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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For April 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	2025 On 02-May-24			Bond Future	178.8488	178.8865	178.8488	178.8865	9,075
02/04/2024	2025 On 01-August-24			Bond Future	180.9796	181.0178	180.9796	181.0178	0
02/04/2024	2025 On 07-November-24			Bond Future	185.2735	185.3119	185.2735	185.3119	0
02/04/2024	2029 On 02-May-24			Bond Future	129.1361	129.1377	129.1361	129.1377	7,295
02/04/2024	2029 On 01-August-24			Bond Future	131.9978	131.9994	131.9978	131.9994	728
02/04/2024	2029 On 07-November-24			Bond Future	133.7316	133.7324	133.7316	133.7324	0
02/04/2024	2029 On 06-February-25			Bond Future	136.6693	136.6698	136.6693	136.6698	0
02/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4269.3400	4269.8100	4.2693	4.2698	0
02/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2029 On 08-May-25			Bond Future	138.1761	138.1754	138.1761	138.1754	0
02/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	326.1200	325.4000	0.3261	0.3254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2030 On 02-May-24			Bond Future	10.6513	10.6474	90.9438	90.9592	128,324
02/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	1.8500	3.8300	0.0019	0.0038	1,000
02/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3987.3000	3973.8200	3.9873	3.9738	0
02/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	9.3700	15.9500	0.0094	0.0160	0
02/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3377.7000	3368.8200	3.3777	3.3688	0
02/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	10.3000	17.3400	0.0103	0.0173	0
02/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3337.6700	3329.2500	3.3377	3.3293	0
02/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	11.2900	18.8100	0.0113	0.0188	0
02/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3297.7200	3289.7800	3.2977	3.2898	0
02/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	117.3100	151.3000	0.1173	0.1513	1,000
02/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2065.3800	2083.9100	2.0654	2.0839	0
02/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	718.1800	787.8600	0.7182	0.7879	500
02/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	840.7300	894.9500	0.8407	0.8950	0
02/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1180.3000	1251.7600	1.1803	1.2518	1,080
02/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	523.4100	579.4100	0.5234	0.5794	0
02/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2047.9100	2109.3000	2.0479	2.1093	500
02/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	237.7600	283.6900	0.2378	0.2837	0
02/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4887.4900	4914.3600	4.8875	4.9144	0
02/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	19.8000	31.2100	0.0198	0.0312	1,000
02/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6455.7700	6474.0200	6.4558	6.4740	0
02/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.8400	5.6300	0.0028	0.0056	1,080
02/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9137.8200	9153.3700	9.1378	9.1534	0
02/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0300	0.1200	0.0000	0.0001	500
02/04/2024	2030 On 01-August-24			Bond Future	10.7556	10.7514	88.9311	88.9468	500
02/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	802.0400	834.2100	0.8020	0.8342	0
02/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2271.6900	2288.1300	2.2717	2.2881	0
02/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	816.0500	848.4200	0.8161	0.8484	0
02/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2247.2100	2263.8500	2.2472	2.2639	0
02/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	830.2100	862.7800	0.8302	0.8628	0
02/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2222.8900	2239.7300	2.2229	2.2397	0
02/04/2024	2030 On 07-November-24			Bond Future	10.8737	10.8693	91.0174	91.0332	1,650
02/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1718.5300	1748.0500	1.7185	1.7481	0
02/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2205.0200	2218.7200	2.2050	2.2187	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1736.9700	1766.5700	1.7370	1.7666	0
02/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2186.9500	2200.7300	2.1870	2.2007	0
02/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1755.7900	1785.4700	1.7558	1.7855	0
02/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2169.2900	2183.1500	2.1693	2.1832	0
02/04/2024	2030 On 06-February-25			Bond Future	10.9994	10.9948	88.9848	89.0007	0
02/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1667.1000	1691.1300	1.6671	1.6911	0
02/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2788.3600	2796.4700	2.7884	2.7965	0
02/04/2024	2030 On 08-May-25			Bond Future	11.1608	11.1561	90.8719	90.8878	0
02/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	646.7500	659.9600	0.6468	0.6600	0
02/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4872.3900	4869.7200	4.8724	4.8697	0
02/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1034.0100	1050.7400	1.0340	1.0507	1,640
02/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3929.0600	3929.9100	3.9291	3.9299	0
02/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3826.0500	3851.0700	3.8261	3.8511	0
02/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1531.3700	1540.5100	1.5314	1.5405	1,640
02/04/2024	2032 On 02-May-24			Bond Future	11.4859	11.4973	84.3033	84.2513	136,008
02/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0900	0.2400	0.0001	0.0002	8,500
02/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5614.0800	5666.2100	5.6141	5.6662	0
02/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.2900	0.6600	0.0003	0.0007	1,000
02/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5318.7100	5371.0600	5.3187	5.3711	0
02/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	4.0200	6.9200	0.0040	0.0069	0
02/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4443.2900	4498.1700	4.4433	4.4982	0
02/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	4.5100	7.6800	0.0045	0.0077	0
02/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4395.2600	4450.4100	4.3953	4.4504	0
02/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	5.0700	8.5200	0.0051	0.0085	0
02/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4347.3500	4402.7800	4.3474	4.4028	0
02/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	5.6700	9.4200	0.0057	0.0094	500
02/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4299.5000	4355.2300	4.2995	4.3552	0
02/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	7.0700	11.4700	0.0071	0.0115	500
02/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4204.1200	4260.5000	4.2041	4.2605	0
02/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	13.0500	19.8700	0.0131	0.0199	1,550
02/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3920.5800	3979.3800	3.9206	3.9794	0
02/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	70.1400	90.6200	0.0701	0.0906	1,000
02/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2974.0300	3046.4900	2.9740	3.0465	0
02/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	247.6400	286.8100	0.2476	0.2868	500

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02/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2069.3400	2160.4900	2.0693	2.1605	0
02/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	406.9000	453.6100	0.4069	0.4536	0
02/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1670.9600	1769.6500	1.6710	1.7697	500
02/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	523.1000	572.7600	0.5231	0.5728	0
02/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1464.0500	1565.6900	1.4641	1.5657	17,000
02/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	656.0700	707.4000	0.6561	0.7074	1,550
02/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1275.5100	1378.8200	1.2755	1.3788	0
02/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1917.4600	1952.3800	1.9175	1.9524	0
02/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	463.2200	550.1200	0.4632	0.5501	500
02/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6130.3900	6093.6000	6.1304	6.0936	0
02/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	22.2400	37.4300	0.0222	0.0374	1,000
02/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7254.4100	7208.9700	7.2544	7.2090	0
02/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	6.9700	13.5100	0.0070	0.0135	500
02/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7931.6100	7883.3000	7.9316	7.8833	0
02/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	3.2300	6.9000	0.0032	0.0069	1,550
02/04/2024	2032 On 01-August-24			Bond Future	11.6043	11.6163	86.1508	86.0977	500
02/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	883.2600	897.8600	0.8833	0.8979	0
02/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3016.8600	3084.5900	3.0169	3.0846	0
02/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	899.2100	913.8100	0.8992	0.9138	0
02/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2987.1000	3054.8300	2.9871	3.0548	0
02/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	915.3400	929.9200	0.9153	0.9299	0
02/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2957.5500	3025.2600	2.9576	3.0253	0
02/04/2024	2032 On 07-November-24			Bond Future	11.7463	11.7590	84.0051	83.9505	4,260
02/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1799.1200	1801.6100	1.7991	1.8016	0
02/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2998.1700	3055.3300	2.9982	3.0553	0
02/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1819.2600	1821.6500	1.8193	1.8217	0
02/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2974.5200	3031.5800	2.9745	3.0316	0
02/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1839.7700	1842.0600	1.8398	1.8421	0
02/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2951.2800	3008.2400	2.9513	3.0082	0
02/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2162.8400	2163.4600	2.1628	2.1635	1,615
02/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2621.4800	2676.7700	2.6215	2.6768	0
02/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7136.5700	7108.6700	7.1366	7.1087	0
02/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	556.8800	583.6500	0.5569	0.5837	1,615
02/04/2024	2032 On 06-February-25			Bond Future	11.8907	11.9041	85.8301	85.7740	0

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02/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2337.1700	2332.1100	2.3372	2.3321	0
02/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3054.8800	3105.9000	3.0549	3.1059	0
02/04/2024	2032 On 08-May-25			Bond Future	12.0554	12.0696	83.4849	83.4273	0
02/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	862.0500	860.4200	0.8621	0.8604	0
02/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5681.9800	5737.9400	5.6820	5.7379	0
02/04/2024	2033 On 02-May-24			Bond Future	121.0887	121.2803	121.0887	121.2803	2,064
02/04/2024	2033 On 01-August-24			Bond Future	123.7722	123.9680	123.7722	123.9680	5,754
02/04/2024	2033 On 07-November-24			Bond Future	125.2140	125.4137	125.2140	125.4137	0
02/04/2024	2033 On 06-February-25			Bond Future	127.9647	128.1685	127.9647	128.1685	0
02/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3024.6800	3228.4700	3.0247	3.2285	0
02/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2033 On 08-May-25			Bond Future	129.1838	129.3909	129.1838	129.3909	0
02/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1436.2000	1229.1400	1.4362	1.2291	0
02/04/2024	2037 On 02-May-24			Bond Future	12.6690	12.7213	76.2116	75.9501	70,042
02/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	1.5400	2.3400	0.0015	0.0023	0
02/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6616.2400	6878.5300	6.6162	6.8785	0
02/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	1.6900	2.5400	0.0017	0.0025	0
02/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6559.6400	6821.9800	6.5596	6.8220	0
02/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	1.8500	2.7600	0.0019	0.0028	0
02/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6503.1000	6765.5000	6.5031	6.7655	0
02/04/2024	2037 On 01-August-24			Bond Future	12.8109	12.8653	73.6257	73.3584	84,501
02/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	593.5400	562.2500	0.5935	0.5623	0
02/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4267.3500	4503.2900	4.2674	4.5033	0
02/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	606.5000	574.5600	0.6065	0.5746	0
02/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4227.5400	4462.8300	4.2275	4.4628	0
02/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	619.6500	587.0500	0.6197	0.5871	1,383
02/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4187.9700	4422.6000	4.1880	4.4226	0
02/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3087.8300	2960.0700	3.0878	2.9601	0
02/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1352.0800	1491.5500	1.3521	1.4916	1,383
02/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5350.1200	5168.3800	5.3501	5.1684	0
02/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	622.9300	708.4200	0.6229	0.7084	1,383
02/04/2024	2037 On 07-November-24			Bond Future	12.9649	13.0219	75.3526	75.0788	9,175

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02/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1806.6300	1727.1800	1.8066	1.7272	0
02/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3747.3400	3941.6500	3.7473	3.9417	0
02/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1828.3400	1748.1700	1.8283	1.7482	0
02/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3719.0000	3912.5900	3.7190	3.9126	0
02/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1849.9600	1769.0600	1.8500	1.7691	0
02/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3690.6100	3883.4700	3.6906	3.8835	0
02/04/2024	2037 On 06-February-25			Bond Future	13.1205	13.1799	72.7285	72.4486	0
02/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2189.2700	2094.5200	2.1893	2.0945	0
02/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3921.4500	4106.6400	3.9215	4.1066	0
02/04/2024	2037 On 08-May-25			Bond Future	13.2964	13.3585	74.2693	73.9831	3,975
02/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1217.5000	1155.9400	1.2175	1.1559	0
02/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6300.0100	6524.6000	6.3000	6.5246	0
02/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3476.0700	3345.8800	3.4761	3.3459	7,500
02/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3228.8700	3384.8300	3.2289	3.3848	0
02/04/2024	2038 On 02-May-24			Bond Future	131.7069	132.0011	131.7069	132.0011	5,122
02/04/2024	2038 On 01-August-24			Bond Future	132.5640	132.8642	132.5640	132.8642	0
02/04/2024	2038 On 07-November-24			Bond Future	135.7089	136.0159	135.7089	136.0159	0
02/04/2024	2038 On 06-February-25			Bond Future	136.5762	136.8889	136.5762	136.8889	0
02/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1346.2200	1658.8500	1.3462	1.6589	0
02/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2038 On 08-May-25			Bond Future	139.5085	139.8272	139.5085	139.8272	0
02/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	147.1600	0.0000	0.1472	0
02/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	171.4600	0.0000	0.1715	0.0000	0
02/04/2024	2040 On 02-May-24			Bond Future	12.9045	12.9618	76.3367	76.0350	132,487
02/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.8400	1.3100	0.0008	0.0013	0
02/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7419.2100	7721.3800	7.4192	7.7214	0
02/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.9200	1.4300	0.0009	0.0014	0
02/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7358.1000	7660.3100	7.3581	7.6603	0
02/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	1.0200	1.5600	0.0010	0.0016	0
02/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7297.0900	7599.3300	7.2971	7.5993	0
02/04/2024	2040 On 01-August-24			Bond Future	13.0476	13.1073	73.5032	73.1948	7,062
02/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	563.9600	528.7700	0.5640	0.5288	680
02/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4712.8300	4986.0000	4.7128	4.9860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	616.5800	578.3500	0.6166	0.5784	0
02/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4540.3100	4810.4400	4.5403	4.8104	0
02/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	630.2000	591.1800	0.6302	0.5912	0
02/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4497.8000	4767.1400	4.4978	4.7671	0
02/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	644.1300	604.3200	0.6441	0.6043	0
02/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4455.6700	4724.2200	4.4557	4.7242	0
02/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1697.9900	1605.2700	1.6980	1.6053	0
02/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2573.6000	2789.2400	2.5736	2.7892	680
02/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1877.4100	1776.8900	1.8774	1.7769	7,500
02/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2385.2400	2593.0800	2.3852	2.5931	0
02/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3498.1000	3339.0300	3.4981	3.3390	0
02/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1311.9800	1461.2700	1.3120	1.4613	680
02/04/2024	2040 On 07-November-24			Bond Future	13.2023	13.2647	75.2271	74.9113	8,677
02/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1983.6400	1886.3000	1.9836	1.8863	0
02/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3860.1600	4078.6300	3.8602	4.0786	0
02/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2006.8500	1908.6500	2.0069	1.9087	0
02/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3830.5600	4048.1700	3.8306	4.0482	0
02/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2030.1800	1931.1400	2.0302	1.9311	0
02/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3801.1400	4017.9100	3.8011	4.0179	0
02/04/2024	2040 On 06-February-25			Bond Future	13.3579	13.4230	72.3495	72.0266	0
02/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2124.3600	2016.8800	2.1244	2.0169	0
02/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4200.2100	4415.6100	4.2002	4.4156	0
02/04/2024	2040 On 08-May-25			Bond Future	13.5323	13.6003	73.8819	73.5518	0
02/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1330.3200	1251.4200	1.3303	1.2514	0
02/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5948.0000	6199.1900	5.9480	6.1992	0
02/04/2024	2044 On 02-May-24			Bond Future	12.9880	13.0504	72.3912	72.0643	81,243
02/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.4900	0.7700	0.0005	0.0008	0
02/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7682.1100	8009.3000	7.6821	8.0093	0
02/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.5400	0.8400	0.0005	0.0008	0
02/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7619.6400	7946.8500	7.6196	7.9469	0
02/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.5900	0.9100	0.0006	0.0009	0
02/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7557.2500	7884.4800	7.5573	7.8845	0
02/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	201.2500	199.2000	0.2013	0.1992	0
02/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2850.2600	3175.1200	2.8503	3.1751	4,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	536.5800	509.6200	0.5366	0.5096	0
02/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1807.8300	2107.7800	1.8078	2.1078	10,030
02/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1113.5000	1038.5000	1.1135	1.0385	0
02/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1050.3100	1302.2200	1.0503	1.3022	10,030
02/04/2024	2044 On 01-August-24			Bond Future	13.1267	13.1917	69.5964	69.2622	43,502
02/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	479.4200	445.0600	0.4794	0.4451	0
02/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5094.9800	5394.7500	5.0950	5.3948	0
02/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	490.8300	455.7200	0.4908	0.4557	0
02/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5048.9200	5347.9400	5.0489	5.3479	0
02/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	502.5400	466.6500	0.5025	0.4667	0
02/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5003.2200	5301.4600	5.0032	5.3015	0
02/04/2024	2044 On 07-November-24			Bond Future	13.2762	13.3440	71.2287	70.8865	200
02/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1896.4900	1789.9400	1.8965	1.7899	0
02/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3848.0000	4083.6300	3.8480	4.0836	0
02/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1919.2600	1811.7500	1.9193	1.8118	0
02/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3817.7000	4052.3700	3.8177	4.0524	0
02/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1942.1500	1833.6900	1.9422	1.8337	0
02/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3787.5900	4021.3100	3.7876	4.0213	0
02/04/2024	2044 On 06-February-25			Bond Future	13.4262	13.4969	68.3895	68.0397	0
02/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2375.2700	2254.9700	2.3753	2.2550	0
02/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4444.8400	4674.3700	4.4448	4.6744	0
02/04/2024	2044 On 08-May-25			Bond Future	13.5935	13.6673	69.8378	69.4802	0
02/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1764.5600	1668.2200	1.7646	1.6682	0
02/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6251.6300	6512.8400	6.2516	6.5128	0
02/04/2024	2046 On 02-May-24			Bond Future	113.0750	113.1608	113.0750	113.1608	16,295
02/04/2024	2046 On 01-August-24			Bond Future	115.5809	115.6684	115.5809	115.6684	0
02/04/2024	2046 On 07-November-24			Bond Future	116.1260	116.2147	116.1260	116.2147	0
02/04/2024	2046 On 06-February-25			Bond Future	118.6766	118.7668	118.6766	118.7668	0
02/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4666.5600	4756.8200	4.6666	4.7568	0
02/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2046 On 08-May-25			Bond Future	118.9791	119.0696	118.9791	119.0696	0
02/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2990.9400	2900.3600	2.9909	2.9004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	2050 On 02-May-24			Bond Future	114.2987	114.4901	114.2987	114.4901	14,725
02/04/2024	2050 On 01-August-24			Bond Future	114.5353	114.7306	114.5353	114.7306	0
02/04/2024	2050 On 07-November-24			Bond Future	117.2525	117.4520	117.2525	117.4520	0
02/04/2024	2050 On 06-February-25			Bond Future	117.4721	117.6749	117.4721	117.6749	0
02/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1872.1100	2074.8500	1.8721	2.0749	0
02/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2050 On 08-May-25			Bond Future	119.9940	120.2005	119.9940	120.2005	0
02/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1165.9700	959.5100	1.1660	0.9595	0
02/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	AL37 On 02-May-24			Index Future	931.1460	931.1200	931.1460	931.1200	0
02/04/2024	AL37 On 01-August-24			Index Future	951.5540	951.5250	951.5540	951.5250	0
02/04/2024	AL37 On 07-November-24			Index Future	973.8980	973.8540	973.8980	973.8540	0
02/04/2024	AL37 On 06-February-25			Index Future	995.0850	995.0270	995.0850	995.0270	0
02/04/2024	AL37 On 08-May-25			Index Future	1016.2690	1016.1910	1016.2690	1,016.1910	0
02/04/2024	AL7T On 02-May-24			Index Future	1071.1190	1069.0610	1071.1190	1,069.0610	0
02/04/2024	AL7T On 01-August-24			Index Future	1094.5940	1092.4890	1094.5940	1,092.4890	0
02/04/2024	AL7T On 07-November-24			Index Future	1120.2970	1118.1260	1120.2970	1,118.1260	0
02/04/2024	AL7T On 06-February-25			Index Future	1144.6690	1142.4360	1144.6690	1,142.4360	0
02/04/2024	AL7T On 08-May-25			Index Future	1169.0370	1166.7350	1169.0370	1,166.7350	0
02/04/2024	ALBI On 02-May-24			Index Future	932.9100	930.8150	932.9100	930.8150	91
02/04/2024	ALBI On 01-August-24			Index Future	953.3560	951.2120	953.3560	951.2120	0
02/04/2024	ALBI On 07-November-24			Index Future	975.7430	973.5350	975.7430	973.5350	0
02/04/2024	ALBI On 06-February-25			Index Future	996.9700	994.7010	996.9700	994.7010	0
02/04/2024	ALBI On 08-May-25			Index Future	1018.1930	1015.8580	1018.1930	1,015.8580	0
02/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	ES33 On 02-May-24			Bond Future	13.0872	13.1246	71.4031	71.2469	0
02/04/2024	ES33 On 01-August-24			Bond Future	13.2549	13.2940	72.9854	72.8257	0
02/04/2024	ES33 On 07-November-24			Bond Future	13.4553	13.4964	70.9138	70.7500	0
02/04/2024	ES33 On 06-February-25			Bond Future	13.6601	13.7032	72.4702	72.3026	0
02/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1261.4100	1428.9700	1.2614	1.4290	0
02/04/2024	ES33 On 08-May-25			Bond Future	13.8800	13.9253	70.2202	70.0487	0
02/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4551.8200	4723.2700	4.5518	4.7233	0
02/04/2024	ES42 On 02-May-24			Bond Future	13.3977	13.4603	67.2709	66.9669	0
02/04/2024	ES42 On 01-August-24			Bond Future	13.5455	13.6106	68.7616	68.4509	0
02/04/2024	ES42 On 07-November-24			Bond Future	13.7184	13.7866	66.1242	65.8058	0
02/04/2024	ES42 On 06-February-25			Bond Future	13.8866	13.9577	67.5743	67.2488	0
02/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	819.1700	1144.7000	0.8192	1.1447	0
02/04/2024	ES42 On 08-May-25			Bond Future	14.0730	14.1475	64.7539	64.4211	0
02/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3877.0200	4209.8400	3.8770	4.2098	0
02/04/2024	GOVI On 02-May-24			GOVI	919.0900	917.0810	919.0900	917.0810	730
02/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	318800.0000	338890.0000	31.8800	33.8890	0
02/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	318900.0000	338990.0000	31.8900	33.8990	0
02/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	319000.0000	339090.0000	31.9000	33.9090	0
02/04/2024	GOVI On 01-August-24			GOVI	939.2330	937.1780	939.2330	937.1780	0
02/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	41370.0000	61920.0000	4.1370	6.1920	0
02/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	41470.0000	62020.0000	4.1470	6.2020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	41570.0000	62120.0000	4.1570	6.2120	0
02/04/2024	GOVI On 07-November-24			GOVI	961.2880	959.1710	961.2880	959.1710	0
02/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	125080.0000	103910.0000	12.5080	10.3910	0
02/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	124980.0000	103810.0000	12.4980	10.3810	0
02/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	124880.0000	103710.0000	12.4880	10.3710	0
02/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 06-February-25			GOVI	982.2010	980.0250	982.2010	980.0250	0
02/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	102010.0000	80250.0000	10.2010	8.0250	0
02/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 08-May-25			GOVI	1003.1100	1000.8700	1003.1100	1,000.8700	0
02/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	188900.0000	211300.0000	18.8900	21.1300	0
02/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/04/2024	IGOV On 02-May-24			Index Future	346.3460	346.8570	346.3460	346.8570	593
02/04/2024	IGOV On 01-August-24			Index Future	354.0220	354.5430	354.0220	354.5430	0
02/04/2024	IGOV On 07-November-24			Index Future	362.4250	362.9530	362.4250	362.9530	0
02/04/2024	IGOV On 06-February-25			Index Future	370.3910	370.9250	370.3910	370.9250	0
02/04/2024	IGOV On 08-May-25			Index Future	378.3550	378.8940	378.3550	378.8940	0
02/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/04/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
02/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3530	91.6500	91.6470	0
02/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3490	91.6600	91.6510	0
02/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3600	8.3400	91.6400	91.6600	0
02/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3500	8.3380	91.6500	91.6620	0
02/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3600	8.3310	91.6400	91.6690	0
02/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3100	8.3080	91.6900	91.6920	0
02/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2100	8.2680	91.7900	91.7320	0
02/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.1000	8.1030	91.9000	91.8970	0
02/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0500	8.0380	91.9500	91.9620	0
02/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.0300	7.8830	91.9700	92.1170	0
02/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.1000	7.8530	91.9000	92.1470	0
02/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.1000	7.9430	91.9000	92.0570	0
02/04/2024	R035 On 02-May-24			Bond Future	12.2894	12.3263	81.4912	81.3055	162,041
02/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	5.0100	7.5000	0.0050	0.0075	0
02/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5826.1500	6014.4100	5.8262	6.0144	0
02/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	5.4200	8.0600	0.0054	0.0081	0
02/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5770.9900	5959.4000	5.7710	5.9594	0
02/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	5.8600	8.6500	0.0059	0.0087	0
02/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5715.9200	5904.4800	5.7159	5.9045	0
02/04/2024	R035 On 01-August-24			Bond Future	12.4182	12.4567	83.2771	83.0872	0
02/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	716.8300	698.8900	0.7168	0.6989	0
02/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3906.7200	4078.7000	3.9067	4.0787	0
02/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	731.7800	713.4000	0.7318	0.7134	0
02/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3869.5100	4041.0500	3.8695	4.0411	0
02/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	746.7700	727.9500	0.7468	0.7280	0
02/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3832.3800	4003.4800	3.8324	4.0035	0
02/04/2024	R035 On 07-November-24			Bond Future	12.5746	12.6150	80.7158	80.5212	14,838
02/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1772.1000	1724.2100	1.7721	1.7242	0
02/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3759.8000	3906.5500	3.7598	3.9066	0
02/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1793.6500	1745.2600	1.7937	1.7453	0
02/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3731.3900	3877.6400	3.7314	3.8776	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1815.0900	1766.2100	1.8151	1.7662	0
02/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3702.9100	3848.6700	3.7029	3.8487	0
02/04/2024	R035 On 06-February-25			Bond Future	12.7344	12.7767	82.4694	82.2704	0
02/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2251.9900	2189.6100	2.2520	2.1896	0
02/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3803.6600	3940.3400	3.8037	3.9403	0
02/04/2024	R035 On 08-May-25			Bond Future	12.9027	12.9470	79.7032	79.4996	0
02/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1065.9700	1029.7500	1.0660	1.0298	0
02/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6489.8800	6657.2700	6.4899	6.6573	0
02/04/2024	R053 On 02-May-24			Bond Future	12.8693	12.9265	91.7405	91.3474	5,189
02/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2038.4600	1919.2200	2.0385	1.9192	0
02/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	1009.2800	1283.1600	1.0093	1.2832	0
02/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2081.3700	1959.1500	2.0814	1.9592	0
02/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	984.6700	1255.5700	0.9847	1.2556	0
02/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2124.5800	1999.3500	2.1246	1.9994	0
02/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	960.4600	1228.3500	0.9605	1.2284	0
02/04/2024	R053 On 01-August-24			Bond Future	12.9979	13.0574	93.7510	93.3493	0
02/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3390.4100	3227.8600	3.3904	3.2279	0
02/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2503.5500	2742.7300	2.5036	2.7427	0
02/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3429.7400	3265.7800	3.4297	3.2658	0
02/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2476.4200	2714.1900	2.4764	2.7142	0
02/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3469.2500	3303.8800	3.4693	3.3039	0
02/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2449.5700	2685.9300	2.4496	2.6859	0
02/04/2024	R053 On 07-November-24			Bond Future	13.1465	13.2088	90.0786	89.6671	0
02/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2696.6000	2568.5000	2.6966	2.5685	0
02/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5120.2500	5403.6500	5.1203	5.4037	0
02/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2727.4800	2598.2800	2.7275	2.5983	0
02/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5081.4800	5363.7800	5.0815	5.3638	0
02/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2758.5300	2628.2400	2.7585	2.6282	0
02/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5042.9700	5324.1800	5.0430	5.3242	0
02/04/2024	R053 On 06-February-25			Bond Future	13.2924	13.3575	92.0348	91.6141	0
02/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3331.4100	3184.0100	3.3314	3.1840	0
02/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5676.9000	5950.2100	5.6769	5.9502	0
02/04/2024	R053 On 08-May-25			Bond Future	13.4513	13.5193	88.1150	87.6850	0
02/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2527.9000	2407.2600	2.5279	2.4073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7980.1300	8289.4900	7.9801	8.2895	0
02/04/2024	R186 On 02-May-24			Bond Future	9.3036	9.2886	106.6658	106.7006	92,509
02/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3109.4800	3074.7100	3.1095	3.0747	0
02/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3085.3600	3050.5900	3.0854	3.0506	0
02/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3061.2400	3026.4700	3.0612	3.0265	0
02/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1088.9500	1140.2900	1.0890	1.1403	2,030
02/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	104.5000	121.0700	0.1045	0.1211	0
02/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2517.9400	2558.0400	2.5179	2.5580	0
02/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	10.8900	16.2200	0.0109	0.0162	2,030
02/04/2024	R186 On 01-August-24			Bond Future	9.3504	9.3337	103.6952	103.7307	0
02/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	167.1400	183.1800	0.1671	0.1832	0
02/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1601.4000	1581.9400	1.6014	1.5819	0
02/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	172.0200	188.3200	0.1720	0.1883	0
02/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1584.7000	1565.5000	1.5847	1.5655	0
02/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	176.9800	193.5700	0.1770	0.1936	0
02/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1568.0800	1549.1700	1.5681	1.5492	0
02/04/2024	R186 On 07-November-24			Bond Future	9.4218	9.4028	106.1284	106.1643	35,645
02/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	630.4900	654.8900	0.6305	0.6549	0
02/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1186.1200	1174.5300	1.1861	1.1745	0
02/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	640.3300	664.9100	0.6403	0.6649	0
02/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1176.8500	1165.4400	1.1769	1.1654	0
02/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	650.2500	675.0000	0.6503	0.6750	0
02/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1167.6700	1156.4300	1.1677	1.1564	0
02/04/2024	R186 On 06-February-25			Bond Future	9.5140	9.4924	103.1183	103.1547	0
02/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	584.0400	604.6800	0.5840	0.6047	0
02/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1404.8500	1389.0300	1.4049	1.3890	0
02/04/2024	R186 On 08-May-25			Bond Future	9.6747	9.6497	105.3058	105.3426	0
02/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	265.2200	277.2300	0.2652	0.2772	0
02/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2057.5000	2032.6800	2.0575	2.0327	0
02/04/2024	R202 On 02-May-24			Bond Future	259.5102	259.0997	259.5102	259.0997	4,848

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R202 On 01-August-24			Bond Future	260.1841	259.7639	260.1841	259.7639	0
02/04/2024	R202 On 07-November-24			Bond Future	266.3572	265.9260	266.3572	265.9260	0
02/04/2024	R202 On 06-February-25			Bond Future	266.9974	266.5543	266.9974	266.5543	0
02/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	207.3700	0.0000	0.2074	0.0000	0
02/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	235.6700	0.0000	0.2357	0
02/04/2024	R202 On 08-May-25			Bond Future	272.7301	272.2765	272.7301	272.2765	0
02/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	420.1200	0.0000	0.4201	0.0000	0
02/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	33.4800	0.0000	0.0335	0
02/04/2024	R209 On 02-May-24			Bond Future	12.3716	12.4084	62.9966	62.8337	13,217
02/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	1.8700	3.0500	0.0019	0.0031	0
02/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5661.4900	5825.5400	5.6615	5.8255	0
02/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	2.0400	3.3000	0.0020	0.0033	0
02/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5611.7000	5775.8300	5.6117	5.7758	0
02/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	2.2200	3.5700	0.0022	0.0036	0
02/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5561.9800	5726.2000	5.5620	5.7262	0
02/04/2024	R209 On 01-August-24			Bond Future	12.4918	12.5300	64.3771	64.2107	1,690
02/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	532.9700	520.3500	0.5330	0.5204	0
02/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3750.9600	3904.7300	3.7510	3.9047	0
02/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	544.6600	531.7100	0.5447	0.5317	0
02/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3715.8800	3869.3200	3.7159	3.8693	0
02/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	556.6400	543.3400	0.5566	0.5433	0
02/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3681.1300	3834.2200	3.6811	3.8342	0
02/04/2024	R209 On 07-November-24			Bond Future	12.6318	12.6717	62.7308	62.5603	5,237
02/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1536.2600	1495.0200	1.5363	1.4950	0
02/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3382.1100	3511.3900	3.3821	3.5114	0
02/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1554.9900	1513.3100	1.5550	1.5133	0
02/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3356.2100	3485.0500	3.3562	3.4851	0
02/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1574.0100	1531.9100	1.5740	1.5319	0
02/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3330.6500	3459.0700	3.3307	3.4591	0
02/04/2024	R209 On 06-February-25			Bond Future	12.7704	12.8119	64.0935	63.9191	0
02/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1982.1000	1927.6300	1.9821	1.9276	0
02/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3396.5100	3516.4400	3.3965	3.5164	0
02/04/2024	R209 On 08-May-25			Bond Future	12.9229	12.9661	62.2971	62.1187	0
02/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1065.6700	1030.9600	1.0657	1.0310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5548.3900	5692.0400	5.5484	5.6920	0
02/04/2024	R210 On 02-May-24			Bond Future	232.8880	233.3244	232.8880	233.3244	198
02/04/2024	R210 On 01-August-24			Bond Future	238.0490	238.4950	238.0490	238.4950	300
02/04/2024	R210 On 07-November-24			Bond Future	240.3665	240.8214	240.3665	240.8214	0
02/04/2024	R210 On 06-February-25			Bond Future	245.6464	246.1107	245.6464	246.1107	0
02/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6036.3900	6500.6600	6.0364	6.5007	0
02/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	R210 On 08-May-25			Bond Future	247.5180	247.9896	247.5180	247.9896	0
02/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	512.0200	40.3600	0.5120	0.0404	0
02/04/2024	R213 On 02-May-24			Bond Future	11.1312	11.1272	81.9114	81.9276	25,843
02/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	7.6500	13.3900	0.0077	0.0134	0
02/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3590.2000	3579.8000	3.5902	3.5798	0
02/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	8.5000	14.7000	0.0085	0.0147	0
02/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3547.8200	3537.8800	3.5478	3.5379	0
02/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	9.4300	16.1100	0.0094	0.0161	0
02/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3505.5400	3496.0800	3.5055	3.4961	0
02/04/2024	R213 On 01-August-24			Bond Future	11.2353	11.2312	83.7066	83.7230	0
02/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	907.8800	943.2000	0.9079	0.9432	0
02/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2420.9600	2439.8200	2.4210	2.4398	0
02/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	923.6200	959.1600	0.9236	0.9592	0
02/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2395.9300	2415.0100	2.3959	2.4150	0
02/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	939.3400	975.0900	0.9393	0.9751	0
02/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2370.9100	2390.2000	2.3709	2.3902	0
02/04/2024	R213 On 07-November-24			Bond Future	11.3693	11.3650	82.1095	82.1261	10,002
02/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1810.1700	1841.6500	1.8102	1.8417	0
02/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2427.9200	2442.8000	2.4279	2.4428	0
02/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1829.6700	1861.2400	1.8297	1.8612	0
02/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2408.4600	2423.4300	2.4085	2.4234	0
02/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1849.0300	1880.6800	1.8490	1.8807	0
02/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2388.8900	2403.9400	2.3889	2.4039	0
02/04/2024	R213 On 06-February-25			Bond Future	11.5105	11.5061	83.8938	83.9106	0
02/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2128.8400	2156.1300	2.1288	2.1561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2731.6400	2742.1900	2.7316	2.7422	0
02/04/2024	R213 On 08-May-25			Bond Future	11.6655	11.6608	82.1131	82.1298	0
02/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	821.0900	836.6500	0.8211	0.8367	0
02/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5097.8100	5096.5900	5.0978	5.0966	0
02/04/2024	R214 On 02-May-24			Bond Future	12.7052	12.7672	58.5053	58.2275	23,326
02/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	1.0700	1.5500	0.0011	0.0016	0
02/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6052.2200	6330.4100	6.0522	6.3304	0
02/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	1.1800	1.6900	0.0012	0.0017	0
02/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5999.8900	6278.1100	5.9999	6.2781	0
02/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	1.2900	1.8400	0.0013	0.0018	0
02/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5947.6200	6225.8800	5.9476	6.2259	0
02/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	113.8900	115.7700	0.1139	0.1158	8,000
02/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2841.0900	3120.6800	2.8411	3.1207	0
02/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	125.5800	126.9600	0.1256	0.1270	5,110
02/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2756.2700	3035.3600	2.7563	3.0354	0
02/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1360.9900	1267.1700	1.3610	1.2672	0
02/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	627.7400	811.6300	0.6277	0.8116	13,110
02/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3582.3500	3367.3000	3.5824	3.3673	0
02/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	96.6600	159.3200	0.0967	0.1593	13,110
02/04/2024	R214 On 01-August-24			Bond Future	12.8212	12.8855	59.7874	59.5036	0
02/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	585.5100	543.9500	0.5855	0.5440	0
02/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3635.9000	3878.2100	3.6359	3.8782	0
02/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	598.0500	555.6900	0.5981	0.5557	0
02/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3600.4400	3841.9500	3.6004	3.8420	0
02/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	610.8700	567.7100	0.6109	0.5677	0
02/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3565.3200	3806.0300	3.5653	3.8060	0
02/04/2024	R214 On 07-November-24			Bond Future	12.9590	13.0260	57.8833	57.5926	0
02/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1662.9200	1570.9700	1.6629	1.5710	0
02/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3261.7900	3460.5200	3.2618	3.4605	0
02/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1682.8300	1590.0700	1.6828	1.5901	0
02/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3236.2300	3434.1500	3.2362	3.4342	0
02/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1702.6900	1609.1200	1.7027	1.6091	0
02/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3210.6600	3407.7700	3.2107	3.4078	0
02/04/2024	R214 On 06-February-25			Bond Future	13.0976	13.1672	59.1408	58.8436	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1864.6900	1762.7500	1.8647	1.7628	0
02/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3564.5300	3759.7600	3.5645	3.7598	0
02/04/2024	R214 On 08-May-25			Bond Future	13.2410	13.3133	57.0880	56.7843	0
02/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1280.8600	1201.9300	1.2809	1.2019	0
02/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5007.1500	5232.0000	5.0072	5.2320	0
02/04/2024	R248 On 02-May-24			Bond Future	12.8878	12.9551	71.1337	70.7743	245,840
02/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.1000	0.1800	0.0001	0.0002	0
02/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8882.7700	9242.2500	8.8828	9.2423	0
02/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.1800	0.3100	0.0002	0.0003	0
02/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8486.8700	8846.4000	8.4869	8.8464	0
02/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.2000	0.3400	0.0002	0.0003	0
02/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8421.2300	8780.7700	8.4212	8.7808	0
02/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.2200	0.3700	0.0002	0.0004	0
02/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8355.6900	8715.2400	8.3557	8.7152	0
02/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	215.1000	209.5000	0.2151	0.2095	0
02/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2924.3900	3278.1900	2.9244	3.2782	0
02/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2007.5200	1850.9300	2.0075	1.8509	0
02/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	573.3400	776.1500	0.5733	0.7762	0
02/04/2024	R248 On 01-August-24			Bond Future	13.0119	13.0818	72.6926	72.3253	13,090
02/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	629.2200	578.3900	0.6292	0.5784	0
02/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4575.3600	4891.8300	4.5754	4.8918	0
02/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	643.3100	591.4700	0.6433	0.5915	0
02/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4531.2700	4846.7300	4.5313	4.8467	0
02/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	657.7400	604.8800	0.6577	0.6049	0
02/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4487.6000	4802.0400	4.4876	4.8020	0
02/04/2024	R248 On 07-November-24			Bond Future	13.1589	13.2320	69.9464	69.5703	0
02/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1953.1200	1833.8300	1.9531	1.8338	0
02/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3964.1100	4220.9500	3.9641	4.2210	0
02/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1976.7100	1856.3600	1.9767	1.8564	0
02/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3933.2700	4189.0500	3.9333	4.1891	0
02/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2000.4300	1879.0300	2.0004	1.8790	0
02/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3902.6400	4157.3700	3.9026	4.1574	0
02/04/2024	R248 On 06-February-25			Bond Future	13.3069	13.3831	71.4658	71.0814	0
02/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1968.6900	1852.7600	1.9687	1.8528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5119.2600	5387.7900	5.1193	5.3878	0
02/04/2024	R248 On 08-May-25			Bond Future	13.4598	13.5393	68.5291	68.1361	0
02/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1908.9400	1799.0600	1.9089	1.7991	0
02/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6436.3800	6719.4800	6.4364	6.7195	0
02/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0