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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
03/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	2025 On 02-May-24			Bond Future	178.8831	178.8488	178.8831	178.8488	9,075
03/04/2024	2025 On 01-August-24			Bond Future	181.0146	180.9796	181.0146	180.9796	0
03/04/2024	2025 On 07-November-24			Bond Future	185.3110	185.2735	185.3110	185.2735	0
03/04/2024	2029 On 02-May-24			Bond Future	129.1344	129.1361	129.1344	129.1361	7,295
03/04/2024	2029 On 01-August-24			Bond Future	131.9963	131.9978	131.9963	131.9978	728
03/04/2024	2029 On 07-November-24			Bond Future	133.7309	133.7316	133.7309	133.7316	0
03/04/2024	2029 On 06-February-25			Bond Future	136.6698	136.6693	136.6698	136.6693	0
03/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4269.8300	4269.3400	4.2698	4.2693	0
03/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2029 On 08-May-25			Bond Future	138.1773	138.1761	138.1773	138.1761	0
03/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	327.2800	326.1200	0.3273	0.3261	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2030 On 02-May-24			Bond Future	10.5511	10.6513	91.3367	90.9438	128,324
03/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	3.7100	1.8500	0.0037	0.0019	1,000
03/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3596.2200	3987.3000	3.5962	3.9873	0
03/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	16.7400	9.3700	0.0167	0.0094	0
03/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	2992.1300	3377.7000	2.9921	3.3777	0
03/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	18.2700	10.3000	0.0183	0.0103	0
03/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	2952.7000	3337.6700	2.9527	3.3377	0
03/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	19.9000	11.2900	0.0199	0.0113	0
03/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2913.3900	3297.7200	2.9134	3.2977	0
03/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	172.9700	117.3100	0.1730	0.1173	1,000
03/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1728.1000	2065.3800	1.7281	2.0654	0
03/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	909.2700	718.1800	0.9093	0.7182	500
03/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	638.8800	840.7300	0.6389	0.8407	0
03/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1430.3100	1180.3000	1.4303	1.1803	1,080
03/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	380.4800	523.4100	0.3805	0.5234	0
03/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2364.8200	2047.9100	2.3648	2.0479	500
03/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	161.7300	237.7600	0.1617	0.2378	0
03/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5272.0000	4887.4900	5.2720	4.8875	0
03/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	11.3700	19.8000	0.0114	0.0198	1,000
03/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6847.2800	6455.7700	6.8473	6.4558	0
03/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	1.4100	2.8400	0.0014	0.0028	1,080
03/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9530.7400	9137.8200	9.5307	9.1378	0
03/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	500
03/04/2024	2030 On 01-August-24			Bond Future	10.6494	10.7556	89.3327	88.9311	1,000
03/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	944.2800	802.0400	0.9443	0.8020	0
03/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2012.3000	2271.6900	2.0123	2.2717	0
03/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	959.9400	816.0500	0.9599	0.8161	0
03/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	1989.4700	2247.2100	1.9895	2.2472	0
03/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	975.7600	830.2100	0.9758	0.8302	0
03/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1966.8100	2222.8900	1.9668	2.2229	0
03/04/2024	2030 On 07-November-24			Bond Future	10.7604	10.8737	91.4293	91.0174	1,650
03/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1915.0100	1718.5300	1.9150	1.7185	0
03/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	1989.6100	2205.0200	1.9896	2.2050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1934.6800	1736.9700	1.9347	1.7370	0
03/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	1972.7700	2186.9500	1.9728	2.1870	0
03/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1954.7300	1755.7900	1.9547	1.7558	0
03/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1956.3400	2169.2900	1.9563	2.1693	0
03/04/2024	2030 On 06-February-25			Bond Future	10.8787	10.9994	89.4065	88.9848	0
03/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1851.6700	1667.1000	1.8517	1.6671	0
03/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2551.2700	2788.3600	2.5513	2.7884	0
03/04/2024	2030 On 08-May-25			Bond Future	11.0318	11.1608	91.3036	90.8719	0
03/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	746.0000	646.7500	0.7460	0.6468	0
03/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4539.9500	4872.3900	4.5400	4.8724	0
03/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1170.9900	1034.0100	1.1710	1.0340	1,640
03/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3634.3500	3929.0600	3.6344	3.9291	0
03/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4111.3300	3826.0500	4.1113	3.8261	0
03/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1384.9600	1531.3700	1.3850	1.5314	1,640
03/04/2024	2032 On 02-May-24			Bond Future	11.4110	11.4859	84.6440	84.3033	136,008
03/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.1700	0.0900	0.0002	0.0001	8,500
03/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5273.4200	5614.0800	5.2734	5.6141	0
03/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.5100	0.2900	0.0005	0.0003	1,000
03/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	4978.1900	5318.7100	4.9782	5.3187	0
03/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	6.3000	4.0200	0.0063	0.0040	0
03/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4104.8300	4443.2900	4.1048	4.4433	0
03/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	7.0400	4.5100	0.0070	0.0045	0
03/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4057.0500	4395.2600	4.0571	4.3953	0
03/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	7.8700	5.0700	0.0079	0.0051	0
03/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4009.4100	4347.3500	4.0094	4.3474	0
03/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	8.7600	5.6700	0.0088	0.0057	500
03/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	3961.8500	4299.5000	3.9619	4.2995	0
03/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	10.8000	7.0700	0.0108	0.0071	500
03/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	3867.1100	4204.1200	3.8671	4.2041	0
03/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	19.3400	13.0500	0.0193	0.0131	1,550
03/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3586.1300	3920.5800	3.5861	3.9206	0
03/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	95.3400	70.1400	0.0953	0.0701	1,000
03/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2658.4900	2974.0300	2.6585	2.9740	0
03/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	314.1400	247.6400	0.3141	0.2476	500

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03/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1795.1000	2069.3400	1.7951	2.0693	0
03/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	501.7400	406.9000	0.5017	0.4069	0
03/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1425.0600	1670.9600	1.4251	1.6710	500
03/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	635.6700	523.1000	0.6357	0.5231	0
03/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1235.8800	1464.0500	1.2359	1.4641	17,000
03/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	786.7900	656.0700	0.7868	0.6561	1,550
03/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1065.4900	1275.5100	1.0655	1.2755	0
03/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	2155.9400	1917.4600	2.1559	1.9175	0
03/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	360.9600	463.2200	0.3610	0.4632	500
03/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6463.4600	6130.3900	6.4635	6.1304	0
03/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	14.5700	22.2400	0.0146	0.0222	1,000
03/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7592.4300	7254.4100	7.5924	7.2544	0
03/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	4.2500	6.9700	0.0043	0.0070	500
03/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8271.0000	7931.6100	8.2710	7.9316	0
03/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	1.8800	3.2300	0.0019	0.0032	1,550
03/04/2024	2032 On 01-August-24			Bond Future	11.5258	11.6043	86.4991	86.1508	500
03/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	993.8300	883.2600	0.9938	0.8833	0
03/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2779.0800	3016.8600	2.7791	3.0169	0
03/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	1011.1400	899.2100	1.0111	0.8992	0
03/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2750.6800	2987.1000	2.7507	2.9871	0
03/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	1028.6200	915.3400	1.0286	0.9153	0
03/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2722.4800	2957.5500	2.7225	2.9576	0
03/04/2024	2032 On 07-November-24			Bond Future	11.6634	11.7463	84.3625	84.0051	4,260
03/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1952.8300	1799.1200	1.9528	1.7991	0
03/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2794.5500	2998.1700	2.7946	2.9982	0
03/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1974.0300	1819.2600	1.9740	1.8193	0
03/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2771.9600	2974.5200	2.7720	2.9745	0
03/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1995.6000	1839.7700	1.9956	1.8398	0
03/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2749.7800	2951.2800	2.7498	2.9513	0
03/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2334.4500	2162.8400	2.3345	2.1628	1,615
03/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2435.7600	2621.4800	2.4358	2.6215	0
03/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7438.8400	7136.5700	7.4388	7.1366	0
03/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	501.8200	556.8800	0.5018	0.5569	1,615
03/04/2024	2032 On 06-February-25			Bond Future	11.8035	11.8907	86.1959	85.8301	0

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03/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2509.8300	2337.1700	2.5098	2.3372	0
03/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2861.7500	3054.8800	2.8618	3.0549	0
03/04/2024	2032 On 08-May-25			Bond Future	11.9634	12.0554	83.8595	83.4849	0
03/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	953.0700	862.0500	0.9531	0.8621	0
03/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5398.4200	5681.9800	5.3984	5.6820	0
03/04/2024	2033 On 02-May-24			Bond Future	121.2837	121.0887	121.2837	121.0887	2,064
03/04/2024	2033 On 01-August-24			Bond Future	123.9717	123.7722	123.9717	123.7722	5,754
03/04/2024	2033 On 07-November-24			Bond Future	125.4189	125.2140	125.4189	125.2140	0
03/04/2024	2033 On 06-February-25			Bond Future	128.1753	127.9647	128.1753	127.9647	0
03/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3235.2700	3024.6800	3.2353	3.0247	0
03/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2033 On 08-May-25			Bond Future	129.3996	129.1838	129.3996	129.1838	0
03/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1220.3800	1436.2000	1.2204	1.4362	0
03/04/2024	2037 On 02-May-24			Bond Future	12.5530	12.6690	76.7969	76.2116	70,042
03/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	3.1100	1.5400	0.0031	0.0015	0
03/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6032.4800	6616.2400	6.0325	6.6162	0
03/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	3.3900	1.6900	0.0034	0.0017	0
03/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5976.0100	6559.6400	5.9760	6.5596	0
03/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	3.7000	1.8500	0.0037	0.0019	0
03/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5919.6200	6503.1000	5.9196	6.5031	0
03/04/2024	2037 On 01-August-24			Bond Future	12.6899	12.8109	74.2239	73.6257	84,501
03/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	735.7900	593.5400	0.7358	0.5935	0
03/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3811.3600	4267.3500	3.8114	4.2674	0
03/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	750.9500	606.5000	0.7510	0.6065	0
03/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3773.7500	4227.5400	3.7738	4.2275	0
03/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	766.3000	619.6500	0.7663	0.6197	1,383
03/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3736.3800	4187.9700	3.7364	4.1880	0
03/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3476.4700	3087.8300	3.4765	3.0878	0
03/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1142.4800	1352.0800	1.1425	1.3521	1,383
03/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5837.6600	5350.1200	5.8377	5.3501	0
03/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	512.2300	622.9300	0.5122	0.6229	1,383
03/04/2024	2037 On 07-November-24			Bond Future	12.8386	12.9649	75.9656	75.3526	9,175

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03/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2058.4900	1806.6300	2.0585	1.8066	0
03/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3386.2000	3747.3400	3.3862	3.7473	0
03/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2082.0500	1828.3400	2.0821	1.8283	0
03/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3359.7100	3719.0000	3.3597	3.7190	0
03/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2105.5100	1849.9600	2.1055	1.8500	0
03/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3333.1600	3690.6100	3.3332	3.6906	0
03/04/2024	2037 On 06-February-25			Bond Future	12.9886	13.1205	73.3555	72.7285	0
03/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2463.3400	2189.2700	2.4633	2.1893	0
03/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3568.5100	3921.4500	3.5685	3.9215	0
03/04/2024	2037 On 08-May-25			Bond Future	13.1586	13.2964	74.9105	74.2693	3,975
03/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1399.6200	1217.5000	1.3996	1.2175	0
03/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5840.9000	6300.0100	5.8409	6.3000	0
03/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3824.1400	3476.0700	3.8241	3.4761	7,500
03/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2935.7100	3228.8700	2.9357	3.2289	0
03/04/2024	2038 On 02-May-24			Bond Future	131.7127	131.7069	131.7127	131.7069	5,122
03/04/2024	2038 On 01-August-24			Bond Future	132.5697	132.5640	132.5697	132.5640	0
03/04/2024	2038 On 07-November-24			Bond Future	135.7160	135.7089	135.7160	135.7089	0
03/04/2024	2038 On 06-February-25			Bond Future	136.5839	136.5762	136.5839	136.5762	0
03/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1353.8900	1346.2200	1.3539	1.3462	0
03/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2038 On 08-May-25			Bond Future	139.5178	139.5085	139.5178	139.5085	0
03/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	162.2200	171.4600	0.1622	0.1715	0
03/04/2024	2040 On 02-May-24			Bond Future	12.7884	12.9045	76.9532	76.3367	127,976
03/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	1.7500	0.8400	0.0018	0.0008	0
03/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6803.6200	7419.2100	6.8036	7.4192	0
03/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	1.9200	0.9200	0.0019	0.0009	0
03/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6742.6000	7358.1000	6.7426	7.3581	0
03/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	2.1000	1.0200	0.0021	0.0010	0
03/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6681.6700	7297.0900	6.6817	7.2971	0
03/04/2024	2040 On 01-August-24			Bond Future	12.9267	13.0476	74.1332	73.5032	7,062
03/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	703.1900	563.9600	0.7032	0.5640	680
03/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4221.9700	4712.8300	4.2220	4.7128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	764.9600	616.5800	0.7650	0.6166	0
03/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4058.6000	4540.3100	4.0586	4.5403	0
03/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	780.8800	630.2000	0.7809	0.6302	0
03/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4018.3900	4497.8000	4.0184	4.4978	0
03/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	797.1600	644.1300	0.7972	0.6441	0
03/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3978.6100	4455.6700	3.9786	4.4557	0
03/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1986.6700	1697.9900	1.9867	1.6980	0
03/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2232.1900	2573.6000	2.2322	2.5736	680
03/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2183.6100	1877.4100	2.1836	1.8774	7,500
03/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2061.3500	2385.2400	2.0614	2.3852	0
03/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3921.8900	3498.1000	3.9219	3.4981	0
03/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1105.6800	1311.9800	1.1057	1.3120	680
03/04/2024	2040 On 07-November-24			Bond Future	13.0760	13.2023	75.8727	75.2271	8,677
03/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2255.8700	1983.6400	2.2559	1.9836	0
03/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3486.7500	3860.1600	3.4868	3.8602	0
03/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2281.0100	2006.8500	2.2810	2.0069	0
03/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3459.0800	3830.5600	3.4591	3.8306	0
03/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2306.2700	2030.1800	2.3063	2.0302	0
03/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3431.5900	3801.1400	3.4316	3.8011	0
03/04/2024	2040 On 06-February-25			Bond Future	13.2262	13.3579	73.0099	72.3495	0
03/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2403.6700	2124.3600	2.4037	2.1244	0
03/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3819.1700	4200.2100	3.8192	4.2002	0
03/04/2024	2040 On 08-May-25			Bond Future	13.3948	13.5323	74.5571	73.8819	0
03/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1536.0700	1330.3200	1.5361	1.3303	0
03/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5478.4900	5948.0000	5.4785	5.9480	0
03/04/2024	2044 On 02-May-24			Bond Future	12.8670	12.9880	73.0327	72.3912	81,746
03/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	1.1000	0.4900	0.0011	0.0005	0
03/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7041.2800	7682.1100	7.0413	7.6821	0
03/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	1.2000	0.5400	0.0012	0.0005	0
03/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6978.8600	7619.6400	6.9789	7.6196	0
03/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	1.3100	0.5900	0.0013	0.0006	0
03/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6916.5300	7557.2500	6.9165	7.5573	0
03/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	309.1600	201.2500	0.3092	0.2013	0
03/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2316.7300	2850.2600	2.3167	2.8503	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
03/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	754.5100	536.5800	0.7545	0.5366	0
03/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1384.3200	1807.8300	1.3843	1.8078	10,030
03/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1457.2300	1113.5000	1.4572	1.1135	0
03/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	752.6000	1050.3100	0.7526	1.0503	10,030
03/04/2024	2044 On 01-August-24			Bond Future	13.0008	13.1267	70.2520	69.5964	43,502
03/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	608.2500	479.4200	0.6083	0.4794	0
03/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4568.1900	5094.9800	4.5682	5.0950	0
03/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	621.9000	490.8300	0.6219	0.4908	0
03/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4524.3700	5048.9200	4.5244	5.0489	0
03/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	635.8700	502.5400	0.6359	0.5025	0
03/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4480.9300	5003.2200	4.4809	5.0032	0
03/04/2024	2044 On 07-November-24			Bond Future	13.1447	13.2762	71.9003	71.2287	200
03/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2176.9100	1896.4900	2.1769	1.8965	0
03/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3456.7400	3848.0000	3.4567	3.8480	0
03/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2201.7300	1919.2600	2.2017	1.9193	0
03/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3428.4900	3817.7000	3.4285	3.8177	0
03/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2226.6800	1942.1500	2.2267	1.9422	0
03/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3400.4400	3787.5900	3.4004	3.7876	0
03/04/2024	2044 On 06-February-25			Bond Future	13.2891	13.4262	69.0764	68.3895	0
03/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2673.0700	2375.2700	2.6731	2.3753	0
03/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4055.7600	4444.8400	4.0558	4.4448	0
03/04/2024	2044 On 08-May-25			Bond Future	13.4505	13.5935	70.5402	69.8378	0
03/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	2002.8200	1764.5600	2.0028	1.7646	0
03/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5787.4900	6251.6300	5.7875	6.2516	0
03/04/2024	2046 On 02-May-24			Bond Future	113.2524	113.0750	113.2524	113.0750	16,295
03/04/2024	2046 On 01-August-24			Bond Future	115.7624	115.5809	115.7624	115.5809	0
03/04/2024	2046 On 07-November-24			Bond Future	116.3122	116.1260	116.3122	116.1260	0
03/04/2024	2046 On 06-February-25			Bond Future	118.8679	118.6766	118.8679	118.6766	0
03/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4857.8900	4666.5600	4.8579	4.6666	0
03/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2046 On 08-May-25			Bond Future	119.1745	118.9791	119.1745	118.9791	0
03/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2795.4700	2990.9400	2.7955	2.9909	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	2050 On 02-May-24			Bond Future	114.6885	114.2987	114.6885	114.2987	14,725
03/04/2024	2050 On 01-August-24			Bond Future	114.9337	114.5353	114.9337	114.5353	0
03/04/2024	2050 On 07-November-24			Bond Future	117.6613	117.2525	117.6613	117.2525	0
03/04/2024	2050 On 06-February-25			Bond Future	117.8900	117.4721	117.8900	117.4721	0
03/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2290.0000	1872.1100	2.2900	1.8721	0
03/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2050 On 08-May-25			Bond Future	120.4222	119.9940	120.4222	119.9940	0
03/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	737.8500	1165.9700	0.7379	1.1660	0
03/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	AL37 On 02-May-24			Index Future	934.8670	931.1460	934.8670	931.1460	0
03/04/2024	AL37 On 01-August-24			Index Future	955.3560	951.5540	955.3560	951.5540	0
03/04/2024	AL37 On 07-November-24			Index Future	977.7930	973.8980	977.7930	973.8980	0
03/04/2024	AL37 On 06-February-25			Index Future	999.0680	995.0850	999.0680	995.0850	0
03/04/2024	AL37 On 08-May-25			Index Future	1020.3390	1016.2690	1020.3390	1,016.2690	0
03/04/2024	AL7T On 02-May-24			Index Future	1077.1840	1071.1190	1077.1840	1,071.1190	0
03/04/2024	AL7T On 01-August-24			Index Future	1100.7920	1094.5940	1100.7920	1,094.5940	0
03/04/2024	AL7T On 07-November-24			Index Future	1126.6440	1120.2970	1126.6440	1,120.2970	0
03/04/2024	AL7T On 06-February-25			Index Future	1151.1570	1144.6690	1151.1570	1,144.6690	0
03/04/2024	AL7T On 08-May-25			Index Future	1175.6670	1169.0370	1175.6670	1,169.0370	0
03/04/2024	ALBI On 02-May-24			Index Future	938.1980	932.9100	938.1980	932.9100	91
03/04/2024	ALBI On 01-August-24			Index Future	958.7600	953.3560	958.7600	953.3560	0
03/04/2024	ALBI On 07-November-24			Index Future	981.2770	975.7430	981.2770	975.7430	0
03/04/2024	ALBI On 06-February-25			Index Future	1002.6280	996.9700	1002.6280	996.9700	0
03/04/2024	ALBI On 08-May-25			Index Future	1023.9750	1018.1930	1023.9750	1,018.1930	0
03/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	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
03/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	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
03/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	ES33 On 02-May-24			Bond Future	12.9804	13.0872	71.8522	71.4031	0
03/04/2024	ES33 On 01-August-24			Bond Future	13.1433	13.2549	73.4446	72.9854	0
03/04/2024	ES33 On 07-November-24			Bond Future	13.3380	13.4553	71.3846	70.9138	0
03/04/2024	ES33 On 06-February-25			Bond Future	13.5369	13.6601	72.9519	72.4702	0
03/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	779.6500	1261.4100	0.7797	1.2614	0
03/04/2024	ES33 On 08-May-25			Bond Future	13.7507	13.8800	70.7132	70.2202	0
03/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4058.8400	4551.8200	4.0588	4.5518	0
03/04/2024	ES42 On 02-May-24			Bond Future	13.2761	13.3977	67.8679	67.2709	0
03/04/2024	ES42 On 01-August-24			Bond Future	13.4189	13.5455	69.3719	68.7616	0
03/04/2024	ES42 On 07-November-24			Bond Future	13.5859	13.7184	66.7497	66.1242	0
03/04/2024	ES42 On 06-February-25			Bond Future	13.7483	13.8866	68.2142	67.5743	0
03/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	179.2700	819.1700	0.1793	0.8192	0
03/04/2024	ES42 On 08-May-25			Bond Future	13.9285	14.0730	65.4084	64.7539	0
03/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3222.4600	3877.0200	3.2225	3.8770	0
03/04/2024	GOVI On 02-May-24			GOVI	924.2660	919.0900	924.2660	919.0900	730
03/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	267040.0000	318800.0000	26.7040	31.8800	0
03/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	267140.0000	318900.0000	26.7140	31.8900	0
03/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	267240.0000	319000.0000	26.7240	31.9000	0
03/04/2024	GOVI On 01-August-24			GOVI	944.5230	939.2330	944.5230	939.2330	0
03/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	11530.0000	0.0000	1.1530	0.0000	0
03/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	41370.0000	0.0000	4.1370	0
03/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	11430.0000	0.0000	1.1430	0.0000	0
03/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	41470.0000	0.0000	4.1470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	11330.0000	0.0000	1.1330	0.0000	0
03/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	41570.0000	0.0000	4.1570	0
03/04/2024	GOVI On 07-November-24			GOVI	966.7050	961.2880	966.7050	961.2880	0
03/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	179250.0000	125080.0000	17.9250	12.5080	0
03/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	179150.0000	124980.0000	17.9150	12.4980	0
03/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	179050.0000	124880.0000	17.9050	12.4880	0
03/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	GOVI On 06-February-25			GOVI	987.7380	982.2010	987.7380	982.2010	0
03/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	157380.0000	102010.0000	15.7380	10.2010	0
03/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	GOVI On 08-May-25			GOVI	1008.7690	1003.1100	1008.7690	1,003.1100	0
03/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	132310.0000	188900.0000	13.2310	18.8900	0
03/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/04/2024	IGOV On 02-May-24			Index Future	346.7770	346.3460	346.7770	346.3460	593
03/04/2024	IGOV On 01-August-24			Index Future	354.4620	354.0220	354.4620	354.0220	0
03/04/2024	IGOV On 07-November-24			Index Future	362.8770	362.4250	362.8770	362.4250	0
03/04/2024	IGOV On 06-February-25			Index Future	370.8530	370.3910	370.8530	370.3910	0
03/04/2024	IGOV On 08-May-25			Index Future	378.8290	378.3550	378.8290	378.3550	0
03/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/04/2024	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
03/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/04/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
03/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
03/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3600	91.6500	91.6400	0
03/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
03/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3500	8.3600	91.6500	91.6400	0
03/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.2900	8.3100	91.7100	91.6900	0
03/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.1900	8.2100	91.8100	91.7900	0
03/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.0800	8.1000	91.9200	91.9000	0
03/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0000	8.0500	92.0000	91.9500	0
03/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.9900	8.0300	92.0100	91.9700	0
03/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.0600	8.1000	91.9400	91.9000	0
03/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.0600	8.1000	91.9400	91.9000	0
03/04/2024	R035 On 02-May-24			Bond Future	12.1738	12.2894	82.0770	81.4912	161,642
03/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	9.5200	5.0100	0.0095	0.0050	0
03/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5244.8800	5826.1500	5.2449	5.8262	0
03/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	10.2700	5.4200	0.0103	0.0054	0
03/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5190.0600	5770.9900	5.1901	5.7710	0
03/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	11.0500	5.8600	0.0111	0.0059	0
03/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5135.3300	5715.9200	5.1353	5.7159	0
03/04/2024	R035 On 01-August-24			Bond Future	12.2976	12.4182	83.8759	83.2771	0
03/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	878.8500	716.8300	0.8789	0.7168	0
03/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3470.0000	3906.7200	3.4700	3.9067	0
03/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	896.1000	731.7800	0.8961	0.7318	0
03/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3435.0900	3869.5100	3.4351	3.8695	0
03/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	913.4000	746.7700	0.9134	0.7468	0
03/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3400.2700	3832.3800	3.4003	3.8324	0
03/04/2024	R035 On 07-November-24			Bond Future	12.4482	12.5746	81.3294	80.7158	14,838
03/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2021.4200	1772.1000	2.0214	1.7721	0
03/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3395.5800	3759.8000	3.3956	3.7598	0
03/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2044.8100	1793.6500	2.0448	1.7937	0
03/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3369.0100	3731.3900	3.3690	3.7314	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2068.0900	1815.0900	2.0681	1.8151	0
03/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3342.3700	3702.9100	3.3424	3.7029	0
03/04/2024	R035 On 06-February-25			Bond Future	12.6021	12.7344	83.0970	82.4694	0
03/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2530.6500	2251.9900	2.5307	2.2520	0
03/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3454.7200	3803.6600	3.4547	3.8037	0
03/04/2024	R035 On 08-May-25			Bond Future	12.7643	12.9027	80.3451	79.7032	0
03/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1234.2000	1065.9700	1.2342	1.0660	0
03/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6016.2300	6489.8800	6.0162	6.4899	0
03/04/2024	R053 On 02-May-24			Bond Future	12.7436	12.8693	92.6157	91.7405	5,189
03/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2595.9200	2038.4600	2.5959	2.0385	0
03/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	691.5500	1009.2800	0.6916	1.0093	0
03/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2644.7100	2081.3700	2.6447	2.0814	0
03/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	672.8200	984.6700	0.6728	0.9847	0
03/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2693.7500	2124.5800	2.6938	2.1246	0
03/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	654.4400	960.4600	0.6544	0.9605	0
03/04/2024	R053 On 01-August-24			Bond Future	12.8670	12.9979	94.6456	93.7510	0
03/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3903.9600	3390.4100	3.9040	3.3904	0
03/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2122.5400	2503.5500	2.1225	2.5036	0
03/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3946.4100	3429.7400	3.9464	3.4297	0
03/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2098.5300	2476.4200	2.0985	2.4764	0
03/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3989.0100	3469.2500	3.9890	3.4693	0
03/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2074.7700	2449.5700	2.0748	2.4496	0
03/04/2024	R053 On 07-November-24			Bond Future	13.0096	13.1465	90.9950	90.0786	0
03/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3089.9600	2696.6000	3.0900	2.6966	0
03/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4597.1900	5120.2500	4.5972	5.1203	0
03/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3123.5600	2727.4800	3.1236	2.7275	0
03/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4561.1400	5081.4800	4.5611	5.0815	0
03/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3157.3200	2758.5300	3.1573	2.7585	0
03/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4525.3400	5042.9700	4.5253	5.0430	0
03/04/2024	R053 On 06-February-25			Bond Future	13.1495	13.2924	92.9719	92.0348	0
03/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3751.7600	3331.4100	3.7518	3.3314	0
03/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5160.1700	5676.9000	5.1602	5.6769	0
03/04/2024	R053 On 08-May-25			Bond Future	13.3020	13.4513	89.0731	88.1150	0
03/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2870.6600	2527.9000	2.8707	2.5279	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7364.7600	7980.1300	7.3648	7.9801	0
03/04/2024	R186 On 02-May-24			Bond Future	9.2344	9.3036	106.8265	106.6658	88,929
03/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	2948.7800	3109.4800	2.9488	3.1095	0
03/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2924.6600	3085.3600	2.9247	3.0854	0
03/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2900.5400	3061.2400	2.9005	3.0612	0
03/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1219.9400	1088.9500	1.2199	1.0890	2,030
03/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	74.7900	104.5000	0.0748	0.1045	0
03/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2674.6200	2517.9400	2.6746	2.5179	0
03/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	6.8700	10.8900	0.0069	0.0109	2,030
03/04/2024	R186 On 01-August-24			Bond Future	9.2730	9.3504	103.8596	103.6952	0
03/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	198.7700	167.1400	0.1988	0.1671	0
03/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1468.6700	1601.4000	1.4687	1.6014	0
03/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	204.3000	172.0200	0.2043	0.1720	0
03/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1452.6200	1584.7000	1.4526	1.5847	0
03/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	209.9400	176.9800	0.2099	0.1770	0
03/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1436.6800	1568.0800	1.4367	1.5681	0
03/04/2024	R186 On 07-November-24			Bond Future	9.3327	9.4218	106.2976	106.1284	35,645
03/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	699.5100	630.4900	0.6995	0.6305	0
03/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1085.9200	1186.1200	1.0859	1.1861	0
03/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	709.9600	640.3300	0.7100	0.6403	0
03/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1077.2600	1176.8500	1.0773	1.1769	0
03/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	720.4700	650.2500	0.7205	0.6503	0
03/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1068.6700	1167.6700	1.0687	1.1677	0
03/04/2024	R186 On 06-February-25			Bond Future	9.4111	9.5140	103.2921	103.1183	0
03/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	648.9500	584.0400	0.6490	0.5840	0
03/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1295.9600	1404.8500	1.2960	1.4049	0
03/04/2024	R186 On 08-May-25			Bond Future	9.5533	9.6747	105.4845	105.3058	0
03/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	304.6700	265.2200	0.3047	0.2652	0
03/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1918.2100	2057.5000	1.9182	2.0575	0
03/04/2024	R202 On 02-May-24			Bond Future	259.5193	259.5102	259.5193	259.5102	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
03/04/2024	R202 On 01-August-24			Bond Future	260.1932	260.1841	260.1932	260.1841	0
03/04/2024	R202 On 07-November-24			Bond Future	266.3688	266.3572	266.3688	266.3572	0
03/04/2024	R202 On 06-February-25			Bond Future	267.0095	266.9974	267.0095	266.9974	0
03/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	219.5000	207.3700	0.2195	0.2074	0
03/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	R202 On 08-May-25			Bond Future	272.7457	272.7301	272.7457	272.7301	0
03/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	435.6800	420.1200	0.4357	0.4201	0
03/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	R209 On 02-May-24			Bond Future	12.2665	12.3716	63.4651	62.9966	13,217
03/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	3.4500	1.8700	0.0035	0.0019	0
03/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5194.5800	5661.4900	5.1946	5.6615	0
03/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	3.7500	2.0400	0.0038	0.0020	0
03/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5144.9200	5611.7000	5.1449	5.6117	0
03/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	4.0700	2.2200	0.0041	0.0022	0
03/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5095.3400	5561.9800	5.0953	5.5620	0
03/04/2024	R209 On 01-August-24			Bond Future	12.3827	12.4918	64.8560	64.3771	1,690
03/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	646.6700	532.9700	0.6467	0.5330	0
03/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3385.7500	3750.9600	3.3858	3.7510	0
03/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	660.1300	544.6600	0.6601	0.5447	0
03/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3352.4400	3715.8800	3.3524	3.7159	0
03/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	673.8900	556.6400	0.6739	0.5566	0
03/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3319.4700	3681.1300	3.3195	3.6811	0
03/04/2024	R209 On 07-November-24			Bond Future	12.5180	12.6318	63.2215	62.7308	5,237
03/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1732.6000	1536.2600	1.7326	1.5363	0
03/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3087.7500	3382.1100	3.0878	3.3821	0
03/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1752.8100	1554.9900	1.7528	1.5550	0
03/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3063.3300	3356.2100	3.0633	3.3562	0
03/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1773.3300	1574.0100	1.7733	1.5740	0
03/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3039.2700	3330.6500	3.0393	3.3307	0
03/04/2024	R209 On 06-February-25			Bond Future	12.6520	12.7704	64.5955	64.0935	0
03/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2203.8400	1982.1000	2.2038	1.9821	0
03/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3116.3100	3396.5100	3.1163	3.3965	0
03/04/2024	R209 On 08-May-25			Bond Future	12.7995	12.9229	62.8104	62.2971	0
03/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1210.5700	1065.6700	1.2106	1.0657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5179.9400	5548.3900	5.1799	5.5484	0
03/04/2024	R210 On 02-May-24			Bond Future	233.4058	232.8880	233.4058	232.8880	198
03/04/2024	R210 On 01-August-24			Bond Future	238.5786	238.0490	238.5786	238.0490	300
03/04/2024	R210 On 07-November-24			Bond Future	240.9100	240.3665	240.9100	240.3665	0
03/04/2024	R210 On 06-February-25			Bond Future	246.2040	245.6464	246.2040	245.6464	0
03/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6593.9500	6036.3900	6.5940	6.0364	0
03/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2024	R210 On 08-May-25			Bond Future	248.0883	247.5180	248.0883	247.5180	0
03/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	58.2900	0.0000	0.0583	0.0000	0
03/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	512.0200	0.0000	0.5120	0
03/04/2024	R213 On 02-May-24			Bond Future	11.0566	11.1312	82.2173	81.9114	25,660
03/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	11.7100	7.6500	0.0117	0.0077	0
03/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3288.3500	3590.2000	3.2884	3.5902	0
03/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	12.9400	8.5000	0.0129	0.0085	0
03/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3246.3500	3547.8200	3.2464	3.5478	0
03/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	14.2900	9.4300	0.0143	0.0094	0
03/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3204.4900	3505.5400	3.2045	3.5055	0
03/04/2024	R213 On 01-August-24			Bond Future	11.1571	11.2353	84.0192	83.7066	0
03/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	1018.1200	907.8800	1.0181	0.9079	0
03/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2218.5200	2420.9600	2.2185	2.4210	0
03/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	1035.1200	923.6200	1.0351	0.9236	0
03/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2194.7500	2395.9300	2.1948	2.3959	0
03/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	1052.0900	939.3400	1.0521	0.9393	0
03/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2170.9800	2370.9100	2.1710	2.3709	0
03/04/2024	R213 On 07-November-24			Bond Future	11.2864	11.3693	82.4303	82.1095	10,002
03/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1958.7900	1810.1700	1.9588	1.8102	0
03/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2255.7100	2427.9200	2.2557	2.4279	0
03/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1979.2500	1829.6700	1.9793	1.8297	0
03/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2237.2100	2408.4600	2.2372	2.4085	0
03/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1999.5500	1849.0300	1.9996	1.8490	0
03/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2218.5800	2388.8900	2.2186	2.3889	0
03/04/2024	R213 On 06-February-25			Bond Future	11.4229	11.5105	84.2223	83.8938	0
03/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2284.4400	2128.8400	2.2844	2.1288	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2558.7500	2731.6400	2.5588	2.7316	0
03/04/2024	R213 On 08-May-25			Bond Future	11.5727	11.6655	82.4495	82.1131	0
03/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	904.9100	821.0900	0.9049	0.8211	0
03/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4845.1700	5097.8100	4.8452	5.0978	0
03/04/2024	R214 On 02-May-24			Bond Future	12.5851	12.7052	59.0490	58.5053	22,240
03/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	2.2800	1.0700	0.0023	0.0011	0
03/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5509.6700	6052.2200	5.5097	6.0522	0
03/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	2.4900	1.1800	0.0025	0.0012	0
03/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5457.4400	5999.8900	5.4574	5.9999	0
03/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	2.7300	1.2900	0.0027	0.0013	0
03/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5405.3000	5947.6200	5.4053	5.9476	0
03/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	179.6100	113.8900	0.1796	0.1139	8,000
03/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2363.0500	2841.0900	2.3631	2.8411	0
03/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	196.4900	125.5800	0.1965	0.1256	5,110
03/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2283.4200	2756.2700	2.2834	2.7563	0
03/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1711.6000	1360.9900	1.7116	1.3610	0
03/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	434.5900	627.7400	0.4346	0.6277	13,110
03/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4085.3400	3582.3500	4.0853	3.5824	0
03/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	55.8900	96.6600	0.0559	0.0967	13,110
03/04/2024	R214 On 01-August-24			Bond Future	12.6967	12.8212	60.3431	59.7874	0
03/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	728.7600	585.5100	0.7288	0.5855	0
03/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3223.4600	3635.9000	3.2235	3.6359	0
03/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	743.4400	598.0500	0.7434	0.5981	0
03/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3190.1400	3600.4400	3.1901	3.6004	0
03/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	758.4200	610.8700	0.7584	0.6109	0
03/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3157.1800	3565.3200	3.1572	3.5653	0
03/04/2024	R214 On 07-November-24			Bond Future	12.8294	12.9590	58.4526	57.8833	0
03/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1903.9900	1662.9200	1.9040	1.6629	0
03/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2933.5300	3261.7900	2.9335	3.2618	0
03/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1925.6400	1682.8300	1.9256	1.6828	0
03/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2909.7100	3236.2300	2.9097	3.2362	0
03/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1947.2400	1702.6900	1.9472	1.7027	0
03/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2885.8800	3210.6600	2.8859	3.2107	0
03/04/2024	R214 On 06-February-25			Bond Future	12.9628	13.0976	59.7230	59.1408	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2114.9800	1864.6900	2.1150	1.8647	0
03/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3232.6100	3564.5300	3.2326	3.5645	0
03/04/2024	R214 On 08-May-25			Bond Future	13.1009	13.2410	57.6833	57.0880	0
03/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1474.8400	1280.8600	1.4748	1.2809	0
03/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4605.9000	5007.1500	4.6059	5.0072	0
03/04/2024	R248 On 02-May-24			Bond Future	12.7623	12.8878	71.8133	71.1337	245,808
03/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.2500	0.1000	0.0003	0.0001	0
03/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8203.3400	8882.7700	8.2033	8.8828	0
03/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.4500	0.1800	0.0005	0.0002	0
03/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7807.5600	8486.8700	7.8076	8.4869	0
03/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.4900	0.2000	0.0005	0.0002	0
03/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7741.9400	8421.2300	7.7419	8.4212	0
03/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.5400	0.2200	0.0005	0.0002	0
03/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7676.4300	8355.6900	7.6764	8.3557	0
03/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	332.9700	215.1000	0.3330	0.2151	0
03/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2362.6800	2924.3900	2.3627	2.9244	0
03/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2493.1300	2007.5200	2.4931	2.0075	0
03/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	379.3700	573.3400	0.3794	0.5733	0
03/04/2024	R248 On 01-August-24			Bond Future	12.8814	13.0119	73.3872	72.6926	13,090
03/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	795.8100	629.2200	0.7958	0.6292	0
03/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4047.3800	4575.3600	4.0474	4.5754	0
03/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	812.5400	643.3100	0.8125	0.6433	0
03/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4005.9300	4531.2700	4.0059	4.5313	0
03/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	829.6200	657.7400	0.8296	0.6577	0
03/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3964.9100	4487.6000	3.9649	4.4876	0
03/04/2024	R248 On 07-November-24			Bond Future	13.0226	13.1589	70.6579	69.9464	0
03/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2251.3600	1953.1200	2.2514	1.9531	0
03/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3550.8200	3964.1100	3.5508	3.9641	0
03/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2277.1300	1976.7100	2.2771	1.9767	0
03/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3522.1600	3933.2700	3.5222	3.9333	0
03/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2303.0300	2000.4300	2.3030	2.0004	0
03/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3493.7100	3902.6400	3.4937	3.9026	0
03/04/2024	R248 On 06-February-25			Bond Future	13.1647	13.3069	72.1935	71.4658	0
03/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2247.6600	1968.6900	2.2477	1.9687	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4670.5500	5119.2600	4.6706	5.1193	0
03/04/2024	R248 On 08-May-25			Bond Future	13.3115	13.4598	69.2731	68.5291	0
03/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2167.9400	1908.9400	2.1679	1.9089	0
03/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5951.4300	6436.3800	5.9514	6.4364	0
03/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0