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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
05/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	2025 On 02-May-24			Bond Future	178.9915	178.9458	178.9915	178.9458	9,075
05/04/2024	2025 On 01-August-24			Bond Future	181.1400	181.0788	181.1400	181.0788	0
05/04/2024	2025 On 07-November-24			Bond Future	185.4485	185.3773	185.4485	185.3773	0
05/04/2024	2029 On 02-May-24			Bond Future	128.8912	129.1337	128.8912	129.1337	7,295
05/04/2024	2029 On 01-August-24			Bond Future	131.7583	131.9957	131.7583	131.9957	728
05/04/2024	2029 On 07-November-24			Bond Future	133.4936	133.7306	133.4936	133.7306	0
05/04/2024	2029 On 06-February-25			Bond Future	136.4234	136.6699	136.4234	136.6699	0
05/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4023.3900	4269.9200	4.0234	4.2699	0
05/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2029 On 08-May-25			Bond Future	137.9166	138.1778	137.9166	138.1778	0
05/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	66.5900	327.8300	0.0666	0.3278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2030 On 02-May-24			Bond Future	10.5139	10.4585	91.4835	91.7021	120,474
05/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	3.3300	6.8300	0.0033	0.0068	1,000
05/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3449.0600	3233.9800	3.4491	3.2340	0
05/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	16.3300	27.8700	0.0163	0.0279	0
05/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	2844.9400	2637.9000	2.8449	2.6379	0
05/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	17.8800	30.2400	0.0179	0.0302	0
05/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	2805.5300	2599.3100	2.8055	2.5993	0
05/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	19.5300	32.7400	0.0195	0.0327	0
05/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2766.2400	2560.8700	2.7662	2.5609	0
05/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	181.6200	242.6900	0.1816	0.2427	1,000
05/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1589.9700	1432.4600	1.5900	1.4325	0
05/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	964.9900	1114.7700	0.9650	1.1148	500
05/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	547.8200	479.0200	0.5478	0.4790	0
05/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1510.7900	1687.7800	1.5108	1.6878	1,080
05/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	314.1800	272.5900	0.3142	0.2726	0
05/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2475.3100	2676.7500	2.4753	2.6768	500
05/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	125.4400	108.3000	0.1254	0.1083	0
05/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5414.6600	5632.3900	5.4147	5.6324	0
05/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	7.2500	6.4000	0.0073	0.0064	1,000
05/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6993.4100	7211.9200	6.9934	7.2119	0
05/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.7600	0.6900	0.0008	0.0007	1,080
05/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9677.5100	9896.0900	9.6775	9.8961	0
05/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
05/04/2024	2030 On 01-August-24			Bond Future	10.6079	10.5513	89.4902	89.7061	26,710
05/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	1014.0300	1091.4400	1.0140	1.0914	0
05/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	1924.5300	1786.0500	1.9245	1.7861	0
05/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	1030.7600	1108.6800	1.0308	1.1087	0
05/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	1902.7700	1764.8000	1.9028	1.7648	0
05/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	1047.4700	1126.0900	1.0475	1.1261	0
05/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1881.0000	1743.7300	1.8810	1.7437	0
05/04/2024	2030 On 07-November-24			Bond Future	10.7151	10.6559	91.5950	91.8118	1,650
05/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	2024.1900	2109.4800	2.0242	2.1095	0
05/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	1933.0600	1801.5800	1.9331	1.8016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	2044.6200	2130.2800	2.0446	2.1303	0
05/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	1916.9800	1785.8700	1.9170	1.7859	0
05/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	2065.1400	2151.4600	2.0651	2.1515	0
05/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1901.0200	1770.5700	1.9010	1.7706	0
05/04/2024	2030 On 06-February-25			Bond Future	10.8312	10.7674	89.5730	89.7975	0
05/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1915.9300	2034.0900	1.9159	2.0341	0
05/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2448.9600	2342.6300	2.4490	2.3426	0
05/04/2024	2030 On 08-May-25			Bond Future	10.9829	10.9130	91.4678	91.7033	0
05/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	802.0200	847.5500	0.8020	0.8476	0
05/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4431.7300	4241.7800	4.4317	4.2418	0
05/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1254.8000	1308.6800	1.2548	1.3087	1,640
05/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3553.9200	3372.3200	3.5539	3.3723	0
05/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4254.8800	4384.6800	4.2549	4.3847	0
05/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1364.2700	1258.5900	1.3643	1.2586	1,640
05/04/2024	2032 On 02-May-24			Bond Future	11.3784	11.3185	84.7926	85.0674	131,772
05/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.1200	0.3900	0.0001	0.0004	8,500
05/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5124.8000	4850.2300	5.1248	4.8502	0
05/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.3800	1.0700	0.0004	0.0011	1,000
05/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	4829.4900	4555.3400	4.8295	4.5553	0
05/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	5.6300	11.2100	0.0056	0.0112	0
05/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	3955.5900	3686.3300	3.9556	3.6863	0
05/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	6.3400	12.4300	0.0063	0.0124	0
05/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	3907.7800	3639.0300	3.9078	3.6390	0
05/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	7.1300	13.7800	0.0071	0.0138	0
05/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	3860.1000	3591.9100	3.8601	3.5919	0
05/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	7.9900	15.2300	0.0080	0.0152	500
05/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	3812.5100	3544.9100	3.8125	3.5449	0
05/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	9.9700	18.5100	0.0100	0.0185	500
05/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	3717.7100	3451.4100	3.7177	3.4514	0
05/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	18.4200	31.8300	0.0184	0.0318	1,550
05/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3436.6400	3175.2100	3.4366	3.1752	0
05/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	96.3900	139.7700	0.0964	0.1398	1,000
05/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2510.9700	2279.5100	2.5110	2.2795	0
05/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	325.9000	420.5300	0.3259	0.4205	500

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05/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1658.2900	1478.0800	1.6583	1.4781	0
05/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	524.0900	647.4900	0.5241	0.6475	0
05/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1298.8400	1147.4000	1.2988	1.1474	500
05/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	665.1800	805.1400	0.6652	0.8051	0
05/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1116.8200	981.9400	1.1168	0.9819	17,000
05/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	824.0200	979.8900	0.8240	0.9799	1,550
05/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	954.1500	835.1800	0.9542	0.8352	0
05/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	2245.7700	2477.7300	2.2458	2.4777	0
05/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	302.2200	259.3400	0.3022	0.2593	500
05/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6607.4100	6880.8000	6.6074	6.8808	0
05/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	9.9500	8.5000	0.0100	0.0085	1,000
05/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7739.4200	8013.8700	7.7394	8.0139	0
05/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	2.6700	2.2800	0.0027	0.0023	500
05/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8418.8100	8693.4800	8.4188	8.6935	0
05/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	1.1200	0.9500	0.0011	0.0010	1,550
05/04/2024	2032 On 01-August-24			Bond Future	11.4901	11.4288	86.6579	86.9319	15,170
05/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	1023.1200	1146.7200	1.0231	1.1467	0
05/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2649.5900	2499.2300	2.6496	2.4992	0
05/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	1040.7700	1165.7700	1.0408	1.1658	0
05/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2621.5300	2472.5700	2.6215	2.4726	0
05/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	1058.7800	1185.0000	1.0588	1.1850	0
05/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2593.8600	2446.1200	2.5939	2.4461	0
05/04/2024	2032 On 07-November-24			Bond Future	11.6249	11.5613	84.5292	84.8056	4,260
05/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	2065.2500	2156.5800	2.0653	2.1566	0
05/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2740.2400	2555.1400	2.7402	2.5551	0
05/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	2087.2200	2179.1100	2.0872	2.1791	0
05/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2718.4200	2533.8800	2.7184	2.5339	0
05/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	2109.5600	2202.0000	2.1096	2.2020	0
05/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2697.0100	2513.0200	2.6970	2.5130	0
05/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2455.9000	2560.3500	2.4559	2.5604	1,615
05/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2390.4800	2218.5000	2.3905	2.2185	0
05/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7563.7600	7820.6400	7.5638	7.8206	0
05/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	460.0100	440.4600	0.4600	0.4405	1,615
05/04/2024	2032 On 06-February-25			Bond Future	11.7636	11.6961	86.3637	86.6489	0

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05/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2600.7700	2735.6800	2.6008	2.7357	0
05/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2784.9100	2634.5600	2.7849	2.6346	0
05/04/2024	2032 On 08-May-25			Bond Future	11.9228	11.8503	84.0253	84.3225	0
05/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	1032.9300	1075.8600	1.0329	1.0759	0
05/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5312.4500	5058.1800	5.3125	5.0582	0
05/04/2024	2033 On 02-May-24			Bond Future	120.9968	121.2847	120.9968	121.2847	1,707
05/04/2024	2033 On 01-August-24			Bond Future	123.6884	123.9727	123.6884	123.9727	6,301
05/04/2024	2033 On 07-November-24			Bond Future	125.1349	125.4204	125.1349	125.4204	0
05/04/2024	2033 On 06-February-25			Bond Future	127.8813	128.1771	127.8813	128.1771	0
05/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2941.3300	3237.1000	2.9413	3.2371	0
05/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2033 On 08-May-25			Bond Future	129.0909	129.4019	129.0909	129.4019	0
05/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1529.0800	1218.1000	1.5291	1.2181	0
05/04/2024	2037 On 02-May-24			Bond Future	12.5048	12.4553	77.0420	77.2948	70,233
05/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	3.8500	5.4200	0.0039	0.0054	0
05/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5788.1200	5536.9500	5.7881	5.5370	0
05/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	4.2000	5.8900	0.0042	0.0059	0
05/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5731.7200	5480.6700	5.7317	5.4807	0
05/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	4.5700	6.3900	0.0046	0.0064	0
05/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5675.3900	5424.4700	5.6754	5.4245	0
05/04/2024	2037 On 01-August-24			Bond Future	12.6385	12.5882	74.4808	74.7327	94,181
05/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	826.9800	874.7900	0.8270	0.8748	0
05/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3645.7000	3441.5300	3.6457	3.4415	0
05/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	843.5500	891.9300	0.8436	0.8919	0
05/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3609.5000	3405.9000	3.6095	3.4059	0
05/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	860.3300	909.2800	0.8603	0.9093	1,383
05/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3573.5600	3370.5300	3.5736	3.3705	0
05/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3677.9000	3825.1300	3.6779	3.8251	0
05/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1087.0600	982.3100	1.0871	0.9823	1,383
05/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	6067.1800	6264.3000	6.0672	6.2643	0
05/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	484.9000	430.0400	0.4849	0.4300	1,383
05/04/2024	2037 On 07-November-24			Bond Future	12.7841	12.7324	76.2322	76.4866	9,175

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05/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2204.9100	2288.9400	2.2049	2.2889	0
05/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3266.0000	3095.6700	3.2660	3.0957	0
05/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2229.2900	2314.0700	2.2293	2.3141	0
05/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3240.3300	3070.7500	3.2403	3.0708	0
05/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2253.7900	2339.0900	2.2538	2.3391	0
05/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3214.8200	3045.7600	3.2148	3.0458	0
05/04/2024	2037 On 06-February-25			Bond Future	12.9323	12.8778	73.6256	73.8880	0
05/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2655.5500	2711.7500	2.6556	2.7118	0
05/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3490.6600	3284.4000	3.4907	3.2844	0
05/04/2024	2037 On 08-May-25			Bond Future	13.1009	13.0430	75.1815	75.4547	3,975
05/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1499.0600	1568.1300	1.4991	1.5681	0
05/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5669.3900	5465.2000	5.6694	5.4652	0
05/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	4012.8300	4133.9400	4.0128	4.1339	7,500
05/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2853.4500	2701.3000	2.8535	2.7013	0
05/04/2024	2038 On 02-May-24			Bond Future	131.7144	131.7145	131.7144	131.7145	4,404
05/04/2024	2038 On 01-August-24			Bond Future	132.5821	132.5717	132.5821	132.5717	718
05/04/2024	2038 On 07-November-24			Bond Future	135.7354	135.7184	135.7354	135.7184	0
05/04/2024	2038 On 06-February-25			Bond Future	136.5990	136.5866	136.5990	136.5866	0
05/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1368.9900	1356.6100	1.3690	1.3566	0
05/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2038 On 08-May-25			Bond Future	139.5246	139.5211	139.5246	139.5211	0
05/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	155.3900	158.9500	0.1554	0.1590	0
05/04/2024	2040 On 02-May-24			Bond Future	12.7401	12.6958	77.2119	77.4509	125,038
05/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	2.2000	3.0000	0.0022	0.0030	0
05/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6545.4200	6307.1700	6.5454	6.3072	0
05/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	2.4100	3.2800	0.0024	0.0033	0
05/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6484.4400	6246.2600	6.4844	6.2463	0
05/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	2.6400	3.5900	0.0026	0.0036	0
05/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6423.5600	6185.4600	6.4236	6.1855	0
05/04/2024	2040 On 01-August-24			Bond Future	12.8752	12.8303	74.4039	74.6419	12,732
05/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	793.9500	832.1600	0.7940	0.8322	680
05/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4042.0400	3842.2900	4.0420	3.8423	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	861.1900	901.7800	0.8612	0.9018	0
05/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3884.1400	3686.7700	3.8841	3.6868	0
05/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	878.4600	919.7000	0.8785	0.9197	0
05/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3845.2800	3648.5600	3.8453	3.6486	0
05/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	896.0900	937.9700	0.8961	0.9380	0
05/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3806.8500	3610.7700	3.8069	3.6108	0
05/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2156.7100	2239.7300	2.1567	2.2397	0
05/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2131.5400	1976.6000	2.1315	1.9766	680
05/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2361.6400	2450.6700	2.3616	2.4507	7,500
05/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1968.6900	1819.7600	1.9687	1.8198	0
05/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4141.6000	4280.5800	4.1416	4.2806	0
05/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1054.7000	955.7200	1.0547	0.9557	680
05/04/2024	2040 On 07-November-24			Bond Future	13.0216	12.9754	76.1535	76.3935	8,677
05/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2416.2900	2491.0700	2.4163	2.4911	0
05/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3366.4200	3201.1600	3.3664	3.2012	0
05/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2442.5100	2517.7700	2.4425	2.5178	0
05/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3339.8300	3175.0500	3.3398	3.1751	0
05/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2468.8700	2544.5900	2.4689	2.5446	0
05/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3313.4400	3149.1200	3.3134	3.1491	0
05/04/2024	2040 On 06-February-25			Bond Future	13.1700	13.1213	73.2944	73.5422	0
05/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2687.2000	2644.2500	2.6872	2.6443	0
05/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3818.2000	3527.3800	3.8182	3.5274	0
05/04/2024	2040 On 08-May-25			Bond Future	13.3372	13.2855	74.8428	75.1011	0
05/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1850.1300	1716.5100	1.8501	1.7165	0
05/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5506.8800	5114.9600	5.5069	5.1150	0
05/04/2024	2044 On 02-May-24			Bond Future	12.8087	12.7643	73.3452	73.5848	81,772
05/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	1.3800	2.0900	0.0014	0.0021	0
05/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6729.0100	6490.1600	6.7290	6.4902	0
05/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	1.5200	2.2800	0.0015	0.0023	0
05/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6666.6300	6427.8300	6.6666	6.4278	0
05/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	1.6800	2.4800	0.0017	0.0025	0
05/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6604.3500	6365.5900	6.6044	6.3656	0
05/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	380.2900	434.2200	0.3803	0.4342	0
05/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2075.3100	1889.6800	2.0753	1.8897	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
05/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	885.8400	986.5900	0.8858	0.9866	0
05/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1203.1000	1064.2900	1.2031	1.0643	10,030
05/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1650.2200	1799.0000	1.6502	1.7990	0
05/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	633.0400	542.2600	0.6330	0.5423	10,030
05/04/2024	2044 On 01-August-24			Bond Future	12.9390	12.8939	70.5774	70.8163	42,317
05/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	706.5700	738.2100	0.7066	0.7382	0
05/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4341.1200	4133.8800	4.3411	4.1339	0
05/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	721.8500	753.9400	0.7219	0.7539	0
05/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4298.9300	4092.1400	4.2989	4.0921	0
05/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	737.4800	770.0200	0.7375	0.7700	0
05/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4257.1500	4050.8100	4.2572	4.0508	0
05/04/2024	2044 On 07-November-24			Bond Future	13.0796	13.0333	72.2369	72.4781	200
05/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2365.6900	2437.6800	2.3657	2.4377	0
05/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3308.9800	3139.7700	3.3090	3.1398	0
05/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2391.7800	2464.2800	2.3918	2.4643	0
05/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3282.0000	3113.3000	3.2820	3.1133	0
05/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2418.2200	2491.0100	2.4182	2.4910	0
05/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3255.4400	3087.0300	3.2554	3.0870	0
05/04/2024	2044 On 06-February-25			Bond Future	13.2218	13.1731	69.4181	69.6669	0
05/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2763.5100	2946.3100	2.7635	2.9463	0
05/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3804.5200	3738.4900	3.8045	3.7385	0
05/04/2024	2044 On 08-May-25			Bond Future	13.3812	13.3295	70.8844	71.1435	0
05/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1887.1200	2223.4400	1.8871	2.2234	0
05/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5327.5000	5404.7500	5.3275	5.4048	0
05/04/2024	2046 On 02-May-24			Bond Future	112.9090	113.5132	112.9090	113.5132	11,599
05/04/2024	2046 On 01-August-24			Bond Future	115.4206	116.0290	115.4206	116.0290	4,696
05/04/2024	2046 On 07-November-24			Bond Future	115.9678	116.5855	115.9678	116.5855	0
05/04/2024	2046 On 06-February-25			Bond Future	118.5124	119.1475	118.5124	119.1475	0
05/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4502.4100	5137.5400	4.5024	5.1375	0
05/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2046 On 08-May-25			Bond Future	118.8032	119.4605	118.8032	119.4605	0
05/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3166.8000	2509.4600	3.1668	2.5095	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	2050 On 02-May-24			Bond Future	114.4974	114.6900	114.4974	114.6900	12,171
05/04/2024	2050 On 01-August-24			Bond Future	114.7475	114.9352	114.7475	114.9352	2,554
05/04/2024	2050 On 07-November-24			Bond Future	117.4766	117.6633	117.4766	117.6633	0
05/04/2024	2050 On 06-February-25			Bond Future	117.6972	117.8923	117.6972	117.8923	0
05/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2097.1700	2292.3000	2.0972	2.2923	0
05/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2050 On 08-May-25			Bond Future	120.2178	120.4249	120.2178	120.4249	0
05/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	942.2200	735.1400	0.9422	0.7351	0
05/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	AL37 On 02-May-24			Index Future	936.3650	938.7850	936.3650	938.7850	0
05/04/2024	AL37 On 01-August-24			Index Future	956.9640	959.3600	956.9640	959.3600	0
05/04/2024	AL37 On 07-November-24			Index Future	979.4870	981.8940	979.4870	981.8940	0
05/04/2024	AL37 On 06-February-25			Index Future	1000.7700	1003.2600	1000.7700	1,003.2600	0
05/04/2024	AL37 On 08-May-25			Index Future	1022.0150	1024.6250	1022.0150	1,024.6250	0
05/04/2024	AL7T On 02-May-24			Index Future	1079.9320	1083.3840	1079.9320	1,083.3840	0
05/04/2024	AL7T On 01-August-24			Index Future	1103.6890	1107.1280	1103.6890	1,107.1280	0
05/04/2024	AL7T On 07-November-24			Index Future	1129.6650	1133.1330	1129.6650	1,133.1330	0
05/04/2024	AL7T On 06-February-25			Index Future	1154.2110	1157.7910	1154.2110	1,157.7910	0
05/04/2024	AL7T On 08-May-25			Index Future	1178.7140	1182.4460	1178.7140	1,182.4460	0
05/04/2024	ALBI On 02-May-24			Index Future	940.5080	943.0690	940.5080	943.0690	91
05/04/2024	ALBI On 01-August-24			Index Future	961.1980	963.7390	961.1980	963.7390	0
05/04/2024	ALBI On 07-November-24			Index Future	983.8200	986.3750	983.8200	986.3750	0
05/04/2024	ALBI On 06-February-25			Index Future	1005.1970	1007.8390	1005.1970	1,007.8390	0
05/04/2024	ALBI On 08-May-25			Index Future	1026.5370	1029.3010	1026.5370	1,029.3010	0
05/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	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
05/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	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
05/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	ES33 On 02-May-24			Bond Future	12.9267	12.8774	72.0800	72.2895	0
05/04/2024	ES33 On 01-August-24			Bond Future	13.0857	13.0356	73.6833	73.8916	0
05/04/2024	ES33 On 07-November-24			Bond Future	13.2766	13.2249	71.6325	71.8424	0
05/04/2024	ES33 On 06-February-25			Bond Future	13.4732	13.4184	73.2032	73.4200	0
05/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	528.4000	311.5600	0.5284	0.3116	0
05/04/2024	ES33 On 08-May-25			Bond Future	13.6850	13.6263	70.9652	71.1916	0
05/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3806.8300	3580.4100	3.8068	3.5804	0
05/04/2024	ES42 On 02-May-24			Bond Future	13.2225	13.1834	68.1338	68.3292	0
05/04/2024	ES42 On 01-August-24			Bond Future	13.3620	13.3224	69.6495	69.8436	0
05/04/2024	ES42 On 07-November-24			Bond Future	13.5257	13.4850	67.0373	67.2328	0
05/04/2024	ES42 On 06-February-25			Bond Future	13.6860	13.6431	68.5061	68.7081	0
05/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	112.5700	314.6400	0.1126	0.3146	0
05/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	ES42 On 08-May-25			Bond Future	13.8644	13.8186	65.7021	65.9132	0
05/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2928.7800	2717.6700	2.9288	2.7177	0
05/04/2024	GOVI On 02-May-24			GOVI	926.5170	929.0660	926.5170	929.0660	738
05/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	244530.0000	219040.0000	24.4530	21.9040	0
05/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	244630.0000	219140.0000	24.4630	21.9140	0
05/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	244730.0000	219240.0000	24.4730	21.9240	0
05/04/2024	GOVI On 01-August-24			GOVI	946.8990	949.4280	946.8990	949.4280	0
05/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	35290.0000	60580.0000	3.5290	6.0580	0
05/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	35190.0000	60480.0000	3.5190	6.0480	0
05/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	35090.0000	60380.0000	3.5090	6.0380	0
05/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 07-November-24			GOVI	969.1850	971.7290	969.1850	971.7290	0
05/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	204050.0000	229490.0000	20.4050	22.9490	0
05/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	203950.0000	229390.0000	20.3950	22.9390	0
05/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	203850.0000	229290.0000	20.3850	22.9290	0
05/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 06-February-25			GOVI	990.2440	992.8740	990.2440	992.8740	0
05/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	182440.0000	208740.0000	18.2440	20.8740	0
05/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 08-May-25			GOVI	1011.2660	1014.0170	1011.2660	1,014.0170	0
05/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	107340.0000	79830.0000	10.7340	7.9830	0
05/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/04/2024	IGOV On 02-May-24			Index Future	346.1890	346.7660	346.1890	346.7660	593
05/04/2024	IGOV On 01-August-24			Index Future	353.8900	354.4510	353.8900	354.4510	0
05/04/2024	IGOV On 07-November-24			Index Future	362.3090	362.8660	362.3090	362.8660	0
05/04/2024	IGOV On 06-February-25			Index Future	370.2630	370.8440	370.2630	370.8440	0
05/04/2024	IGOV On 08-May-25			Index Future	378.2030	378.8210	378.2030	378.8210	0
05/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/04/2024	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
05/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3480	91.6500	91.6520	0
05/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3570	91.6500	91.6430	0
05/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
05/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3500	8.3600	91.6500	91.6400	0
05/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.2900	8.3080	91.7100	91.6920	0
05/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.1900	8.2100	91.8100	91.7900	0
05/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.0800	8.1000	91.9200	91.9000	0
05/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0000	8.0480	92.0000	91.9520	0
05/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.9900	8.0300	92.0100	91.9700	0
05/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.0600	8.1000	91.9400	91.9000	0
05/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.0600	8.1000	91.9400	91.9000	0
05/04/2024	R035 On 02-May-24			Bond Future	12.1259	12.0762	82.3215	82.5759	155,061
05/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	11.9300	15.8300	0.0119	0.0158	0
05/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5002.8100	4752.3600	5.0028	4.7524	0
05/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	12.8700	17.0000	0.0129	0.0170	0
05/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	4948.1800	4697.9600	4.9482	4.6980	0
05/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	13.8700	18.2400	0.0139	0.0182	0
05/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	4893.6700	4643.6900	4.8937	4.6437	0
05/04/2024	R035 On 01-August-24			Bond Future	12.2464	12.1960	84.1325	84.3856	15,070
05/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	983.0400	1035.8500	0.9830	1.0359	0
05/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3317.6200	3117.2500	3.3176	3.1173	0
05/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	1001.4500	1055.1700	1.0015	1.0552	0
05/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3283.8700	3084.4100	3.2839	3.0844	0
05/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	1020.0700	1074.5300	1.0201	1.0745	0
05/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3250.3700	3051.6500	3.2504	3.0517	0
05/04/2024	R035 On 07-November-24			Bond Future	12.3937	12.3418	81.5960	81.8513	14,838
05/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2163.5200	2250.0600	2.1635	2.2501	0
05/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3271.0100	3102.2400	3.2710	3.1022	0
05/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2187.7400	2275.0400	2.1877	2.2750	0
05/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3245.2700	3077.2600	3.2453	3.0773	0
05/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2212.0800	2299.8900	2.2121	2.2999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3219.6900	3052.1900	3.2197	3.0522	0
05/04/2024	R035 On 06-February-25			Bond Future	12.5457	12.4908	83.3670	83.6306	0
05/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2725.6200	2783.3700	2.7256	2.7834	0
05/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3379.7300	3173.8500	3.3797	3.1739	0
05/04/2024	R035 On 08-May-25			Bond Future	12.7065	12.6480	80.6155	80.8904	0
05/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1349.5900	1391.0000	1.3496	1.3910	0
05/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	5861.2000	5627.7500	5.8612	5.6278	0
05/04/2024	R053 On 02-May-24			Bond Future	12.6957	12.6512	92.9536	93.2694	5,189
05/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2835.3700	3057.5500	2.8354	3.0576	0
05/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	593.0900	499.5300	0.5931	0.4995	0
05/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2886.1800	3110.3700	2.8862	3.1104	0
05/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	576.3800	484.8300	0.5764	0.4848	0
05/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2937.2200	3163.4000	2.9372	3.1634	0
05/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	560.0000	470.4400	0.5600	0.4704	0
05/04/2024	R053 On 01-August-24			Bond Future	12.8161	12.7709	94.9985	95.3135	0
05/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4180.5500	4311.8700	4.1806	4.3119	0
05/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2046.2200	1862.5200	2.0462	1.8625	0
05/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4223.9800	4356.5600	4.2240	4.3566	0
05/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2023.1900	1840.7500	2.0232	1.8408	0
05/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4267.7700	4401.3900	4.2678	4.4014	0
05/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2000.6200	1819.2200	2.0006	1.8192	0
05/04/2024	R053 On 07-November-24			Bond Future	12.9557	12.9091	91.3609	91.6790	0
05/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3326.7800	3404.0600	3.3268	3.4041	0
05/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4468.1600	4227.3500	4.4682	4.2274	0
05/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3361.4700	3439.6800	3.3615	3.4397	0
05/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4433.2000	4193.3200	4.4332	4.1933	0
05/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3396.6000	3475.4500	3.3966	3.4755	0
05/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4398.7700	4159.5300	4.3988	4.1595	0
05/04/2024	R053 On 06-February-25			Bond Future	13.0938	13.0448	93.3429	93.6710	0
05/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	4026.3600	4084.0800	4.0264	4.0841	0
05/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5063.7900	4793.3600	5.0638	4.7934	0
05/04/2024	R053 On 08-May-25			Bond Future	13.2447	13.1926	89.4460	89.7875	0
05/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3181.8000	3143.8700	3.1818	3.1439	0
05/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7303.0100	6923.6000	7.3030	6.9236	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R186 On 02-May-24			Bond Future	9.1982	9.1512	106.9109	107.0204	66,514
05/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	2864.3900	2754.8700	2.8644	2.7549	0
05/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2840.2700	2730.7500	2.8403	2.7308	0
05/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2816.1500	2706.6300	2.8162	2.7066	0
05/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1283.8500	1387.4800	1.2839	1.3875	2,030
05/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	54.3100	48.4200	0.0543	0.0484	0
05/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2756.1600	2865.5000	2.7562	2.8655	0
05/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	4.0200	3.8400	0.0040	0.0038	2,030
05/04/2024	R186 On 01-August-24			Bond Future	9.2283	9.1798	103.9545	104.0578	25,490
05/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	203.9400	243.5500	0.2039	0.2436	0
05/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1378.9300	1315.2400	1.3789	1.3152	0
05/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	209.5300	249.9600	0.2095	0.2500	0
05/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1362.9400	1300.0700	1.3629	1.3001	0
05/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	215.4100	256.4800	0.2154	0.2565	0
05/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1347.2400	1285.0100	1.3472	1.2850	0
05/04/2024	R186 On 07-November-24			Bond Future	9.2789	9.2260	106.3999	106.5008	35,599
05/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	776.5800	789.4900	0.7766	0.7895	0
05/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1060.6400	972.7100	1.0606	0.9727	0
05/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	787.4200	800.6500	0.7874	0.8007	0
05/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1052.3700	964.7600	1.0524	0.9648	0
05/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	798.3100	811.8800	0.7983	0.8119	0
05/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1044.1600	956.8900	1.0442	0.9569	0
05/04/2024	R186 On 06-February-25			Bond Future	9.3512	9.2883	103.3935	103.5000	0
05/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	713.1900	733.3400	0.7132	0.7333	0
05/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1258.8300	1172.4300	1.2588	1.1724	0
05/04/2024	R186 On 08-May-25			Bond Future	9.4876	9.4091	105.5813	105.6973	0
05/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	312.5900	357.5100	0.3126	0.3575	0
05/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1829.3300	1758.2700	1.8293	1.7583	0
05/04/2024	R202 On 02-May-24			Bond Future	258.9078	258.9087	258.9078	258.9087	4,420
05/04/2024	R202 On 01-August-24			Bond Future	259.5891	259.5691	259.5891	259.5691	428

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R202 On 07-November-24			Bond Future	265.7635	265.7309	265.7635	265.7309	0
05/04/2024	R202 On 06-February-25			Bond Future	266.3818	266.3581	266.3818	266.3581	0
05/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	408.1900	431.8600	0.4082	0.4319	0
05/04/2024	R202 On 08-May-25			Bond Future	272.0877	272.0813	272.0877	272.0813	0
05/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	222.2900	228.7400	0.2223	0.2287	0
05/04/2024	R209 On 02-May-24			Bond Future	12.2137	12.1641	63.7023	63.9262	13,217
05/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	3.4000	6.1600	0.0034	0.0062	0
05/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	4957.3500	4736.1300	4.9574	4.7361	0
05/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	3.7100	6.6700	0.0037	0.0067	0
05/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	4907.7000	4686.6800	4.9077	4.6867	0
05/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	4.0500	7.2100	0.0041	0.0072	0
05/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	4858.1400	4637.3200	4.8581	4.6373	0
05/04/2024	R209 On 01-August-24			Bond Future	12.3268	12.2765	65.1036	65.3273	3,280
05/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	735.3300	775.4900	0.7353	0.7755	0
05/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3226.8200	3043.3200	3.2268	3.0433	0
05/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	749.8900	790.8000	0.7499	0.7908	0
05/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3194.6100	3011.8600	3.1946	3.0119	0
05/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	764.7500	806.4300	0.7648	0.8064	0
05/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3162.7400	2980.7600	3.1627	2.9808	0
05/04/2024	R209 On 07-November-24			Bond Future	12.4590	12.4073	63.4781	63.7040	5,237
05/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1867.7200	1941.1500	1.8677	1.9412	0
05/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	2966.2500	2813.7400	2.9663	2.8137	0
05/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1888.9200	1962.8300	1.8889	1.9628	0
05/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	2942.8200	2790.7900	2.9428	2.7908	0
05/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1910.2400	1984.8200	1.9102	1.9848	0
05/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	2919.5600	2768.2000	2.9196	2.7682	0
05/04/2024	R209 On 06-February-25			Bond Future	12.5911	12.5369	64.8557	65.0887	0
05/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2386.7100	2436.4000	2.3867	2.4364	0
05/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3038.9600	2855.6300	3.0390	2.8556	0
05/04/2024	R209 On 08-May-25			Bond Future	12.7371	12.6797	63.0721	63.3144	0
05/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1305.4600	1365.8300	1.3055	1.3658	0
05/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5013.2000	4831.2200	5.0132	4.8312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R210 On 02-May-24			Bond Future	233.7032	233.4479	233.7032	233.4479	198
05/04/2024	R210 On 01-August-24			Bond Future	238.9019	238.6218	238.9019	238.6218	300
05/04/2024	R210 On 07-November-24			Bond Future	241.2523	240.9549	241.2523	240.9549	0
05/04/2024	R210 On 06-February-25			Bond Future	246.5467	246.2505	246.5467	246.2505	0
05/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6936.6600	6640.5000	6.9367	6.6405	0
05/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	R210 On 08-May-25			Bond Future	248.4219	248.1367	248.4219	248.1367	0
05/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	391.9300	106.6700	0.3919	0.1067	0
05/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/04/2024	R213 On 02-May-24			Bond Future	11.0244	10.9642	82.3501	82.5989	25,660
05/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	10.8800	20.1300	0.0109	0.0201	0
05/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3154.7800	2915.2600	3.1548	2.9153	0
05/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	12.1000	22.0900	0.0121	0.0221	0
05/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3112.7700	2873.9900	3.1128	2.8740	0
05/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	13.4300	24.2100	0.0134	0.0242	0
05/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3070.8900	2832.9000	3.0709	2.8329	0
05/04/2024	R213 On 01-August-24			Bond Future	11.1215	11.0600	84.1617	84.4092	0
05/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	1052.5500	1170.3200	1.0526	1.1703	0
05/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2110.5200	1980.7900	2.1105	1.9808	0
05/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	1070.0700	1188.9400	1.0701	1.1889	0
05/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2087.2700	1958.6400	2.0873	1.9586	0
05/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	1087.5700	1207.5200	1.0876	1.2075	0
05/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2064.0300	1936.4800	2.0640	1.9365	0
05/04/2024	R213 On 07-November-24			Bond Future	11.2478	11.1837	82.5802	82.8296	10,002
05/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	2063.4900	2155.7800	2.0635	2.1558	0
05/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2210.5400	2053.3700	2.2105	2.0534	0
05/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	2084.6400	2177.4100	2.0846	2.1774	0
05/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2192.7300	2036.0400	2.1927	2.0360	0
05/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	2105.6200	2198.8800	2.1056	2.1989	0
05/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2174.7800	2018.5800	2.1748	2.0186	0
05/04/2024	R213 On 06-February-25			Bond Future	11.3828	11.3145	84.3729	84.6305	0
05/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2355.1800	2488.6100	2.3552	2.4886	0
05/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2478.8700	2354.6800	2.4789	2.3547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R213 On 08-May-25			Bond Future	11.5319	11.4582	82.5980	82.8668	0
05/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	977.8000	1018.0700	0.9778	1.0181	0
05/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4769.5600	4541.0900	4.7696	4.5411	0
05/04/2024	R214 On 02-May-24			Bond Future	12.5324	12.4929	59.2901	59.4719	22,240
05/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	2.9500	3.8800	0.0030	0.0039	0
05/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5269.2400	5088.3900	5.2692	5.0884	0
05/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	3.2200	4.2300	0.0032	0.0042	0
05/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5217.0700	5036.3000	5.2171	5.0363	0
05/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	3.5200	4.6100	0.0035	0.0046	0
05/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5164.9900	4984.3000	5.1650	4.9843	0
05/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	218.5600	248.1700	0.2186	0.2482	8,000
05/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2160.9000	2008.7300	2.1609	2.0087	0
05/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	238.2300	269.9700	0.2382	0.2700	5,110
05/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2084.0600	1934.0200	2.0841	1.9340	0
05/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1880.7300	2013.0100	1.8807	2.0130	0
05/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	362.6200	313.1200	0.3626	0.3131	13,110
05/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4312.2700	4486.5700	4.3123	4.4866	0
05/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	41.7200	34.2400	0.0417	0.0342	13,110
05/04/2024	R214 On 01-August-24			Bond Future	12.6410	12.6011	60.5944	60.7753	0
05/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	826.6100	855.5400	0.8266	0.8555	0
05/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3070.0300	2918.0700	3.0700	2.9181	0
05/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	842.6800	871.9700	0.8427	0.8720	0
05/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3038.1000	2886.5000	3.0381	2.8865	0
05/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	859.0600	888.7200	0.8591	0.8887	0
05/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3006.5400	2855.3100	3.0065	2.8553	0
05/04/2024	R214 On 07-November-24			Bond Future	12.7709	12.7300	58.7127	58.8951	0
05/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2051.2600	2104.9000	2.0513	2.1049	0
05/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2820.7300	2691.9600	2.8207	2.6920	0
05/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2073.7300	2127.9200	2.0737	2.1279	0
05/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2797.7300	2669.5100	2.7977	2.6695	0
05/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2096.3100	2150.8700	2.0963	2.1509	0
05/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2774.8800	2647.0300	2.7749	2.6470	0
05/04/2024	R214 On 06-February-25			Bond Future	12.9024	12.8596	59.9870	60.1753	0
05/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2317.6800	2322.4900	2.3177	2.3225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3171.3400	2987.8200	3.1713	2.9878	0
05/04/2024	R214 On 08-May-25			Bond Future	13.0391	12.9937	57.9490	58.1454	0
05/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1641.7200	1637.8800	1.6417	1.6379	0
05/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4507.0000	4306.7600	4.5070	4.3068	0
05/04/2024	R248 On 02-May-24			Bond Future	12.7145	12.6700	72.0754	72.3209	62,304
05/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.2900	0.4600	0.0003	0.0005	0
05/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	7941.2600	7695.9400	7.9413	7.6959	0
05/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.5700	0.8100	0.0006	0.0008	0
05/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7545.5600	7300.3100	7.5456	7.3003	0
05/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.6400	0.8900	0.0006	0.0009	0
05/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7479.9700	7234.7300	7.4800	7.2347	0
05/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.7100	0.9700	0.0007	0.0010	0
05/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7414.4800	7169.2500	7.4145	7.1693	0
05/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	394.0400	447.6700	0.3940	0.4477	0
05/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2161.6300	1969.7700	2.1616	1.9698	0
05/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2695.9800	2887.1800	2.6960	2.8872	0
05/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	320.1000	265.8100	0.3201	0.2658	0
05/04/2024	R248 On 01-August-24			Bond Future	12.8306	12.7854	73.6609	73.9060	196,560
05/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	965.5700	938.4400	0.9656	0.9384	0
05/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3943.3900	3671.2500	3.9434	3.6713	0
05/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	984.4200	957.2500	0.9844	0.9573	0
05/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3904.0600	3631.8800	3.9041	3.6319	0
05/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	1003.4700	976.4300	1.0035	0.9764	0
05/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3865.0100	3592.9600	3.8650	3.5930	0
05/04/2024	R248 On 07-November-24			Bond Future	12.9689	12.9225	70.9417	71.1891	0
05/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2426.2000	2490.5200	2.4262	2.4905	0
05/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3441.9000	3258.8100	3.4419	3.2588	0
05/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2452.8500	2517.9200	2.4529	2.5179	0
05/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3414.1200	3231.7800	3.4141	3.2318	0
05/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2479.6400	2545.4400	2.4796	2.5454	0
05/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3386.5600	3204.9500	3.3866	3.2050	0
05/04/2024	R248 On 06-February-25			Bond Future	13.1092	13.0603	72.4812	72.7364	0
05/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2439.6400	2470.5600	2.4396	2.4706	0
05/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4574.8300	4350.5400	4.5748	4.3505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R248 On 08-May-25			Bond Future	13.2547	13.2029	69.5623	69.8278	0
05/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2135.6500	2374.4700	2.1357	2.3745	0
05/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5629.9400	5603.2200	5.6299	5.6032	0
05/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0