425	0
06/02/2024	ES33 On 07-November-24			Bond Future	12.7216	12.7235	73.9280	73.9201	0
06/02/2024	ES33 On 06-February-25			Bond Future	12.8959	12.8979	75.5325	75.5243	0
06/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1800.9100	1792.6600	1.8009	1.7927	0
06/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	ES33 On 02-May-25			Bond Future	13.0800	13.0822	73.1945	73.1857	0
06/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1427.1700	1435.9800	1.4272	1.4360	0
06/02/2024	ES42 On 01-February-24			Bond Future	13.4000	13.4000	69.2579	69.2579	0
06/02/2024	ES42 On 02-May-24			Bond Future	13.0170	13.0340	69.1700	69.0829	0
06/02/2024	ES42 On 01-August-24			Bond Future	13.1491	13.1669	70.7047	70.6155	0
06/02/2024	ES42 On 07-November-24			Bond Future	13.3080	13.3267	68.0938	68.0022	0
06/02/2024	ES42 On 06-February-25			Bond Future	13.4627	13.4821	69.5699	69.4760	0
06/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1176.4000	1082.5600	1.1764	1.0826	0
06/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	ES42 On 02-May-25			Bond Future	13.6300	13.6503	66.6507	66.5547	0
06/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	1836.0000	1932.0100	1.8360	1.9320	0
06/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
06/02/2024	GOVI On 02-May-24			GOVI	950.0200	949.8520	950.0200	949.8520	723
06/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	9500.0000	11180.0000	0.9500	1.1180	0
06/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	9600.0000	11280.0000	0.9600	1.1280	0
06/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	9700.0000	11380.0000	0.9700	1.1380	0
06/02/2024	GOVI On 01-August-24			GOVI	970.8840	970.7100	970.8840	970.7100	0
06/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	275140.0000	273400.0000	27.5140	27.3400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	275040.0000	273300.0000	27.5040	27.3300	0
06/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	274940.0000	273200.0000	27.4940	27.3200	0
06/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 07-November-24			GOVI	993.4390	993.2580	993.4390	993.2580	0
06/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	446590.0000	444780.0000	44.6590	44.4780	0
06/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	446490.0000	444680.0000	44.6490	44.4680	0
06/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	446390.0000	444580.0000	44.6390	44.4580	0
06/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 06-February-25			GOVI	1014.8340	1014.6450	1014.8340	1,014.6450	0
06/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	428340.0000	426450.0000	42.8340	42.6450	0
06/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GOVI On 02-May-25			GOVI	1034.3430	1034.1470	1034.3430	1,034.1470	0
06/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	123430.0000	121470.0000	12.3430	12.1470	0
06/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
06/02/2024	IGOV On 02-May-24			Index Future	353.3460	353.2170	353.3460	353.2170	590
06/02/2024	IGOV On 01-August-24			Index Future	361.1910	361.0580	361.1910	361.0580	0
06/02/2024	IGOV On 07-November-24			Index Future	369.6710	369.5330	369.6710	369.5330	0
06/02/2024	IGOV On 06-February-25			Index Future	377.7130	377.5710	377.7130	377.5710	0
06/02/2024	IGOV On 02-May-25			Index Future	385.0480	384.9020	385.0480	384.9020	0
06/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
06/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3200	8.3400	91.6800	91.6600	0
06/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3000	8.2700	91.7000	91.7300	0
06/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.2400	91.7000	91.7600	0
06/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2300	8.1500	91.7700	91.8500	0
06/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2300	8.1500	91.7700	91.8500	0
06/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0700	7.9390	91.9300	92.0610	0
06/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6800	7.5900	92.3200	92.4100	0
06/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5700	7.5400	92.4300	92.4600	0
06/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.4200	7.3500	92.5800	92.6500	0
06/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4700	7.3880	92.5300	92.6120	0
06/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5500	7.4500	92.4500	92.5500	0
06/02/2024	R035 On 01-February-24			Bond Future	12.1900	12.1900	84.0359	84.0359	0
06/02/2024	R035 On 02-May-24			Bond Future	11.5731	11.5847	85.2191	85.1567	163,560
06/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	765.1200	754.0500	0.7651	0.7541	0
06/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2858.4500	2909.7700	2.8585	2.9098	0
06/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	783.5700	772.2500	0.7836	0.7723	0
06/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2821.3300	2872.4000	2.8213	2.8724	0
06/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	802.1500	790.5700	0.8022	0.7906	0
06/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2784.4000	2835.2100	2.7844	2.8352	0
06/02/2024	R035 On 01-August-24			Bond Future	11.6712	11.6834	87.0901	87.0262	0
06/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2824.0700	2795.8000	2.8241	2.7958	0
06/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2200.9800	2236.6400	2.2010	2.2366	0
06/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2854.6600	2826.1900	2.8547	2.8262	0
06/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2179.4100	2214.8700	2.1794	2.2149	0
06/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2885.6400	2856.9600	2.8856	2.8570	0
06/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2158.2700	2193.5200	2.1583	2.1935	0
06/02/2024	R035 On 07-November-24			Bond Future	11.7975	11.8102	84.5956	84.5298	19,854

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4193.8400	4159.2400	4.1938	4.1592	0
06/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2301.7900	2332.9500	2.3018	2.3330	0
06/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4225.7700	4191.0000	4.2258	4.1910	0
06/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2283.7600	2314.7500	2.2838	2.3148	0
06/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4258.0700	4223.1400	4.2581	4.2231	0
06/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2266.1400	2296.9700	2.2661	2.2970	0
06/02/2024	R035 On 06-February-25			Bond Future	11.9265	11.9399	86.4137	86.3462	0
06/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	5019.1700	4982.1400	5.0192	4.9821	0
06/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2626.6300	2657.0700	2.6266	2.6571	0
06/02/2024	R035 On 02-May-25			Bond Future	12.0620	12.0760	83.5575	83.4883	0
06/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3147.2300	3119.4000	3.1472	3.1194	0
06/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4558.0800	4599.4400	4.5581	4.5994	0
06/02/2024	R053 On 01-February-24			Bond Future	12.9300	12.9300	94.2283	94.2283	0
06/02/2024	R053 On 02-May-24			Bond Future	12.4197	12.4417	94.9455	94.7837	5,189
06/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5242.1700	5133.1800	5.2422	5.1332	0
06/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1008.0100	1060.8400	1.0080	1.0608	0
06/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5294.5400	5184.9900	5.2945	5.1850	0
06/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	992.8600	1045.1300	0.9929	1.0451	0
06/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5346.8800	5236.7700	5.3469	5.2368	0
06/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	977.7800	1029.4900	0.9778	1.0295	0
06/02/2024	R053 On 01-August-24			Bond Future	12.5297	12.5526	97.0298	96.8642	0
06/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6149.6200	6045.3000	6.1496	6.0453	0
06/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1984.0100	2045.2100	1.9840	2.0452	0
06/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6197.3100	6092.5700	6.1973	6.0926	0
06/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1965.2400	2026.0200	1.9652	2.0260	0
06/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6245.0800	6139.9200	6.2451	6.1399	0
06/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1946.6500	2007.0100	1.9467	2.0070	0
06/02/2024	R053 On 07-November-24			Bond Future	12.6612	12.6852	93.4083	93.2385	0
06/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5013.0700	4927.3900	5.0131	4.9274	0
06/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4107.0600	4191.1800	4.1071	4.1912	0
06/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5053.2800	4967.1900	5.0533	4.9672	0
06/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4077.6200	4161.3300	4.0776	4.1613	0
06/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5093.6100	5007.1100	5.0936	5.0071	0
06/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4048.3900	4131.6900	4.0484	4.1317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R053 On 06-February-25			Bond Future	12.7900	12.8150	95.4139	95.2401	0
06/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5745.3800	5655.8200	5.7454	5.6558	0
06/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4711.7800	4795.9800	4.7118	4.7960	0
06/02/2024	R053 On 02-May-25			Bond Future	12.9279	12.9539	91.3740	91.1963	0
06/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4693.5900	4615.9800	4.6936	4.6160	0
06/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6699.0400	6799.0800	6.6990	6.7991	0
06/02/2024	R186 On 01-February-24			Bond Future	9.5100	9.5100	103.7629	103.7629	0
06/02/2024	R186 On 02-May-24			Bond Future	8.7314	8.7424	108.0057	107.9797	94,737
06/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	69.5600	68.3100	0.0696	0.0683	0
06/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1839.1400	1863.9000	1.8391	1.8639	0
06/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	72.3600	71.0700	0.0724	0.0711	0
06/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1817.8200	1842.5400	1.8178	1.8425	0
06/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	75.3600	74.0000	0.0754	0.0740	0
06/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1796.7000	1821.3500	1.7967	1.8214	0
06/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2416.1900	2394.8600	2.4162	2.3949	2,030
06/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	91.8400	96.5200	0.0918	0.0965	0
06/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3868.8100	3844.3100	3.8688	3.8443	0
06/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	21.8600	23.3700	0.0219	0.0234	2,030
06/02/2024	R186 On 01-August-24			Bond Future	8.7082	8.7206	105.0686	105.0418	0
06/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	836.4800	825.7800	0.8365	0.8258	0
06/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	897.3500	913.4500	0.8974	0.9135	0
06/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	848.7400	837.9300	0.8487	0.8379	0
06/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	888.0300	904.0200	0.8880	0.9040	0
06/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	861.0800	850.1700	0.8611	0.8502	0
06/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	878.7900	894.6800	0.8788	0.8947	0
06/02/2024	R186 On 07-November-24			Bond Future	8.7023	8.7167	107.5058	107.4779	44,477
06/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1568.8700	1553.5600	1.5689	1.5536	0
06/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	747.1000	759.6500	0.7471	0.7597	0
06/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1581.9900	1566.6100	1.5820	1.5666	0
06/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	741.1100	753.5900	0.7411	0.7536	0
06/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1595.5100	1580.0500	1.5955	1.5801	0
06/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	735.5300	747.9300	0.7355	0.7479	0
06/02/2024	R186 On 06-February-25			Bond Future	8.7018	8.7186	104.5007	104.4719	0
06/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1427.5800	1412.3100	1.4276	1.4123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	865.9500	879.4800	0.8660	0.8795	0
06/02/2024	R186 On 02-May-25			Bond Future	8.7696	8.7894	106.4976	106.4677	0
06/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	801.8800	790.1000	0.8019	0.7901	0
06/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1256.0300	1274.1100	1.2560	1.2741	0
06/02/2024	R202 On 01-February-24			Bond Future	261.6500	261.6500	261.6500	261.6500	0
06/02/2024	R202 On 02-May-24			Bond Future	264.7135	264.7500	264.7135	264.7500	4,858
06/02/2024	R202 On 01-August-24			Bond Future	265.5109	265.5476	265.5109	265.5476	0
06/02/2024	R202 On 07-November-24			Bond Future	271.7398	271.7762	271.7398	271.7762	6
06/02/2024	R202 On 06-February-25			Bond Future	272.4332	272.4697	272.4332	272.4697	0
06/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5643.2100	5679.6600	5.6432	5.6797	0
06/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	R202 On 02-May-25			Bond Future	277.7109	277.7467	277.7109	277.7467	0
06/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5400.8800	5436.7200	5.4009	5.4367	0
06/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	R209 On 01-February-24			Bond Future	12.1300	12.1300	65.3030	65.3030	0
06/02/2024	R209 On 02-May-24			Bond Future	11.7255	11.7265	65.9558	65.9507	13,247
06/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	454.1100	459.0500	0.4541	0.4591	0
06/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3154.5400	3164.5900	3.1545	3.1646	0
06/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	466.4300	471.4200	0.4664	0.4714	0
06/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3116.9000	3127.0000	3.1169	3.1270	0
06/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	478.9700	484.0200	0.4790	0.4840	0
06/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3079.5400	3089.7000	3.0795	3.0897	0
06/02/2024	R209 On 01-August-24			Bond Future	11.8210	11.8221	67.4037	67.3984	1,690
06/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2052.7800	2056.1400	2.0528	2.0561	0
06/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2244.1700	2252.8900	2.2442	2.2529	0
06/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2077.6500	2081.0000	2.0777	2.0810	0
06/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2222.2700	2230.9800	2.2223	2.2310	0
06/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2102.4700	2105.8100	2.1025	2.1058	0
06/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2200.3600	2209.0600	2.2004	2.2091	0
06/02/2024	R209 On 07-November-24			Bond Future	11.9372	11.9385	65.8105	65.8048	5,237
06/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3475.1500	3476.7900	3.4752	3.4768	0
06/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2241.2400	2248.6100	2.2412	2.2486	0
06/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3502.5400	3504.1700	3.5025	3.5042	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2224.0000	2231.3600	2.2240	2.2314	0
06/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3530.0100	3531.6300	3.5300	3.5316	0
06/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2206.8900	2214.2400	2.2069	2.2142	0
06/02/2024	R209 On 06-February-25			Bond Future	12.0523	12.0536	67.2245	67.2184	0
06/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4164.2000	4164.7900	4.1642	4.1648	0
06/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2447.6000	2454.3200	2.4476	2.4543	0
06/02/2024	R209 On 02-May-25			Bond Future	12.1783	12.1798	65.3586	65.3520	0
06/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2836.4300	2837.1400	2.8364	2.8371	0
06/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4131.3500	4138.6200	4.1314	4.1386	0
06/02/2024	R210 On 01-February-24			Bond Future	240.2500	240.2500	240.2500	240.2500	0
06/02/2024	R210 On 02-May-24			Bond Future	235.2100	235.2456	235.2100	235.2456	198
06/02/2024	R210 On 01-August-24			Bond Future	240.4306	240.4665	240.4306	240.4665	300
06/02/2024	R210 On 07-November-24			Bond Future	242.7401	242.7758	242.7401	242.7758	60
06/02/2024	R210 On 06-February-25			Bond Future	248.0160	248.0517	248.0160	248.0517	0
06/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8406.0000	8441.7000	8.4060	8.4417	0
06/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	R210 On 02-May-25			Bond Future	249.4222	249.4574	249.4222	249.4574	0
06/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1392.1700	1427.3900	1.3922	1.4274	0
06/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2024	R213 On 01-February-24			Bond Future	11.7100	11.7100	80.8513	80.8513	0
06/02/2024	R213 On 02-May-24			Bond Future	10.4305	10.4157	84.8463	84.9096	26,520
06/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	1015.5600	1050.5100	1.0156	1.0505	0
06/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1663.2400	1634.8500	1.6632	1.6349	0
06/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1035.0400	1070.3500	1.0350	1.0704	0
06/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1639.4900	1611.4600	1.6395	1.6115	0
06/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1054.7500	1090.4100	1.0548	1.0904	0
06/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1615.9900	1588.3100	1.6160	1.5883	0
06/02/2024	R213 On 01-August-24			Bond Future	10.4988	10.4833	86.7092	86.7738	0
06/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2822.6200	2868.7100	2.8226	2.8687	0
06/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1333.0500	1314.5500	1.3331	1.3146	0
06/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2849.6800	2895.9600	2.8497	2.8960	0
06/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1319.3400	1301.0300	1.3193	1.3010	0
06/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2876.6100	2923.0700	2.8766	2.9231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1305.5300	1287.4000	1.3055	1.2874	0
06/02/2024	R213 On 07-November-24			Bond Future	10.5970	10.5808	85.1602	85.2259	16,163
06/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3911.1600	3959.1500	3.9112	3.9592	0
06/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1478.2200	1460.4900	1.4782	1.4605	0
06/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3938.4200	3986.5500	3.9384	3.9866	0
06/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1466.5200	1448.9300	1.4665	1.4489	0
06/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3965.7500	4014.0100	3.9658	4.0140	0
06/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1454.9200	1437.4600	1.4549	1.4375	0
06/02/2024	R213 On 06-February-25			Bond Future	10.7010	10.6839	86.9911	87.0580	0
06/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4304.5800	4351.9100	4.3046	4.3519	0
06/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1810.1200	1790.5700	1.8101	1.7906	0
06/02/2024	R213 On 02-May-25			Bond Future	10.8191	10.8013	85.1003	85.1680	0
06/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2343.6000	2377.6100	2.3436	2.3776	0
06/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3488.8300	3455.1100	3.4888	3.4551	0
06/02/2024	R214 On 01-February-24			Bond Future	12.1500	12.1500	62.5587	62.5587	0
06/02/2024	R214 On 02-May-24			Bond Future	12.2028	12.2196	60.8343	60.7544	20,992
06/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	272.8100	265.3300	0.2728	0.2653	0
06/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3994.9400	4067.3200	3.9949	4.0673	0
06/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	281.2600	273.5700	0.2813	0.2736	0
06/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3950.9500	4023.1200	3.9510	4.0231	0
06/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	289.8900	281.9900	0.2899	0.2820	0
06/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3907.2000	3979.1600	3.9072	3.9792	0
06/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1329.5800	1301.0500	1.3296	1.3011	10,000
06/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1727.7600	1779.0900	1.7278	1.7791	0
06/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1377.5800	1348.2800	1.3776	1.3483	5,610
06/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1679.2500	1729.8100	1.6793	1.7298	0
06/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3606.7600	3551.8400	3.6068	3.5518	0
06/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	544.4900	569.4300	0.5445	0.5694	15,610
06/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5997.5100	5928.7400	5.9975	5.9287	0
06/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	182.8000	193.8900	0.1828	0.1939	15,610
06/02/2024	R214 On 01-August-24			Bond Future	12.3003	12.3176	62.1699	62.0882	0
06/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1863.0700	1831.0900	1.8631	1.8311	0
06/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2530.9500	2580.7000	2.5310	2.5807	0
06/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1886.5800	1854.3200	1.8866	1.8543	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2506.4600	2555.9300	2.5065	2.5559	0
06/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1910.4000	1877.8600	1.9104	1.8779	0
06/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2482.3400	2531.5300	2.4823	2.5315	0
06/02/2024	R214 On 07-November-24			Bond Future	12.4210	12.4391	60.3055	60.2216	0
06/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3298.7200	3256.3200	3.2987	3.2563	0
06/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2475.3600	2516.8500	2.4754	2.5169	0
06/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3325.5800	3282.9800	3.3256	3.2830	0
06/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2456.7500	2498.0400	2.4568	2.4980	0
06/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3352.5200	3309.7200	3.3525	3.3097	0
06/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2438.2600	2479.3500	2.4383	2.4794	0
06/02/2024	R214 On 06-February-25			Bond Future	12.5422	12.5609	61.6015	61.5156	0
06/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3675.0600	3631.3000	3.6751	3.6313	0
06/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2914.2100	2956.3400	2.9142	2.9563	0
06/02/2024	R214 On 02-May-25			Bond Future	12.6658	12.6853	59.4772	59.3894	0
06/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2978.5300	2940.8600	2.9785	2.9409	0
06/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4196.4700	4246.6200	4.1965	4.2466	0
06/02/2024	R248 On 01-February-24			Bond Future	12.1500	12.1500	77.4840	77.4840	0
06/02/2024	R248 On 02-May-24			Bond Future	12.4149	12.4318	73.7574	73.6609	245,525
06/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	132.6400	128.8600	0.1326	0.1289	0
06/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6391.6500	6484.3500	6.3917	6.4844	0
06/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	166.0400	161.3500	0.1660	0.1614	0
06/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6029.0700	6120.8600	6.0291	6.1209	0
06/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	172.1800	167.3200	0.1722	0.1673	0
06/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5969.5500	6061.1700	5.9696	6.0612	0
06/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	178.4800	173.4600	0.1785	0.1735	0
06/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5910.2900	6001.7500	5.9103	6.0018	0
06/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1817.6300	1780.0400	1.8176	1.7800	0
06/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1903.2600	1962.1500	1.9033	1.9622	0
06/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4657.7800	4589.4400	4.6578	4.5894	0
06/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	599.9400	628.0800	0.5999	0.6281	0
06/02/2024	R248 On 01-August-24			Bond Future	12.5201	12.5376	75.3768	75.2780	13,000
06/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2132.1500	2096.0800	2.1322	2.0961	0
06/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3394.1600	3456.8300	3.3942	3.4568	0
06/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2159.3600	2122.9700	2.1594	2.1230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3363.1900	3425.5400	3.3632	3.4255	0
06/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2186.7400	2150.0300	2.1867	2.1500	0
06/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3332.4700	3394.5000	3.3325	3.3945	0
06/02/2024	R248 On 07-November-24			Bond Future	12.6496	12.6679	72.6738	72.5725	0
06/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3849.5800	3799.7000	3.8496	3.7997	0
06/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3133.1700	3184.6300	3.1332	3.1846	0
06/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3881.0700	3830.9300	3.8811	3.8309	0
06/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3110.2300	3161.4300	3.1102	3.1614	0
06/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3912.6400	3862.2600	3.9126	3.8623	0
06/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3087.4500	3138.4100	3.0875	3.1384	0
06/02/2024	R248 On 06-February-25			Bond Future	12.7797	12.7988	74.2352	74.1315	0
06/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3845.0400	3797.6300	3.8450	3.7976	0
06/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4226.1900	4282.5000	4.2262	4.2825	0
06/02/2024	R248 On 02-May-25			Bond Future	12.9117	12.9316	71.2087	71.1026	0
06/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3517.6100	3472.9200	3.5176	3.4729	0
06/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5220.0100	5281.4700	5.2200	5.2815	0
06/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0