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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
04/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	2025 On 02-May-24			Bond Future	179.1066	179.1106	179.1066	179.1106	9,015
04/03/2024	2025 On 01-August-24			Bond Future	181.2511	181.2551	181.2511	181.2551	0
04/03/2024	2025 On 07-November-24			Bond Future	185.5573	185.5609	185.5573	185.5609	75
04/03/2024	2029 On 02-May-24			Bond Future	129.0371	129.0521	129.0371	129.0521	7,165
04/03/2024	2029 On 01-August-24			Bond Future	131.9022	131.9174	131.9022	131.9174	728
04/03/2024	2029 On 07-November-24			Bond Future	133.6380	133.6532	133.6380	133.6532	66
04/03/2024	2029 On 06-February-25			Bond Future	136.5194	136.5344	136.5194	136.5344	0
04/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4119.4200	4134.4200	4.1194	4.1344	0
04/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2029 On 08-May-25			Bond Future	137.9480	137.9627	137.9480	137.9627	0
04/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	97.9900	112.7000	0.0980	0.1127	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2030 On 02-May-24			Bond Future	10.1658	10.1719	92.8686	92.8442	130,653
04/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	250.3800	261.8700	0.2504	0.2619	1,000
04/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2310.9900	2346.8600	2.3110	2.3469	0
04/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	411.5700	425.0800	0.4116	0.4251	0
04/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1855.0600	1892.9500	1.8551	1.8930	0
04/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	424.2000	437.8000	0.4242	0.4378	0
04/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1826.7300	1864.7100	1.8267	1.8647	0
04/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	437.2000	450.9000	0.4372	0.4509	0
04/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1798.7900	1836.8700	1.7988	1.8369	0
04/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1009.1800	1022.6100	1.0092	1.0226	1,000
04/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1032.4100	1070.2200	1.0324	1.0702	0
04/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2220.6700	2224.7000	2.2207	2.2247	500
04/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	418.3800	446.7900	0.4184	0.4468	0
04/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2853.2300	2851.8800	2.8532	2.8519	1,080
04/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	271.5000	294.5300	0.2715	0.2945	0
04/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3872.5700	3863.7800	3.8726	3.8638	500
04/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	137.5800	153.1700	0.1376	0.1532	0
04/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6805.2400	6783.7400	6.8052	6.7837	0
04/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.7100	15.5900	0.0127	0.0156	1,000
04/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8380.0200	8356.3600	8.3800	8.3564	0
04/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.2500	2.9700	0.0023	0.0030	1,080
04/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11062.6900	11038.3400	11.0627	11.0383	0
04/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	500
04/03/2024	2030 On 01-August-24			Bond Future	10.2402	10.2466	90.9024	90.8775	0
04/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1873.9200	1875.9500	1.8739	1.8760	0
04/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1372.2500	1399.2000	1.3723	1.3992	0
04/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1896.6400	1898.5800	1.8966	1.8986	0
04/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1356.4800	1383.3400	1.3565	1.3833	0
04/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1919.4900	1921.3300	1.9195	1.9213	0
04/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1340.8500	1367.6100	1.3409	1.3676	0
04/03/2024	2030 On 07-November-24			Bond Future	10.3243	10.3312	93.0381	93.0124	1,650
04/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2961.7900	2957.9000	2.9618	2.9579	0
04/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1427.5400	1449.4200	1.4275	1.4494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2985.9000	2981.9300	2.9859	2.9819	0
04/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1415.1400	1436.9400	1.4151	1.4369	0
04/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3010.0800	3006.0200	3.0101	3.0060	0
04/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1402.8400	1424.5500	1.4028	1.4246	0
04/03/2024	2030 On 06-February-25			Bond Future	10.4257	10.4332	91.0114	90.9847	0
04/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2662.4000	2656.5000	2.6624	2.6565	0
04/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1757.1000	1777.8900	1.7571	1.7779	0
04/03/2024	2030 On 08-May-25			Bond Future	10.5644	10.5725	92.8894	92.8617	0
04/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1311.9300	1309.2500	1.3119	1.3093	0
04/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3520.1000	3545.1300	3.5201	3.5451	0
04/03/2024	2032 On 02-May-24			Bond Future	11.0144	11.0258	86.4788	86.4252	126,473
04/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	89.5600	94.3600	0.0896	0.0944	8,500
04/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3528.0400	3586.4500	3.5280	3.5865	0
04/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	120.2000	125.6800	0.1202	0.1257	1,000
04/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3263.1100	3322.2000	3.2631	3.3222	0
04/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	261.9900	268.9500	0.2620	0.2690	0
04/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2525.7500	2586.3200	2.5258	2.5863	0
04/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	272.7500	279.7600	0.2728	0.2798	0
04/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2487.9900	2548.6100	2.4880	2.5486	0
04/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	283.7000	290.7600	0.2837	0.2908	0
04/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2450.4700	2511.1400	2.4505	2.5111	0
04/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	295.0600	302.1500	0.2951	0.3022	500
04/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2413.3800	2474.0800	2.4134	2.4741	0
04/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	318.5800	325.7200	0.3186	0.3257	500
04/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2340.1200	2400.8700	2.3401	2.4009	0
04/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	396.5700	403.7100	0.3966	0.4037	1,550
04/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2128.5900	2189.3400	2.1286	2.1893	0
04/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	764.2200	769.2100	0.7642	0.7692	1,000
04/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1492.6000	1551.2000	1.4926	1.5512	0
04/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1331.2600	1330.2800	1.3313	1.3303	500
04/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	977.4500	1030.0800	0.9775	1.0301	0
04/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1685.9600	1680.7500	1.6860	1.6808	0
04/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	774.5100	822.9100	0.7745	0.8229	500
04/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1908.7200	1900.8500	1.9087	1.9009	0

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04/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	674.1600	719.9000	0.6742	0.7199	17,000
04/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2141.7900	2131.1700	2.1418	2.1312	1,550
04/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	585.7200	628.7100	0.5857	0.6287	0
04/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3853.7200	3825.7000	3.8537	3.8257	0
04/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	223.9700	249.5600	0.2240	0.2496	500
04/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8303.9500	8255.0700	8.3040	8.2551	0
04/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	20.2900	25.0200	0.0203	0.0250	1,000
04/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9431.9200	9380.8000	9.4319	9.3808	0
04/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	8.9700	11.4600	0.0090	0.0115	500
04/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10108.8300	10056.7600	10.1088	10.0568	0
04/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	4.9400	6.4800	0.0049	0.0065	1,550
04/03/2024	2032 On 01-August-24			Bond Future	11.1095	11.1215	88.3780	88.3232	0
04/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2006.6400	1997.8100	2.0066	1.9978	0
04/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1913.0200	1959.0200	1.9130	1.9590	0
04/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2031.6700	2022.6500	2.0317	2.0227	0
04/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1892.3400	1938.1500	1.8923	1.9382	0
04/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2056.6300	2047.4200	2.0566	2.0474	0
04/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1871.6200	1917.2400	1.8716	1.9172	0
04/03/2024	2032 On 07-November-24			Bond Future	11.2247	11.2374	86.2875	86.2311	1,130
04/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3152.4200	3135.0500	3.1524	3.1351	0
04/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2069.1200	2108.1400	2.0691	2.1081	0
04/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3179.1400	3161.6100	3.1791	3.1616	0
04/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2052.0500	2090.9100	2.0521	2.0909	0
04/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3205.9500	3188.2700	3.2060	3.1883	0
04/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2035.1100	2073.8200	2.0351	2.0738	0
04/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3621.5100	3601.5400	3.6215	3.6015	1,615
04/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1797.8000	1834.2200	1.7978	1.8342	0
04/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9272.5000	9230.8200	9.2725	9.2308	0
04/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	410.4600	425.1700	0.4105	0.4252	1,615
04/03/2024	2032 On 06-February-25			Bond Future	11.3512	11.3646	88.1259	88.0679	0
04/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3500.4000	3476.5300	3.5004	3.4765	0
04/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	1922.3200	1956.4100	1.9223	1.9564	0
04/03/2024	2032 On 08-May-25			Bond Future	11.4997	11.5138	85.7800	85.7205	0
04/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1660.2700	1647.1300	1.6603	1.6471	0

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04/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4185.0600	4231.4800	4.1851	4.2315	0
04/03/2024	2033 On 02-May-24			Bond Future	121.2098	121.0771	121.2098	121.0771	2,064
04/03/2024	2033 On 01-August-24			Bond Future	123.9012	123.7655	123.9012	123.7655	5,737
04/03/2024	2033 On 07-November-24			Bond Future	125.3502	125.2109	125.3502	125.2109	0
04/03/2024	2033 On 06-February-25			Bond Future	128.0530	127.9103	128.0530	127.9103	0
04/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3113.0000	2970.2800	3.1130	2.9703	0
04/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2033 On 08-May-25			Bond Future	129.2041	129.0577	129.2041	129.0577	0
04/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1415.9500	1562.3200	1.4160	1.5623	0
04/03/2024	2037 On 02-May-24			Bond Future	12.1747	12.1555	78.7523	78.8535	73,358
04/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	184.6300	213.8900	0.1846	0.2139	0
04/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4258.6600	4186.6700	4.2587	4.1867	0
04/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	191.7900	221.8000	0.1918	0.2218	0
04/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4209.0700	4137.8300	4.2091	4.1378	0
04/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	199.1700	229.9300	0.1992	0.2299	0
04/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4159.7500	4089.2600	4.1598	4.0893	0
04/03/2024	2037 On 01-August-24			Bond Future	12.2955	12.2755	76.2257	76.3292	84,501
04/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1828.2100	1897.1300	1.8282	1.8971	0
04/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2901.9900	2867.4400	2.9020	2.8674	0
04/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1852.9500	1922.3000	1.8530	1.9223	0
04/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2873.9600	2839.8400	2.8740	2.8398	0
04/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1878.0500	1947.8300	1.8781	1.9478	1,383
04/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2846.3400	2812.6500	2.8463	2.8127	0
04/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5284.0100	5383.3700	5.2840	5.3834	0
04/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	948.2300	944.1200	0.9482	0.9441	1,383
04/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7783.5900	7888.4700	7.7836	7.8885	0
04/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	456.3700	457.7800	0.4564	0.4578	1,383
04/03/2024	2037 On 07-November-24			Bond Future	12.4267	12.4059	78.0162	78.1219	9,175
04/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3582.6200	3660.9200	3.5826	3.6609	0
04/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2859.6800	2832.3000	2.8597	2.8323	0
04/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3611.7600	3690.3300	3.6118	3.6903	0
04/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2838.7700	2811.6600	2.8388	2.8117	0

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04/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3641.0100	3719.8300	3.6410	3.7198	0
04/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2818.0100	2791.1500	2.8180	2.7912	0
04/03/2024	2037 On 06-February-25			Bond Future	12.5660	12.5444	75.4179	75.5255	0
04/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3678.5400	3753.9000	3.6785	3.7539	0
04/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2721.3000	2689.1000	2.7213	2.6891	0
04/03/2024	2037 On 08-May-25			Bond Future	12.7272	12.7048	76.9720	77.0815	0
04/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2399.8300	2456.9900	2.3998	2.4570	0
04/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4779.5900	4727.3200	4.7796	4.7273	0
04/03/2024	2038 On 02-May-24			Bond Future	132.3263	133.5388	132.3263	133.5388	5,122
04/03/2024	2038 On 01-August-24			Bond Future	133.2030	134.4423	133.2030	134.4423	0
04/03/2024	2038 On 07-November-24			Bond Future	136.3674	137.6359	136.3674	137.6359	0
04/03/2024	2038 On 06-February-25			Bond Future	137.1943	138.4895	137.1943	138.4895	0
04/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1964.2700	3259.4800	1.9643	3.2595	0
04/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2038 On 08-May-25			Bond Future	140.0633	141.3849	140.0633	141.3849	0
04/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	383.3000	1704.9300	0.3833	1.7049	0
04/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2040 On 02-May-24			Bond Future	12.4877	12.4583	78.5883	78.7512	146,556
04/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	115.9600	142.5500	0.1160	0.1426	0
04/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5282.7800	5146.4300	5.2828	5.1464	0
04/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	121.0200	148.4300	0.1210	0.1484	0
04/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5226.6500	5091.1200	5.2267	5.0911	0
04/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	126.2500	154.4900	0.1263	0.1545	0
04/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5170.7700	5036.0700	5.1708	5.0361	0
04/03/2024	2040 On 01-August-24			Bond Future	12.6131	12.5825	75.8077	75.9741	3,312
04/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1747.3400	1840.8700	1.7473	1.8409	0
04/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3366.5300	3293.6100	3.3665	3.2936	0
04/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1771.8800	1866.0900	1.7719	1.8661	0
04/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3334.9400	3262.7000	3.3349	3.2627	0
04/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1796.7900	1891.6800	1.7968	1.8917	0
04/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3303.7900	3232.2300	3.3038	3.2322	0
04/03/2024	2040 On 07-November-24			Bond Future	12.7487	12.7169	77.5883	77.7584	8,677
04/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3671.0700	3784.9900	3.6711	3.7850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3186.4000	3130.1400	3.1864	3.1301	0
04/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3701.1000	3815.4400	3.7011	3.8154	0
04/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3163.6200	3107.7800	3.1636	3.1078	0
04/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3731.2300	3845.9900	3.7312	3.8460	0
04/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3141.0000	3085.5800	3.1410	3.0856	0
04/03/2024	2040 On 06-February-25			Bond Future	12.8916	12.8586	74.7300	74.9035	0
04/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3519.4900	3628.1900	3.5195	3.6282	0
04/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3214.8600	3150.0500	3.2149	3.1501	0
04/03/2024	2040 On 08-May-25			Bond Future	13.0549	13.0205	76.2693	76.4460	0
04/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2712.6300	2801.8000	2.7126	2.8018	0
04/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	4942.8900	4855.3200	4.9429	4.8553	0
04/03/2024	2044 On 02-May-24			Bond Future	12.5854	12.5560	74.5644	74.7277	79,376
04/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	100.1400	124.0300	0.1001	0.1240	0
04/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5608.5900	5469.1700	5.6086	5.4692	0
04/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	104.6400	129.3000	0.1046	0.1293	0
04/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5550.5700	5411.9200	5.5506	5.4119	0
04/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	109.3100	134.7400	0.1093	0.1347	0
04/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5492.8000	5354.9200	5.4928	5.3549	0
04/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1348.5200	1464.8600	1.3485	1.4649	0
04/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1824.3600	1777.3900	1.8244	1.7774	4,200
04/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	2106.1400	2244.4300	2.1061	2.2444	0
04/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1204.2200	1179.2000	1.2042	1.1792	10,030
04/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	3007.9300	3161.0500	3.0079	3.1611	0
04/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	771.5700	761.3800	0.7716	0.7614	10,030
04/03/2024	2044 On 01-August-24			Bond Future	12.7073	12.6767	71.8206	71.9875	37,227
04/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1400.9600	1484.6200	1.4010	1.4846	0
04/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	3792.2600	3709.0300	3.7923	3.7090	0
04/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1423.0200	1507.4100	1.4230	1.5074	0
04/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3756.8500	3674.3500	3.7569	3.6744	0
04/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1445.2800	1530.3900	1.4453	1.5304	0
04/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3721.7000	3639.9200	3.7217	3.6399	0
04/03/2024	2044 On 07-November-24			Bond Future	12.8386	12.8068	73.5075	73.6782	0
04/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3640.0900	3753.5600	3.6401	3.7536	0
04/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3312.7100	3255.5600	3.3127	3.2556	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3669.8300	3783.7200	3.6698	3.7837	0
04/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3289.3800	3232.6500	3.2894	3.2327	0
04/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3699.6600	3813.9700	3.6997	3.8140	0
04/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3266.2100	3209.9000	3.2662	3.2099	0
04/03/2024	2044 On 06-February-25			Bond Future	12.9764	12.9433	70.6876	70.8615	0
04/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3442.0000	3550.3600	3.4420	3.5504	0
04/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3213.5500	3147.9500	3.2136	3.1480	0
04/03/2024	2044 On 08-May-25			Bond Future	13.1330	13.0986	72.1433	72.3205	0
04/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2794.1200	2884.6700	2.7941	2.8847	0
04/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	4975.6400	4888.9600	4.9756	4.8890	0
04/03/2024	2046 On 02-May-24			Bond Future	113.5329	113.7187	113.5329	113.7187	16,115
04/03/2024	2046 On 01-August-24			Bond Future	116.0538	116.2436	116.0538	116.2436	0
04/03/2024	2046 On 07-November-24			Bond Future	116.6139	116.8079	116.6139	116.8079	0
04/03/2024	2046 On 06-February-25			Bond Future	119.1273	119.3252	119.1273	119.3252	0
04/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5117.3300	5315.1600	5.1173	5.3152	0
04/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2046 On 08-May-25			Bond Future	119.3739	119.5752	119.3739	119.5752	0
04/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2596.1300	2394.7800	2.5961	2.3948	0
04/03/2024	2050 On 02-May-24			Bond Future	115.1588	115.5604	115.1588	115.5604	14,107
04/03/2024	2050 On 01-August-24			Bond Future	115.4197	115.8300	115.4197	115.8300	0
04/03/2024	2050 On 07-November-24			Bond Future	118.1616	118.5815	118.1616	118.5815	0
04/03/2024	2050 On 06-February-25			Bond Future	118.3535	118.7820	118.3535	118.7820	0
04/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2753.4900	3181.9500	2.7535	3.1820	0
04/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	2050 On 08-May-25			Bond Future	120.8280	121.2649	120.8280	121.2649	0
04/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	104.9200	0.0000	0.1049	0
04/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	332.0200	0.0000	0.3320	0.0000	0
04/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	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
04/03/2024	AL37 On 02-May-24			Index Future	951.6000	951.1800	951.6000	951.1800	0
04/03/2024	AL37 On 01-August-24			Index Future	972.4990	972.0690	972.4990	972.0690	0
04/03/2024	AL37 On 07-November-24			Index Future	995.3720	994.9230	995.3720	994.9230	0
04/03/2024	AL37 On 06-February-25			Index Future	1016.6300	1016.1610	1016.6300	1,016.1610	0
04/03/2024	AL37 On 08-May-25			Index Future	1037.7200	1037.2270	1037.7200	1,037.2270	0
04/03/2024	AL7T On 02-May-24			Index Future	1102.1860	1102.3830	1102.1860	1,102.3830	0
04/03/2024	AL7T On 01-August-24			Index Future	1126.3930	1126.5930	1126.3930	1,126.5930	0
04/03/2024	AL7T On 07-November-24			Index Future	1152.8850	1153.0800	1152.8850	1,153.0800	0
04/03/2024	AL7T On 06-February-25			Index Future	1177.5080	1177.6940	1177.5080	1,177.6940	0
04/03/2024	AL7T On 08-May-25			Index Future	1201.9340	1202.1090	1201.9340	1,202.1090	0
04/03/2024	ALBI On 02-May-24			Index Future	955.7100	956.3550	955.7100	956.3550	94
04/03/2024	ALBI On 01-August-24			Index Future	976.7000	977.3580	976.7000	977.3580	0
04/03/2024	ALBI On 07-November-24			Index Future	999.6710	1000.3360	999.6710	1,000.3360	0
04/03/2024	ALBI On 06-February-25			Index Future	1021.0210	1021.6890	1021.0210	1,021.6890	0
04/03/2024	ALBI On 08-May-25			Index Future	1042.2020	1042.8700	1042.2020	1,042.8700	0
04/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	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
04/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	ES33 On 02-May-24			Bond Future	12.5794	12.5604	73.5742	73.6569	0
04/03/2024	ES33 On 01-August-24			Bond Future	12.7236	12.7039	75.2078	75.2923	0
04/03/2024	ES33 On 07-November-24			Bond Future	12.8972	12.8765	73.1912	73.2775	0
04/03/2024	ES33 On 06-February-25			Bond Future	13.0829	13.0613	74.7671	74.8549	0
04/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1035.5000	1123.3500	1.0355	1.1234	0
04/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	ES33 On 08-May-25			Bond Future	13.2857	13.2631	72.5247	72.6141	0
04/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2247.2800	2157.9300	2.2473	2.1579	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	ES42 On 02-May-24			Bond Future	13.1335	13.0991	68.5792	68.7526	0
04/03/2024	ES42 On 01-August-24			Bond Future	13.2701	13.2343	70.1019	70.2791	0
04/03/2024	ES42 On 07-November-24			Bond Future	13.4300	13.3927	67.4981	67.6794	0
04/03/2024	ES42 On 06-February-25			Bond Future	13.5923	13.5535	68.9493	69.1341	0
04/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	555.7700	740.5900	0.5558	0.7406	0
04/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	ES42 On 08-May-25			Bond Future	13.7743	13.7338	66.1187	66.3070	0
04/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2512.2200	2323.8900	2.5122	2.3239	0
04/03/2024	GOVI On 02-May-24			GOVI	941.7900	942.3630	941.7900	942.3630	725
04/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	91800.0000	86070.0000	9.1800	8.6070	0
04/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	91900.0000	86170.0000	9.1900	8.6170	0
04/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	92000.0000	86270.0000	9.2000	8.6270	0
04/03/2024	GOVI On 01-August-24			GOVI	962.4750	963.0590	962.4750	963.0590	0
04/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	191050.0000	196890.0000	19.1050	19.6890	0
04/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	190950.0000	196790.0000	19.0950	19.6790	0
04/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	190850.0000	196690.0000	19.0850	19.6690	0
04/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 07-November-24			GOVI	985.1110	985.7010	985.1110	985.7010	0
04/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	363310.0000	369210.0000	36.3310	36.9210	0
04/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	363210.0000	369110.0000	36.3210	36.9110	0
04/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	363110.0000	369010.0000	36.3110	36.9010	0
04/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 06-February-25			GOVI	1006.1510	1006.7420	1006.1510	1,006.7420	0
04/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	341510.0000	347420.0000	34.1510	34.7420	0
04/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GOVI On 08-May-25			GOVI	1027.0230	1027.6130	1027.0230	1,027.6130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	50230.0000	56130.0000	5.0230	5.6130	0
04/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/03/2024	IGOV On 02-May-24			Index Future	347.6010	348.4350	347.6010	348.4350	593
04/03/2024	IGOV On 01-August-24			Index Future	355.3200	356.1720	355.3200	356.1720	0
04/03/2024	IGOV On 07-November-24			Index Future	363.7650	364.6340	363.7650	364.6340	0
04/03/2024	IGOV On 06-February-25			Index Future	371.6150	372.4980	371.6150	372.4980	0
04/03/2024	IGOV On 08-May-25			Index Future	379.4030	380.3000	379.4030	380.3000	0
04/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/03/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3560	91.6440	8.3560	0
04/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3510	8.3650	91.6490	91.6350	0
04/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3580	8.3390	91.6420	91.6610	0
04/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3290	8.3280	91.6710	91.6720	0
04/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3140	8.3200	91.6860	91.6800	0
04/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2450	8.2960	91.7550	91.7040	0
04/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2350	8.2570	91.7650	91.7430	0
04/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0630	8.2180	91.9370	91.7820	0
04/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7560	7.9880	92.2440	92.0120	0
04/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6250	7.8680	92.3750	92.1320	0
04/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5230	7.7970	92.4770	92.2030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5750	7.7990	92.4250	92.2010	0
04/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6370	7.8700	92.3630	92.1300	0
04/03/2024	R035 On 02-May-24			Bond Future	11.7548	11.7355	84.2505	84.3530	160,734
04/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	338.0000	381.1500	0.3380	0.3812	0
04/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3399.8700	3340.5600	3.3999	3.3406	0
04/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	349.3000	393.3100	0.3493	0.3933	0
04/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3355.6000	3297.1500	3.3556	3.2972	0
04/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	360.8700	405.7400	0.3609	0.4057	0
04/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3311.6600	3254.0700	3.3117	3.2541	0
04/03/2024	R035 On 01-August-24			Bond Future	11.8604	11.8402	86.1008	86.2055	0
04/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2143.1400	2217.7100	2.1431	2.2177	0
04/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2509.3400	2479.2600	2.5093	2.4793	0
04/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2170.3900	2245.3700	2.1704	2.2454	0
04/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2484.4300	2454.7600	2.4844	2.4548	0
04/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2197.5800	2272.9700	2.1976	2.2730	0
04/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2459.5000	2430.2400	2.4595	2.4302	0
04/03/2024	R035 On 07-November-24			Bond Future	11.9903	11.9693	83.6087	83.7156	14,838
04/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3702.8200	3782.7100	3.7028	3.7827	0
04/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2797.6800	2770.6300	2.7977	2.7706	0
04/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3732.3700	3812.5100	3.7324	3.8125	0
04/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2777.2700	2750.4700	2.7773	2.7505	0
04/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3761.7500	3842.1400	3.7618	3.8421	0
04/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2756.7300	2730.1800	2.7567	2.7302	0
04/03/2024	R035 On 06-February-25			Bond Future	12.1308	12.1089	85.3906	85.4995	0
04/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3873.6200	3951.4800	3.8736	3.9515	0
04/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2504.1600	2473.1300	2.5042	2.4731	0
04/03/2024	R035 On 08-May-25			Bond Future	12.2822	12.2594	82.6392	82.7499	0
04/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2325.1500	2381.8300	2.3252	2.3818	0
04/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	4813.0600	4759.0500	4.8131	4.7591	0
04/03/2024	R053 On 02-May-24			Bond Future	12.4397	12.3948	94.7982	95.1287	5,189
04/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4721.0400	5022.5300	4.7210	5.0225	0
04/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	634.1700	605.1300	0.6342	0.6051	0
04/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4775.7700	5078.0500	4.7758	5.0781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	621.3800	593.1300	0.6214	0.5931	0
04/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4830.5400	5133.6000	4.8305	5.1336	0
04/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	608.7300	581.2600	0.6087	0.5813	0
04/03/2024	R053 On 01-August-24			Bond Future	12.5504	12.5038	96.8802	97.2179	0
04/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5749.6900	6017.3000	5.7497	6.0173	0
04/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1733.6500	1663.5400	1.7337	1.6635	0
04/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5797.9900	6066.3700	5.7980	6.0664	0
04/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1715.4900	1646.1500	1.7155	1.6462	0
04/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5846.1600	6115.3200	5.8462	6.1153	0
04/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1697.3000	1628.7400	1.6973	1.6287	0
04/03/2024	R053 On 07-November-24			Bond Future	12.6787	12.6301	93.2841	93.6295	0
04/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4764.4400	4983.3800	4.7644	4.9834	0
04/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	3982.5700	3856.1100	3.9826	3.8561	0
04/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4804.2600	5024.0600	4.8043	5.0241	0
04/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3952.7400	3827.1400	3.9527	3.8271	0
04/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4844.2100	5064.8700	4.8442	5.0649	0
04/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3923.1300	3798.3900	3.9231	3.7984	0
04/03/2024	R053 On 06-February-25			Bond Future	12.8107	12.7601	95.2704	95.6227	0
04/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4762.2600	4979.0900	4.7623	4.9791	0
04/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	3872.1500	3736.6400	3.8722	3.7366	0
04/03/2024	R053 On 08-May-25			Bond Future	12.9567	12.9040	91.3655	91.7247	0
04/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3785.7800	3967.3100	3.7858	3.9673	0
04/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	5987.5500	5809.8400	5.9876	5.8098	0
04/03/2024	R186 On 02-May-24			Bond Future	8.9724	8.9780	107.4388	107.4255	93,097
04/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	2.5900	3.0500	0.0026	0.0031	0
04/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2339.1200	2352.8500	2.3391	2.3529	0
04/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	2.7500	3.2200	0.0028	0.0032	0
04/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2315.1600	2328.9000	2.3152	2.3289	0
04/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	3.0300	3.5400	0.0030	0.0035	0
04/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2291.3200	2305.1000	2.2913	2.3051	0
04/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1848.6200	1844.8600	1.8486	1.8449	2,030
04/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	91.2200	100.7300	0.0912	0.1007	0
04/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3297.5400	3287.4500	3.2975	3.2875	0
04/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	17.5400	20.7200	0.0175	0.0207	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
04/03/2024	R186 On 01-August-24			Bond Future	8.9774	8.9838	104.4900	104.4764	0
04/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	457.3000	459.1800	0.4573	0.4592	0
04/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1096.7900	1112.2600	1.0968	1.1123	0
04/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	466.9000	468.7700	0.4669	0.4688	0
04/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1084.8100	1100.2700	1.0848	1.1003	0
04/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	476.3600	478.2000	0.4764	0.4782	0
04/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1072.6900	1088.1200	1.0727	1.0881	0
04/03/2024	R186 On 07-November-24			Bond Future	8.9935	9.0009	106.9453	106.9311	35,599
04/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1159.1300	1157.5500	1.1591	1.1576	0
04/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	897.8200	910.4400	0.8978	0.9104	0
04/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1171.1500	1169.5300	1.1712	1.1695	0
04/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	890.7300	903.3100	0.8907	0.9033	0
04/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1183.5600	1181.9000	1.1836	1.1819	0
04/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	884.0400	896.5800	0.8840	0.8966	0
04/03/2024	R186 On 06-February-25			Bond Future	9.0475	9.0562	103.9093	103.8944	0
04/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1053.1700	1050.4200	1.0532	1.0504	0
04/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1082.9600	1095.1400	1.0830	1.0951	0
04/03/2024	R186 On 08-May-25			Bond Future	9.1683	9.1789	106.0540	106.0382	0
04/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	507.1000	504.8300	0.5071	0.5048	0
04/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1551.2100	1564.7000	1.5512	1.5647	0
04/03/2024	R202 On 02-May-24			Bond Future	259.7555	259.6780	259.7555	259.6780	4,848
04/03/2024	R202 On 01-August-24			Bond Future	260.4458	260.3666	260.4458	260.3666	0
04/03/2024	R202 On 07-November-24			Bond Future	266.6335	266.5515	266.6335	266.5515	6
04/03/2024	R202 On 06-February-25			Bond Future	267.1723	267.0877	267.1723	267.0877	0
04/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	382.3300	297.6600	0.3823	0.2977	0
04/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	R202 On 08-May-25			Bond Future	272.7597	272.6721	272.7597	272.6721	0
04/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	449.6900	362.1400	0.4497	0.3621	0
04/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	R209 On 02-May-24			Bond Future	11.8834	11.8641	65.2148	65.3049	13,185
04/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	165.9600	192.2800	0.1660	0.1923	0
04/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3607.3300	3543.6400	3.6073	3.5436	0
04/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	172.3300	199.3100	0.1723	0.1993	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3563.7400	3500.7100	3.5637	3.5007	0
04/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	178.8900	206.5300	0.1789	0.2065	0
04/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3520.4000	3458.0300	3.5204	3.4580	0
04/03/2024	R209 On 01-August-24			Bond Future	11.9846	11.9646	66.6471	66.7391	1,690
04/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1495.9800	1555.4300	1.4960	1.5554	0
04/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2444.0100	2411.5000	2.4440	2.4115	0
04/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1517.7000	1577.5500	1.5177	1.5776	0
04/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2418.9600	2386.8500	2.4190	2.3869	0
04/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1539.5800	1599.8400	1.5396	1.5998	0
04/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2394.1100	2362.4100	2.3941	2.3624	0
04/03/2024	R209 On 07-November-24			Bond Future	12.1032	12.0823	65.0561	65.1501	5,237
04/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	3015.6700	3084.1200	3.0157	3.0841	0
04/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2536.2000	2510.6900	2.5362	2.5107	0
04/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	3041.0700	3109.7600	3.0411	3.1098	0
04/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2516.9700	2491.7000	2.5170	2.4917	0
04/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	3066.5600	3135.4900	3.0666	3.1355	0
04/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2497.8800	2472.8500	2.4979	2.4729	0
04/03/2024	R209 On 06-February-25			Bond Future	12.2272	12.2057	66.4422	66.5378	0
04/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3183.7200	3250.7200	3.1837	3.2507	0
04/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2249.4600	2220.8400	2.2495	2.2208	0
04/03/2024	R209 On 08-May-25			Bond Future	12.3665	12.3442	64.6584	64.7557	0
04/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2084.6800	2135.2200	2.0847	2.1352	0
04/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4206.0800	4159.3300	4.2061	4.1593	0
04/03/2024	R210 On 02-May-24			Bond Future	233.4048	233.4320	233.4048	233.4320	198
04/03/2024	R210 On 01-August-24			Bond Future	238.5873	238.6149	238.5873	238.6149	300
04/03/2024	R210 On 07-November-24			Bond Future	240.9255	240.9531	240.9255	240.9531	60
04/03/2024	R210 On 06-February-25			Bond Future	246.1194	246.1465	246.1194	246.1465	0
04/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6509.4000	6536.5400	6.5094	6.5365	0
04/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	R210 On 08-May-25			Bond Future	247.8659	247.8925	247.8659	247.8925	0
04/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	164.0800	137.5100	0.1641	0.1375	0
04/03/2024	R213 On 02-May-24			Bond Future	10.6534	10.6647	83.8982	83.8508	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
04/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	422.5500	430.9400	0.4226	0.4309	0
04/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2018.2900	2074.1200	2.0183	2.0741	0
04/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	435.9700	444.3500	0.4360	0.4444	0
04/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1988.4800	2044.3000	1.9885	2.0443	0
04/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	449.6700	458.0300	0.4497	0.4580	0
04/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1958.9700	2014.7700	1.9590	2.0148	0
04/03/2024	R213 On 01-August-24			Bond Future	10.7327	10.7445	85.7408	85.6923	0
04/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2042.9000	2033.5000	2.0429	2.0335	0
04/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1521.7300	1560.8200	1.5217	1.5608	0
04/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2067.0100	2057.4400	2.0670	2.0574	0
04/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1505.0700	1543.9900	1.5051	1.5440	0
04/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2091.0300	2081.2800	2.0910	2.0813	0
04/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1488.3500	1527.0900	1.4884	1.5271	0
04/03/2024	R213 On 07-November-24			Bond Future	10.8377	10.8502	84.1944	84.1445	10,002
04/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3177.5500	3161.0500	3.1776	3.1611	0
04/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1710.3600	1743.7200	1.7104	1.7437	0
04/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3202.7300	3186.1000	3.2027	3.1861	0
04/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1696.5800	1729.8100	1.6966	1.7298	0
04/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3227.7100	3210.9500	3.2277	3.2110	0
04/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1682.6300	1715.7300	1.6826	1.7157	0
04/03/2024	R213 On 06-February-25			Bond Future	10.9587	10.9720	85.9895	85.9382	0
04/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3253.1000	3232.3400	3.2531	3.2323	0
04/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1760.2100	1790.7100	1.7602	1.7907	0
04/03/2024	R213 On 08-May-25			Bond Future	11.0958	11.1099	84.2059	84.1531	0
04/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1580.7300	1569.0900	1.5807	1.5691	0
04/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3764.6400	3805.7200	3.7646	3.8057	0
04/03/2024	R214 On 02-May-24			Bond Future	12.3274	12.2927	60.2431	60.4068	23,256
04/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	105.8900	132.1000	0.1059	0.1321	0
04/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4419.2000	4281.7200	4.4192	4.2817	0
04/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	110.4300	137.4400	0.1104	0.1374	0
04/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4371.3000	4234.6200	4.3713	4.2346	0
04/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	115.1600	142.9800	0.1152	0.1430	0
04/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4323.6500	4187.7800	4.3237	4.1878	0
04/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	860.4900	957.5700	0.8605	0.9576	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
04/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1849.8500	1783.2400	1.8499	1.7832	0
04/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	900.3100	999.6100	0.9003	0.9996	5,110
04/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1793.1600	1728.7700	1.7932	1.7288	0
04/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2962.1600	3115.7800	2.9622	3.1158	0
04/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	491.0700	481.0000	0.4911	0.4810	15,110
04/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5351.6300	5516.7700	5.3516	5.5168	0
04/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	128.1000	129.5500	0.1281	0.1296	15,110
04/03/2024	R214 On 01-August-24			Bond Future	12.4292	12.3933	61.5661	61.7334	0
04/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1465.5500	1556.3300	1.4656	1.5563	0
04/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2737.2300	2660.7700	2.7372	2.6608	0
04/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1486.7900	1578.2600	1.4868	1.5783	0
04/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2710.4700	2634.7000	2.7105	2.6347	0
04/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1508.1800	1600.3400	1.5082	1.6003	0
04/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2683.9200	2608.8400	2.6839	2.6088	0
04/03/2024	R214 On 07-November-24			Bond Future	12.5510	12.5137	59.7058	59.8768	0
04/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	3002.4100	3112.3300	3.0024	3.1123	0
04/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2778.7300	2717.6700	2.7787	2.7177	0
04/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	3027.5800	3137.9500	3.0276	3.1380	0
04/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2758.4300	2697.8200	2.7584	2.6978	0
04/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	3052.8500	3163.6500	3.0529	3.1637	0
04/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2738.2700	2678.0900	2.7383	2.6781	0
04/03/2024	R214 On 06-February-25			Bond Future	12.6794	12.6408	60.9782	61.1526	0
04/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2918.3500	3024.3800	2.9184	3.0244	0
04/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	2780.7700	2712.3900	2.7808	2.7124	0
04/03/2024	R214 On 08-May-25			Bond Future	12.8147	12.7746	58.9307	59.1085	0
04/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2299.3900	2387.6500	2.2994	2.3877	0
04/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4183.0000	4093.4800	4.1830	4.0935	0
04/03/2024	R248 On 02-May-24			Bond Future	12.5015	12.4720	73.2638	73.4316	245,790
04/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	42.1700	54.8800	0.0422	0.0549	0
04/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	6794.7100	6639.7000	6.7947	6.6397	0
04/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	56.9700	72.9400	0.0570	0.0729	0
04/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6413.5300	6261.7800	6.4135	6.2618	0
04/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	59.8100	76.3700	0.0598	0.0764	0
04/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6350.7100	6199.5500	6.3507	6.1996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	62.7700	79.9400	0.0628	0.0799	0
04/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6288.1100	6137.5600	6.2881	6.1376	0
04/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1311.6800	1428.6300	1.3117	1.4286	0
04/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	1890.8400	1840.0700	1.8908	1.8401	0
04/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	4046.4200	4212.0500	4.0464	4.2121	0
04/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	482.1100	480.0200	0.4821	0.4800	0
04/03/2024	R248 On 01-August-24			Bond Future	12.6099	12.5793	74.8728	75.0442	13,000
04/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1754.3700	1849.5500	1.7544	1.8496	0
04/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3520.2900	3444.0900	3.5203	3.4441	0
04/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1779.6300	1875.5200	1.7796	1.8755	0
04/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3487.3700	3411.8800	3.4874	3.4119	0
04/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1804.8900	1901.4900	1.8049	1.9015	0
04/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3454.5300	3379.7500	3.4545	3.3798	0
04/03/2024	R248 On 07-November-24			Bond Future	12.7392	12.7073	72.1803	72.3555	0
04/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3614.8300	3730.2500	3.6148	3.7303	0
04/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3391.9500	3332.1700	3.3920	3.3322	0
04/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3644.8900	3760.7400	3.6449	3.7607	0
04/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3367.5800	3308.2300	3.3676	3.3082	0
04/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3675.0300	3791.3200	3.6750	3.7913	0
04/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3343.3700	3284.4600	3.3434	3.2845	0
04/03/2024	R248 On 06-February-25			Bond Future	12.8753	12.8421	73.7182	73.8969	0
04/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2975.1100	3076.7900	2.9751	3.0768	0
04/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	3873.2600	3796.2600	3.8733	3.7963	0
04/03/2024	R248 On 08-May-25			Bond Future	13.0183	12.9838	70.7885	70.9705	0
04/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2793.8400	2886.2300	2.7938	2.8862	0
04/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5061.8700	4972.2800	5.0619	4.9723	0
04/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0