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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	2025 On 02-May-24			Bond Future	179.0585	179.1025	179.0585	179.1025	9,075
06/03/2024	2025 On 01-August-24			Bond Future	181.2022	181.2469	181.2022	181.2469	0
06/03/2024	2025 On 07-November-24			Bond Future	185.5094	185.5536	185.5094	185.5536	0
06/03/2024	2029 On 02-May-24			Bond Future	128.9770	129.0220	128.9770	129.0220	7,165
06/03/2024	2029 On 01-August-24			Bond Future	131.8411	131.8869	131.8411	131.8869	728
06/03/2024	2029 On 07-November-24			Bond Future	133.5770	133.6228	133.5770	133.6228	0
06/03/2024	2029 On 06-February-25			Bond Future	136.4591	136.5043	136.4591	136.5043	0
06/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4059.1400	4104.3400	4.0591	4.1043	0
06/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2029 On 08-May-25			Bond Future	137.8889	137.9331	137.8889	137.9331	0
06/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	38.9300	83.1300	0.0389	0.0831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2030 On 02-May-24			Bond Future	10.1261	10.1338	93.0283	92.9972	127,088
06/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	271.4700	270.7400	0.2715	0.2707	1,000
06/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2172.4000	2202.7900	2.1724	2.2028	0
06/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	443.7500	441.6400	0.4438	0.4416	0
06/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1727.5600	1756.5700	1.7276	1.7566	0
06/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	457.2000	454.9700	0.4572	0.4550	0
06/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1700.0500	1728.9400	1.7001	1.7289	0
06/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	471.0300	468.6900	0.4710	0.4687	0
06/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1672.9400	1701.7200	1.6729	1.7017	0
06/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1073.8600	1066.3000	1.0739	1.0663	1,000
06/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	937.4100	960.9700	0.9374	0.9610	0
06/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2327.4800	2310.7800	2.3275	2.3108	500
06/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	365.5100	379.9300	0.3655	0.3799	0
06/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2974.3500	2954.1000	2.9744	2.9541	1,080
06/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	232.9400	243.8100	0.2329	0.2438	0
06/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	4009.4600	3985.0400	4.0095	3.9850	500
06/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	114.7900	121.4900	0.1148	0.1215	0
06/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6961.7900	6931.6500	6.9618	6.9317	0
06/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	9.5800	10.5600	0.0096	0.0106	1,000
06/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8539.0200	8508.1200	8.5390	8.5081	0
06/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	1.5700	1.7900	0.0016	0.0018	1,080
06/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11222.3500	11191.2300	11.2224	11.1912	0
06/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	500
06/03/2024	2030 On 01-August-24			Bond Future	10.1981	10.2063	91.0657	91.0339	0
06/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1955.7500	1942.8300	1.9558	1.9428	0
06/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1290.7700	1309.7100	1.2908	1.3097	0
06/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1979.0800	1966.0400	1.9791	1.9660	0
06/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1275.6100	1294.4300	1.2756	1.2944	0
06/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	2002.5400	1989.3800	2.0025	1.9894	0
06/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1260.5900	1279.2900	1.2606	1.2793	0
06/03/2024	2030 On 07-November-24			Bond Future	10.2792	10.2881	93.2063	93.1729	1,650
06/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3059.8700	3042.6600	3.0599	3.0427	0
06/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1357.4200	1373.6200	1.3574	1.3736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3084.4100	3067.1200	3.0844	3.0671	0
06/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1345.4500	1361.5700	1.3455	1.3616	0
06/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3109.0300	3091.6400	3.1090	3.0916	0
06/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1333.5900	1349.6100	1.3336	1.3496	0
06/03/2024	2030 On 06-February-25			Bond Future	10.3774	10.3872	91.1846	91.1494	0
06/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2757.2400	2739.6500	2.7572	2.7397	0
06/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1678.6500	1696.3100	1.6787	1.6963	0
06/03/2024	2030 On 08-May-25			Bond Future	10.5124	10.5232	93.0680	93.0307	0
06/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1372.1500	1360.8400	1.3722	1.3608	0
06/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3401.7000	3427.6800	3.4017	3.4277	0
06/03/2024	2032 On 02-May-24			Bond Future	10.9688	10.9772	86.6932	86.6535	126,973
06/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	101.8100	101.5700	0.1018	0.1016	8,500
06/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3325.9000	3365.3700	3.3259	3.3654	0
06/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	136.1000	135.5700	0.1361	0.1356	1,000
06/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3064.6200	3103.8000	3.0646	3.1038	0
06/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	293.0000	290.9100	0.2930	0.2909	0
06/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2342.3700	2379.9900	2.3424	2.3800	0
06/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	304.8000	302.5800	0.3048	0.3026	0
06/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2305.6500	2343.1400	2.3057	2.3431	0
06/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	316.8000	314.4600	0.3168	0.3145	0
06/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2269.1800	2306.5500	2.2692	2.3066	0
06/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	329.2300	326.7600	0.3292	0.3268	500
06/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2233.1600	2270.4000	2.2332	2.2704	0
06/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	354.9300	352.1900	0.3549	0.3522	500
06/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2162.0800	2199.0500	2.1621	2.1991	0
06/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	439.8600	436.2100	0.4399	0.4362	1,550
06/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1957.4900	1993.5500	1.9575	1.9936	0
06/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	835.1400	827.3400	0.8351	0.8273	1,000
06/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1349.1300	1381.0400	1.3491	1.3810	0
06/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1434.3000	1420.8100	1.4343	1.4208	500
06/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	866.1000	892.3200	0.8661	0.8923	0
06/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1804.8600	1788.2600	1.8049	1.7883	0
06/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	679.0200	702.1300	0.6790	0.7021	500
06/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2036.3200	2017.9500	2.0363	2.0180	0

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06/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	587.3700	608.7100	0.5874	0.6087	17,000
06/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2277.6000	2257.5000	2.2776	2.2575	1,550
06/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	507.1400	526.7500	0.5071	0.5268	0
06/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4030.2900	4000.8200	4.0303	4.0008	0
06/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	186.1500	196.3900	0.1862	0.1964	500
06/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8513.4000	8475.2000	8.5134	8.4752	0
06/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	15.3500	16.8600	0.0154	0.0169	1,000
06/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9643.8900	9604.9300	9.6439	9.6049	0
06/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	6.5500	7.3000	0.0066	0.0073	500
06/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10321.8000	10282.5300	10.3218	10.2825	0
06/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	3.5200	3.9600	0.0035	0.0040	1,550
06/03/2024	2032 On 01-August-24			Bond Future	11.0618	11.0706	88.5972	88.5566	0
06/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2109.1800	2094.0000	2.1092	2.0940	0
06/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1796.3600	1821.8200	1.7964	1.8218	0
06/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2135.0200	2119.6900	2.1350	2.1197	0
06/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1776.4900	1801.8000	1.7765	1.8018	0
06/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2160.7900	2145.3100	2.1608	2.1453	0
06/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1756.5800	1781.7400	1.7566	1.7817	0
06/03/2024	2032 On 07-November-24			Bond Future	11.1742	11.1837	86.5129	86.4705	1,130
06/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3274.7800	3254.7100	3.2748	3.2547	0
06/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	1966.1000	1988.4200	1.9661	1.9884	0
06/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3302.0900	3281.9100	3.3021	3.2819	0
06/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	1949.6200	1971.8300	1.9496	1.9718	0
06/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3329.4900	3309.2000	3.3295	3.3092	0
06/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	1933.2700	1955.3700	1.9333	1.9554	0
06/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3753.6500	3731.7000	3.7537	3.7317	1,615
06/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1704.5600	1725.0000	1.7046	1.7250	0
06/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9469.0300	9433.6900	9.4690	9.4337	0
06/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	381.6100	388.6600	0.3816	0.3887	1,615
06/03/2024	2032 On 06-February-25			Bond Future	11.2978	11.3080	88.3575	88.3131	0
06/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3635.4900	3611.6700	3.6355	3.6117	0
06/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	1825.7700	1846.3400	1.8258	1.8463	0
06/03/2024	2032 On 08-May-25			Bond Future	11.4431	11.4541	86.0182	85.9716	0
06/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1744.2700	1729.4400	1.7443	1.7294	0

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06/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4030.9100	4062.6600	4.0309	4.0627	0
06/03/2024	2033 On 02-May-24			Bond Future	121.1599	121.1973	121.1599	121.1973	2,064
06/03/2024	2033 On 01-August-24			Bond Future	123.8504	123.8885	123.8504	123.8885	5,737
06/03/2024	2033 On 07-November-24			Bond Future	125.2996	125.3375	125.2996	125.3375	0
06/03/2024	2033 On 06-February-25			Bond Future	128.0033	128.0406	128.0033	128.0406	0
06/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3063.2900	3100.5500	3.0633	3.1006	0
06/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2033 On 08-May-25			Bond Future	129.1555	129.1918	129.1555	129.1918	0
06/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1464.4800	1428.2400	1.4645	1.4282	0
06/03/2024	2037 On 02-May-24			Bond Future	12.1489	12.1580	78.8885	78.8404	72,758
06/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	189.6800	189.5500	0.1897	0.1896	0
06/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4127.5100	4175.4200	4.1275	4.1754	0
06/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	197.0900	196.9100	0.1971	0.1969	0
06/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4078.1700	4126.0300	4.0782	4.1260	0
06/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	204.7100	204.4800	0.2047	0.2045	0
06/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4029.0900	4076.9000	4.0291	4.0769	0
06/03/2024	2037 On 01-August-24			Bond Future	12.2686	12.2780	76.3650	76.3158	84,501
06/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1875.0600	1860.6700	1.8751	1.8607	0
06/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2809.5400	2844.3000	2.8095	2.8443	0
06/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1900.2700	1885.7100	1.9003	1.8857	0
06/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2781.9800	2816.5700	2.7820	2.8166	0
06/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1925.8500	1911.1300	1.9259	1.9111	1,383
06/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2754.8400	2789.2700	2.7548	2.7893	0
06/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5377.6100	5346.4200	5.3776	5.3464	0
06/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	902.5300	920.4900	0.9025	0.9205	1,383
06/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7896.1900	7857.7500	7.8962	7.8578	0
06/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	429.6700	440.3800	0.4297	0.4404	1,383
06/03/2024	2037 On 07-November-24			Bond Future	12.3984	12.4085	78.1597	78.1087	9,175
06/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3650.0600	3627.8200	3.6501	3.6278	0
06/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2783.6200	2812.4300	2.7836	2.8124	0
06/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3679.5600	3657.1900	3.6796	3.6572	0
06/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2763.0700	2791.7500	2.7631	2.7918	0

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06/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3709.1500	3686.6600	3.7092	3.6867	0
06/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2742.6500	2771.2100	2.7427	2.7712	0
06/03/2024	2037 On 06-February-25			Bond Future	12.5363	12.5470	75.5657	75.5127	0
06/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3753.8400	3728.0000	3.7538	3.7280	0
06/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2648.8100	2676.0200	2.6488	2.6760	0
06/03/2024	2037 On 08-May-25			Bond Future	12.6960	12.7073	77.1244	77.0691	0
06/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2455.5500	2436.2900	2.4556	2.4363	0
06/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4682.9600	4718.9800	4.6830	4.7190	0
06/03/2024	2038 On 02-May-24			Bond Future	131.8285	131.8671	131.8285	131.8671	5,122
06/03/2024	2038 On 01-August-24			Bond Future	132.6943	132.7337	132.6943	132.7337	0
06/03/2024	2038 On 07-November-24			Bond Future	135.8481	135.8873	135.8481	135.8873	0
06/03/2024	2038 On 06-February-25			Bond Future	136.6659	136.7042	136.6659	136.7042	0
06/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1435.8600	1474.1700	1.4359	1.4742	0
06/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2038 On 08-May-25			Bond Future	139.5264	139.5636	139.5264	139.5636	0
06/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	153.6400	116.4200	0.1536	0.1164	0
06/03/2024	2040 On 02-May-24			Bond Future	12.4822	12.4915	78.6188	78.5675	145,053
06/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	109.9100	110.2600	0.1099	0.1103	0
06/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5246.1900	5297.8100	5.2462	5.2978	0
06/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	114.8100	115.1400	0.1148	0.1151	0
06/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5189.9000	5241.5000	5.1899	5.2415	0
06/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	119.8800	120.2000	0.1199	0.1202	0
06/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5133.8600	5185.4500	5.1339	5.1855	0
06/03/2024	2040 On 01-August-24			Bond Future	12.6073	12.6170	75.8390	75.7866	3,312
06/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1744.2900	1730.6600	1.7443	1.7307	0
06/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3332.1700	3370.9900	3.3322	3.3710	0
06/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1768.8900	1755.1000	1.7689	1.7551	0
06/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3300.6400	3339.3000	3.3006	3.3393	0
06/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1793.8600	1779.9000	1.7939	1.7799	0
06/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3269.5500	3308.0400	3.2696	3.3080	0
06/03/2024	2040 On 07-November-24			Bond Future	12.7426	12.7527	77.6213	77.5669	8,677
06/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3675.2700	3652.5300	3.6753	3.6525	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3157.6000	3189.2600	3.1576	3.1893	0
06/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3705.3800	3682.5200	3.7054	3.6825	0
06/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3134.9000	3166.4400	3.1349	3.1664	0
06/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3735.5900	3712.5900	3.7356	3.7126	0
06/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3112.3600	3143.7600	3.1124	3.1438	0
06/03/2024	2040 On 06-February-25			Bond Future	12.8850	12.8958	74.7649	74.7084	0
06/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3528.3300	3502.9700	3.5283	3.5030	0
06/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3188.8200	3219.9100	3.1888	3.2199	0
06/03/2024	2040 On 08-May-25			Bond Future	13.0477	13.0591	76.3064	76.2476	0
06/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2720.1600	2699.1600	2.7202	2.6992	0
06/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	4913.3200	4951.0600	4.9133	4.9511	0
06/03/2024	2044 On 02-May-24			Bond Future	12.5903	12.5944	74.5374	74.5151	77,730
06/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	90.8900	93.1800	0.0909	0.0932	0
06/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5626.3100	5650.9600	5.6263	5.6510	0
06/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	95.1000	97.4500	0.0951	0.0975	0
06/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5568.0000	5592.7100	5.5680	5.5927	0
06/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	99.4600	101.8700	0.0995	0.1019	0
06/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5509.9200	5534.6900	5.5099	5.5347	0
06/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1309.3900	1312.5500	1.3094	1.3126	0
06/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1812.2000	1837.7200	1.8122	1.8377	4,200
06/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	2063.0800	2063.2900	2.0631	2.0633	0
06/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1188.1300	1210.7000	1.1881	1.2107	10,030
06/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2964.2000	2960.5300	2.9642	2.9605	0
06/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	754.8100	773.5000	0.7548	0.7735	10,030
06/03/2024	2044 On 01-August-24			Bond Future	12.7123	12.7165	71.7932	71.7703	37,227
06/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1376.2100	1375.4400	1.3762	1.3754	0
06/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	3794.9400	3817.0700	3.7949	3.8171	0
06/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1398.1000	1397.2800	1.3981	1.3973	0
06/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3759.3600	3781.4400	3.7594	3.7814	0
06/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1420.1800	1419.3100	1.4202	1.4193	0
06/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3724.0300	3746.0600	3.7240	3.7461	0
06/03/2024	2044 On 07-November-24			Bond Future	12.8437	12.8482	73.4803	73.4562	0
06/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3611.4300	3605.4900	3.6114	3.6055	0
06/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3311.2800	3329.4600	3.3113	3.3295	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3641.1000	3635.1100	3.6411	3.6351	0
06/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3287.8800	3306.0100	3.2879	3.3060	0
06/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3670.8600	3664.8100	3.6709	3.6648	0
06/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3264.6400	3282.7100	3.2646	3.2827	0
06/03/2024	2044 On 06-February-25			Bond Future	12.9815	12.9863	70.6609	70.6354	0
06/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3417.9700	3409.3000	3.4180	3.4093	0
06/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3216.1400	3232.9800	3.2161	3.2330	0
06/03/2024	2044 On 08-May-25			Bond Future	13.1380	13.1433	72.1175	72.0904	0
06/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2774.3600	2766.9200	2.7744	2.7669	0
06/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	4981.6700	5001.3300	4.9817	5.0013	0
06/03/2024	2046 On 02-May-24			Bond Future	112.9667	113.0006	112.9667	113.0006	16,115
06/03/2024	2046 On 01-August-24			Bond Future	115.4752	115.5098	115.4752	115.5098	0
06/03/2024	2046 On 07-November-24			Bond Future	116.0229	116.0574	116.0229	116.0574	0
06/03/2024	2046 On 06-February-25			Bond Future	118.5255	118.5592	118.5255	118.5592	0
06/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4515.5400	4549.2100	4.5155	4.5492	0
06/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2046 On 08-May-25			Bond Future	118.7617	118.7944	118.7617	118.7944	0
06/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3208.2900	3175.6500	3.2083	3.1757	0
06/03/2024	2050 On 02-May-24			Bond Future	114.3393	114.3727	114.3393	114.3727	14,107
06/03/2024	2050 On 01-August-24			Bond Future	114.5820	114.6161	114.5820	114.6161	0
06/03/2024	2050 On 07-November-24			Bond Future	117.3054	117.3391	117.3054	117.3391	0
06/03/2024	2050 On 06-February-25			Bond Future	117.4806	117.5139	117.4806	117.5139	0
06/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1880.6400	1913.8900	1.8806	1.9139	0
06/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2050 On 08-May-25			Bond Future	119.9390	119.9712	119.9390	119.9712	0
06/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1221.0200	1188.7600	1.2210	1.1888	0
06/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	8657 On 21-December-26			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
06/03/2024	AL37 On 02-May-24			Index Future	953.1660	952.9820	953.1660	952.9820	0
06/03/2024	AL37 On 01-August-24			Index Future	974.1010	973.9120	974.1010	973.9120	0
06/03/2024	AL37 On 07-November-24			Index Future	997.0160	996.8200	997.0160	996.8200	0
06/03/2024	AL37 On 06-February-25			Index Future	1018.3170	1018.1140	1018.3170	1,018.1140	0
06/03/2024	AL37 On 08-May-25			Index Future	1039.4510	1039.2380	1039.4510	1,039.2380	0
06/03/2024	AL7T On 02-May-24			Index Future	1103.8810	1103.8140	1103.8810	1,103.8140	0
06/03/2024	AL7T On 01-August-24			Index Future	1128.1260	1128.0570	1128.1260	1,128.0570	0
06/03/2024	AL7T On 07-November-24			Index Future	1154.6650	1154.5910	1154.6650	1,154.5910	0
06/03/2024	AL7T On 06-February-25			Index Future	1179.3340	1179.2550	1179.3340	1,179.2550	0
06/03/2024	AL7T On 08-May-25			Index Future	1203.8100	1203.7230	1203.8100	1,203.7230	0
06/03/2024	ALBI On 02-May-24			Index Future	956.6290	956.4530	956.6290	956.4530	94
06/03/2024	ALBI On 01-August-24			Index Future	977.6400	977.4600	977.6400	977.4600	0
06/03/2024	ALBI On 07-November-24			Index Future	1000.6380	1000.4510	1000.6380	1,000.4510	0
06/03/2024	ALBI On 06-February-25			Index Future	1022.0170	1021.8220	1022.0170	1,021.8220	0
06/03/2024	ALBI On 08-May-25			Index Future	1043.2270	1043.0240	1043.2270	1,043.0240	0
06/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C186 On 21-December-26			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
06/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	ES33 On 02-May-24			Bond Future	12.6652	12.5623	73.2008	73.6486	0
06/03/2024	ES33 On 01-August-24			Bond Future	12.8133	12.7058	74.8263	75.2840	0
06/03/2024	ES33 On 07-November-24			Bond Future	12.9910	12.8785	72.8015	73.2694	0
06/03/2024	ES33 On 06-February-25			Bond Future	13.1808	13.0632	74.3702	74.8472	0
06/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	638.5800	1115.6200	0.6386	1.1156	0
06/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	ES33 On 08-May-25			Bond Future	13.3880	13.2650	72.1209	72.6069	0
06/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2651.0800	2165.1200	2.6511	2.1651	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	ES42 On 02-May-24			Bond Future	13.1272	13.1319	68.6110	68.5872	0
06/03/2024	ES42 On 01-August-24			Bond Future	13.2635	13.2684	70.1345	70.1100	0
06/03/2024	ES42 On 07-November-24			Bond Future	13.4230	13.4283	67.5324	67.5067	0
06/03/2024	ES42 On 06-February-25			Bond Future	13.5846	13.5903	68.9854	68.9583	0
06/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	591.9500	564.8500	0.5920	0.5649	0
06/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	ES42 On 08-May-25			Bond Future	13.7660	13.7722	66.1570	66.1283	0
06/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2473.8600	2502.6000	2.4739	2.5026	0
06/03/2024	GOVI On 02-May-24			GOVI	942.8070	942.5540	942.8070	942.5540	725
06/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	81630.0000	84160.0000	8.1630	8.4160	0
06/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	81730.0000	84260.0000	8.1730	8.4260	0
06/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	81830.0000	84360.0000	8.1830	8.4360	0
06/03/2024	GOVI On 01-August-24			GOVI	963.5140	963.2550	963.5140	963.2550	0
06/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	201440.0000	198850.0000	20.1440	19.8850	0
06/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	201340.0000	198750.0000	20.1340	19.8750	0
06/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	201240.0000	198650.0000	20.1240	19.8650	0
06/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 07-November-24			GOVI	986.1800	985.9130	986.1800	985.9130	0
06/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	374000.0000	371330.0000	37.4000	37.1330	0
06/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	373900.0000	371230.0000	37.3900	37.1230	0
06/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	373800.0000	371130.0000	37.3800	37.1130	0
06/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 06-February-25			GOVI	1007.2500	1006.9730	1007.2500	1,006.9730	0
06/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	352500.0000	349730.0000	35.2500	34.9730	0
06/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GOVI On 08-May-25			GOVI	1028.1540	1027.8670	1028.1540	1,027.8670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	61540.0000	58670.0000	6.1540	5.8670	0
06/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/03/2024	IGOV On 02-May-24			Index Future	346.6740	346.7100	346.6740	346.7100	593
06/03/2024	IGOV On 01-August-24			Index Future	354.3720	354.4080	354.3720	354.4080	0
06/03/2024	IGOV On 07-November-24			Index Future	362.7970	362.8330	362.7970	362.8330	0
06/03/2024	IGOV On 06-February-25			Index Future	370.6290	370.6640	370.6290	370.6640	0
06/03/2024	IGOV On 08-May-25			Index Future	378.3990	378.4340	378.3990	378.4340	0
06/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/03/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3560	91.6440	8.3560	0
06/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3680	8.3700	91.6320	91.6300	0
06/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3380	8.3400	91.6620	91.6600	0
06/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3680	8.3700	91.6320	91.6300	0
06/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2980	8.3000	91.7020	91.7000	0
06/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3000	8.3000	91.7000	91.7000	0
06/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2900	8.2900	91.7100	91.7100	0
06/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.2000	8.2000	91.8000	91.8000	0
06/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.9280	7.9300	92.0720	92.0700	0
06/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.8200	7.8200	92.1800	92.1800	0
06/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.7200	7.7200	92.2800	92.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.7280	7.7300	92.2720	92.2700	0
06/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.7880	7.7900	92.2120	92.2100	0
06/03/2024	R035 On 02-May-24			Bond Future	11.7296	11.7383	84.3837	84.3382	160,734
06/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	348.0000	347.0200	0.3480	0.3470	0
06/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3276.6400	3321.2500	3.2766	3.3213	0
06/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	359.6900	358.6100	0.3597	0.3586	0
06/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3232.7600	3277.2700	3.2328	3.2773	0
06/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	371.6500	370.4700	0.3717	0.3705	0
06/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3189.2100	3233.6200	3.1892	3.2336	0
06/03/2024	R035 On 01-August-24			Bond Future	11.8342	11.8431	86.2371	86.1904	0
06/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2194.8000	2179.4300	2.1948	2.1794	0
06/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2424.7500	2456.0400	2.4248	2.4560	0
06/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2222.5200	2206.9900	2.2225	2.2070	0
06/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2400.3100	2431.4400	2.4003	2.4314	0
06/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2250.1800	2234.5000	2.2502	2.2345	0
06/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2375.8500	2406.8300	2.3759	2.4068	0
06/03/2024	R035 On 07-November-24			Bond Future	11.9627	11.9722	83.7491	83.7006	14,838
06/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3769.5300	3748.3800	3.7695	3.7484	0
06/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2723.9300	2751.3000	2.7239	2.7513	0
06/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3799.4200	3778.1600	3.7994	3.7782	0
06/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2703.8600	2731.1200	2.7039	2.7311	0
06/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3829.1400	3807.7600	3.8291	3.8078	0
06/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2683.6600	2710.8000	2.6837	2.7108	0
06/03/2024	R035 On 06-February-25			Bond Future	12.1017	12.1119	85.5353	85.4848	0
06/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3950.0200	3924.6100	3.9500	3.9246	0
06/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2435.8000	2460.9200	2.4358	2.4609	0
06/03/2024	R035 On 08-May-25			Bond Future	12.2514	12.2623	82.7886	82.7358	0
06/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2378.5800	2360.7100	2.3786	2.3607	0
06/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	4717.1300	4752.0700	4.7171	4.7521	0
06/03/2024	R053 On 02-May-24			Bond Future	12.4396	12.4435	94.7987	94.7701	5,189
06/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4695.6700	4685.8800	4.6957	4.6859	0
06/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	608.3600	627.1200	0.6084	0.6271	0
06/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4750.6400	4740.6300	4.7506	4.7406	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	595.8100	614.3500	0.5958	0.6144	0
06/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4805.6400	4795.4100	4.8056	4.7954	0
06/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	583.3900	601.7100	0.5834	0.6017	0
06/03/2024	R053 On 01-August-24			Bond Future	12.5503	12.5544	96.8807	96.8515	0
06/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5729.9600	5719.6000	5.7300	5.7196	0
06/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1713.4200	1732.2800	1.7134	1.7323	0
06/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5778.3000	5767.8500	5.7783	5.7679	0
06/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1695.3000	1714.0700	1.6953	1.7141	0
06/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5826.5300	5815.9700	5.8265	5.8160	0
06/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1677.1700	1695.8300	1.6772	1.6958	0
06/03/2024	R053 On 07-November-24			Bond Future	12.6785	12.6828	93.2858	93.2551	0
06/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4747.8200	4739.6700	4.7478	4.7397	0
06/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	3964.2500	3986.8300	3.9643	3.9868	0
06/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4787.6400	4779.4100	4.7876	4.7794	0
06/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3934.4200	3956.9200	3.9344	3.9569	0
06/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4827.5900	4819.2800	4.8276	4.8193	0
06/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3904.8100	3927.2300	3.9048	3.9272	0
06/03/2024	R053 On 06-February-25			Bond Future	12.8102	12.8149	95.2737	95.2411	0
06/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4751.4500	4739.6800	4.7515	4.7397	0
06/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	3858.0100	3878.8700	3.8580	3.8789	0
06/03/2024	R053 On 08-May-25			Bond Future	12.9559	12.9610	91.3708	91.3360	0
06/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3777.1900	3766.9600	3.7772	3.7670	0
06/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	5973.6500	5998.1600	5.9737	5.9982	0
06/03/2024	R186 On 02-May-24			Bond Future	8.9232	8.9346	107.5541	107.5274	93,097
06/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	3.2400	3.1900	0.0032	0.0032	0
06/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2224.3900	2251.0600	2.2244	2.2511	0
06/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	3.4400	3.3900	0.0034	0.0034	0
06/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2200.4700	2227.1400	2.2005	2.2271	0
06/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	3.7800	3.7200	0.0038	0.0037	0
06/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2176.6900	2203.3500	2.1767	2.2034	0
06/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1946.2000	1924.6600	1.9462	1.9247	2,030
06/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	73.4200	78.6000	0.0734	0.0786	0
06/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3408.5500	3383.1800	3.4086	3.3832	0
06/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	13.1700	14.5200	0.0132	0.0145	2,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	R186 On 01-August-24			Bond Future	8.9223	8.9351	104.6081	104.5807	0
06/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	497.3900	489.1000	0.4974	0.4891	0
06/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1018.8000	1037.9300	1.0188	1.0379	0
06/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	507.5300	499.1200	0.5075	0.4991	0
06/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1007.3600	1026.3700	1.0074	1.0264	0
06/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	517.5200	508.9900	0.5175	0.5090	0
06/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	995.7700	1014.6600	0.9958	1.0147	0
06/03/2024	R186 On 07-November-24			Bond Future	8.9299	8.9450	107.0674	107.0384	35,599
06/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1222.7700	1208.5400	1.2228	1.2085	0
06/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	839.3700	854.1100	0.8394	0.8541	0
06/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1235.1300	1220.8200	1.2351	1.2208	0
06/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	832.6200	847.2800	0.8326	0.8473	0
06/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1247.8900	1233.4900	1.2479	1.2335	0
06/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	826.2800	840.8500	0.8263	0.8409	0
06/03/2024	R186 On 06-February-25			Bond Future	8.9734	8.9915	104.0357	104.0048	0
06/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1114.4800	1100.0900	1.1145	1.1001	0
06/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1017.8800	1034.3600	1.0179	1.0344	0
06/03/2024	R186 On 08-May-25			Bond Future	9.0801	9.1024	106.1850	106.1520	0
06/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	549.9900	539.4300	0.5500	0.5394	0
06/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1463.0500	1485.5400	1.4631	1.4855	0
06/03/2024	R202 On 02-May-24			Bond Future	259.6506	259.7291	259.6506	259.7291	4,848
06/03/2024	R202 On 01-August-24			Bond Future	260.3390	260.4193	260.3390	260.4193	0
06/03/2024	R202 On 07-November-24			Bond Future	266.5272	266.6069	266.5272	266.6069	0
06/03/2024	R202 On 06-February-25			Bond Future	267.0679	267.1462	267.0679	267.1462	0
06/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	277.9300	356.1700	0.2779	0.3562	0
06/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	R202 On 08-May-25			Bond Future	272.6582	272.7342	272.6582	272.7342	0
06/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	348.1500	424.2000	0.3482	0.4242	0
06/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	R209 On 02-May-24			Bond Future	11.8582	11.8669	65.3321	65.2919	13,185
06/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	170.6000	170.5600	0.1706	0.1706	0
06/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3494.6700	3534.8800	3.4947	3.5349	0
06/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	177.2000	177.1100	0.1772	0.1771	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3451.3100	3491.4700	3.4513	3.4915	0
06/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	183.9900	183.8500	0.1840	0.1839	0
06/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3408.2000	3448.3100	3.4082	3.4483	0
06/03/2024	R209 On 01-August-24			Bond Future	11.9585	11.9675	66.7670	66.7258	1,690
06/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1536.1900	1524.2600	1.5362	1.5243	0
06/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2364.3000	2393.5600	2.3643	2.3936	0
06/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1558.3400	1546.2700	1.5583	1.5463	0
06/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2339.6800	2368.8000	2.3397	2.3688	0
06/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1580.6500	1568.4400	1.5807	1.5684	0
06/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2315.2600	2344.2400	2.3153	2.3442	0
06/03/2024	R209 On 07-November-24			Bond Future	12.0758	12.0853	65.1797	65.1369	5,237
06/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	3072.7600	3054.6300	3.0728	3.0546	0
06/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2469.7200	2494.3500	2.4697	2.4944	0
06/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	3098.4800	3080.2400	3.0985	3.0802	0
06/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2450.8100	2475.3300	2.4508	2.4753	0
06/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	3124.2800	3105.9300	3.1243	3.1059	0
06/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2432.0300	2456.4400	2.4320	2.4564	0
06/03/2024	R209 On 06-February-25			Bond Future	12.1986	12.2086	66.5695	66.5250	0
06/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3249.5400	3227.6000	3.2495	3.2276	0
06/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2188.0100	2210.5600	2.1880	2.2106	0
06/03/2024	R209 On 08-May-25			Bond Future	12.3365	12.3471	64.7896	64.7432	0
06/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2132.4200	2116.4400	2.1324	2.1164	0
06/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4122.6200	4153.0300	4.1226	4.1530	0
06/03/2024	R210 On 02-May-24			Bond Future	233.3404	233.4220	233.3404	233.4220	198
06/03/2024	R210 On 01-August-24			Bond Future	238.5220	238.6050	238.5220	238.6050	300
06/03/2024	R210 On 07-November-24			Bond Future	240.8613	240.9442	240.8613	240.9442	0
06/03/2024	R210 On 06-February-25			Bond Future	246.0577	246.1394	246.0577	246.1394	0
06/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6447.6500	6529.4300	6.4477	6.5294	0
06/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	R210 On 08-May-25			Bond Future	247.8073	247.8873	247.8073	247.8873	0
06/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	222.6600	142.6600	0.2227	0.1427	0
06/03/2024	R213 On 02-May-24			Bond Future	10.6189	10.6216	84.0442	84.0329	25,824

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	448.8200	453.0700	0.4488	0.4531	0
06/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1898.6300	1914.1800	1.8986	1.9142	0
06/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	462.9500	467.2200	0.4630	0.4672	0
06/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1869.5300	1885.1000	1.8695	1.8851	0
06/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	477.3600	481.6500	0.4774	0.4817	0
06/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1840.7300	1856.3200	1.8407	1.8563	0
06/03/2024	R213 On 01-August-24			Bond Future	10.6964	10.6993	85.8901	85.8784	0
06/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2115.3100	2114.5300	2.1153	2.1145	0
06/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1444.8800	1455.7600	1.4449	1.4558	0
06/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2139.9600	2139.1400	2.1400	2.1391	0
06/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1428.7600	1439.6000	1.4288	1.4396	0
06/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2164.5200	2163.6600	2.1645	2.1637	0
06/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1412.5800	1423.3800	1.4126	1.4234	0
06/03/2024	R213 On 07-November-24			Bond Future	10.7991	10.8023	84.3481	84.3355	10,002
06/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3263.0200	3259.7900	3.2630	3.2598	0
06/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1642.0900	1651.5200	1.6421	1.6515	0
06/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3288.5800	3285.3100	3.2886	3.2853	0
06/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1628.6900	1638.0800	1.6287	1.6381	0
06/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3313.9500	3310.6500	3.3140	3.3107	0
06/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1615.1300	1624.4900	1.6151	1.6245	0
06/03/2024	R213 On 06-February-25			Bond Future	10.9177	10.9213	86.1478	86.1339	0
06/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3343.5900	3338.4300	3.3436	3.3384	0
06/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1692.3700	1701.1300	1.6924	1.7011	0
06/03/2024	R213 On 08-May-25			Bond Future	11.0521	11.0563	84.3691	84.3537	0
06/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1637.8200	1634.6300	1.6378	1.6346	0
06/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3658.5100	3670.7300	3.6585	3.6707	0
06/03/2024	R214 On 02-May-24			Bond Future	12.3229	12.3263	60.2643	60.2484	23,361
06/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	100.1500	102.5900	0.1002	0.1026	0
06/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4392.2200	4410.5800	4.3922	4.4106	0
06/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	104.5400	107.0500	0.1045	0.1071	0
06/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4344.1700	4362.6000	4.3442	4.3626	0
06/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	109.1200	111.6900	0.1091	0.1117	0
06/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4296.3700	4314.8600	4.2964	4.3149	0
06/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	847.6400	852.0400	0.8476	0.8520	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1815.7600	1836.0800	1.8158	1.8361	0
06/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	887.4900	891.8200	0.8875	0.8918	5,110
06/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1759.1000	1779.3500	1.7591	1.7794	0
06/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2960.1800	2957.0700	2.9602	2.9571	0
06/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	467.8500	480.6600	0.4679	0.4807	15,110
06/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5362.4500	5352.0800	5.3625	5.3521	0
06/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	117.6800	123.2300	0.1177	0.1232	15,110
06/03/2024	R214 On 01-August-24			Bond Future	12.4245	12.4280	61.5879	61.5716	0
06/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1461.4500	1461.2300	1.4615	1.4612	0
06/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2711.3300	2727.4800	2.7113	2.7275	0
06/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1482.7300	1482.4600	1.4827	1.4825	0
06/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2684.6100	2700.7100	2.6846	2.7007	0
06/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1504.1600	1503.8500	1.5042	1.5039	0
06/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2658.1000	2674.1600	2.6581	2.6742	0
06/03/2024	R214 On 07-November-24			Bond Future	12.5460	12.5497	59.7288	59.7115	0
06/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	3003.0900	2999.6500	3.0031	2.9997	0
06/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2756.4300	2770.2500	2.7564	2.7703	0
06/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	3028.3300	3024.8500	3.0283	3.0249	0
06/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2736.2000	2749.9800	2.7362	2.7500	0
06/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	3053.6500	3050.1300	3.0537	3.0501	0
06/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2716.0900	2729.8300	2.7161	2.7298	0
06/03/2024	R214 On 06-February-25			Bond Future	12.6740	12.6781	61.0026	60.9843	0
06/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2922.9300	2917.3800	2.9229	2.9174	0
06/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	2760.9300	2773.7200	2.7609	2.7737	0
06/03/2024	R214 On 08-May-25			Bond Future	12.8088	12.8132	58.9568	58.9372	0
06/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2303.5500	2298.6400	2.3036	2.2986	0
06/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4161.0500	4175.7400	4.1611	4.1757	0
06/03/2024	R248 On 02-May-24			Bond Future	12.5019	12.5055	73.2619	73.2416	246,040
06/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	38.0300	39.4200	0.0380	0.0394	0
06/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	6792.4900	6814.2100	6.7925	6.8142	0
06/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	51.8000	53.5200	0.0518	0.0535	0
06/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6410.2800	6432.3300	6.4103	6.4323	0
06/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	54.4600	56.2300	0.0545	0.0562	0
06/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6347.2800	6369.3800	6.3473	6.3694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	57.2300	59.0600	0.0572	0.0591	0
06/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6284.4900	6306.6500	6.2845	6.3067	0
06/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1284.0300	1288.3100	1.2840	1.2883	0
06/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	1865.1100	1889.7200	1.8651	1.8897	0
06/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	4024.4600	4018.2600	4.0245	4.0183	0
06/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	462.0700	476.2000	0.4621	0.4762	0
06/03/2024	R248 On 01-August-24			Bond Future	12.6103	12.6140	74.8710	74.8502	13,000
06/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1737.2900	1737.0100	1.7373	1.7370	0
06/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3505.0500	3525.6100	3.5051	3.5256	0
06/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1762.4900	1762.1600	1.7625	1.7622	0
06/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3472.0700	3492.5800	3.4721	3.4926	0
06/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1787.6800	1787.3100	1.7877	1.7873	0
06/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3439.1600	3459.6300	3.4392	3.4596	0
06/03/2024	R248 On 07-November-24			Bond Future	12.7394	12.7434	72.1792	72.1573	0
06/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3600.1500	3595.5000	3.6002	3.5955	0
06/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3378.3100	3395.6200	3.3783	3.3956	0
06/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3630.2000	3625.4900	3.6302	3.6255	0
06/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3353.9300	3371.1800	3.3539	3.3712	0
06/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3660.3300	3655.5800	3.6603	3.6556	0
06/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3329.7100	3346.9200	3.3297	3.3469	0
06/03/2024	R248 On 06-February-25			Bond Future	12.8753	12.8796	73.7183	73.6950	0
06/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2965.1700	2958.9700	2.9652	2.9590	0
06/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	3863.2100	3880.3200	3.8632	3.8803	0
06/03/2024	R248 On 08-May-25			Bond Future	13.0180	13.0227	70.7900	70.7652	0
06/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2785.8400	2779.4400	2.7858	2.7794	0
06/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5052.4000	5070.8100	5.0524	5.0708	0
06/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0