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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	2025 On 01-February-24			Bond Future	175.8500	175.8500	175.8500	175.8500	0
05/02/2024	2025 On 02-May-24			Bond Future	179.7900	179.8155	179.7900	179.8155	9,015
05/02/2024	2025 On 01-August-24			Bond Future	181.9475	181.9730	181.9475	181.9730	0
05/02/2024	2025 On 07-November-24			Bond Future	186.2156	186.2410	186.2156	186.2410	75
05/02/2024	2029 On 01-February-24			Bond Future	127.7200	127.7200	127.7200	127.7200	0
05/02/2024	2029 On 02-May-24			Bond Future	130.2649	130.2847	130.2649	130.2847	7,165
05/02/2024	2029 On 01-August-24			Bond Future	133.1560	133.1759	133.1560	133.1759	728
05/02/2024	2029 On 07-November-24			Bond Future	134.8812	134.9009	134.8812	134.9009	66
05/02/2024	2029 On 06-February-25			Bond Future	137.8128	137.8325	137.8128	137.8325	0
05/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5412.8300	5432.4800	5.4128	5.4325	0
05/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	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
05/02/2024	2029 On 02-May-25			Bond Future	139.0565	139.0757	139.0565	139.0757	0
05/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	1206.5000	1225.7000	1.2065	1.2257	0
05/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	2030 On 01-February-24			Bond Future	11.3600	11.3600	85.8209	85.8209	0
05/02/2024	2030 On 02-May-24			Bond Future	9.8947	9.8110	93.9659	94.3081	134,425
05/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	804.0600	963.1300	0.8041	0.9631	1,000
05/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1767.4400	1584.3100	1.7674	1.5843	0
05/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1077.9900	1264.9900	1.0780	1.2650	0
05/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1424.2500	1269.0500	1.4243	1.2691	0
05/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1097.9500	1286.7700	1.0980	1.2868	0
05/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1403.2500	1249.8700	1.4033	1.2499	0
05/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1117.9400	1308.5700	1.1179	1.3086	0
05/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1382.3000	1230.7300	1.3823	1.2307	0
05/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1893.1300	2137.8300	1.8931	2.1378	1,000
05/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	819.1300	721.6300	0.8191	0.7216	0
05/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3261.8800	3558.3300	3.2619	3.5583	500
05/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	362.3600	316.6100	0.3624	0.3166	0
05/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3926.5100	4237.1800	3.9265	4.2372	1,080
05/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	247.5500	216.0200	0.2476	0.2160	0
05/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4961.8400	5287.2500	4.9618	5.2873	500
05/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	129.6200	112.8300	0.1296	0.1128	0
05/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7901.8200	8242.3900	7.9018	8.2424	0
05/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.0600	10.4300	0.0121	0.0104	1,000
05/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9477.5600	9819.4200	9.4776	9.8194	0
05/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.5600	2.2200	0.0026	0.0022	1,080
05/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12159.9600	12502.1500	12.1600	12.5022	0
05/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1000	0.0900	0.0001	0.0001	500
05/02/2024	2030 On 01-August-24			Bond Future	9.9533	9.8647	92.0231	92.3727	0
05/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2769.4100	3014.4000	2.7694	3.0144	0
05/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1147.0100	1042.4500	1.1470	1.0425	0
05/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2795.5200	3041.5000	2.7955	3.0415	0
05/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1134.6300	1031.0600	1.1346	1.0311	0
05/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2821.5100	3068.4700	2.8215	3.0685	0
05/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1122.1400	1019.5500	1.1221	1.0196	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	2030 On 07-November-24			Bond Future	10.0265	9.9324	94.1570	94.5142	1,652
05/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3897.0100	4157.0200	3.8970	4.1570	0
05/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1243.9200	1146.6700	1.2439	1.1467	0
05/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3923.3000	4184.0100	3.9233	4.1840	0
05/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1233.7000	1137.1500	1.2337	1.1372	0
05/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3949.6400	4211.0600	3.9496	4.2111	0
05/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1223.5600	1127.7200	1.2236	1.1277	0
05/02/2024	2030 On 06-February-25			Bond Future	10.1046	10.0046	92.1707	92.5354	0
05/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3765.8100	4012.0000	3.7658	4.0120	0
05/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1701.1300	1582.6500	1.7011	1.5827	0
05/02/2024	2030 On 02-May-25			Bond Future	10.2181	10.1121	93.9313	94.3026	0
05/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2122.6200	2303.1400	2.1226	2.3031	0
05/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3136.2000	2945.4800	3.1362	2.9455	0
05/02/2024	2032 On 01-February-24			Bond Future	11.8400	11.8400	84.4396	84.4396	0
05/02/2024	2032 On 02-May-24			Bond Future	10.7747	10.7025	87.6131	87.9587	146,408
05/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	638.9200	768.2300	0.6389	0.7682	1,000
05/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2647.5400	2431.2900	2.6475	2.4313	0
05/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	947.4400	1111.0900	0.9474	1.1111	0
05/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2076.9100	1895.0000	2.0769	1.8950	0
05/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	966.9700	1132.5300	0.9670	1.1325	0
05/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2047.9200	1867.9200	2.0479	1.8679	0
05/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	986.9100	1154.3800	0.9869	1.1544	0
05/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2019.3900	1841.3000	2.0194	1.8413	0
05/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	1007.0900	1176.4800	1.0071	1.1765	500
05/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	1991.1200	1814.9500	1.9911	1.8150	0
05/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	1048.0200	1221.2200	1.0480	1.2212	500
05/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1935.2700	1762.9100	1.9353	1.7629	0
05/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1176.6200	1361.1300	1.1766	1.3611	1,550
05/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1774.3500	1613.3000	1.7744	1.6133	0
05/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1696.7400	1918.6600	1.6967	1.9187	1,000
05/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1290.8300	1167.1900	1.2908	1.1672	0
05/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2378.4300	2635.3600	2.3784	2.6354	500
05/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	890.3300	801.7000	0.8903	0.8017	0
05/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2772.9800	3045.2100	2.7730	3.0452	0

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05/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	727.2400	653.9100	0.7272	0.6539	500
05/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3261.0400	3548.5500	3.2610	3.5486	1,550
05/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	570.6800	512.6300	0.5707	0.5126	0
05/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	5011.3600	5332.0600	5.0114	5.3321	0
05/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	247.3200	222.4600	0.2473	0.2225	500
05/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9444.6500	9788.0700	9.4447	9.7881	0
05/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	26.7000	24.5600	0.0267	0.0246	1,000
05/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10569.2100	10913.8700	10.5692	10.9139	0
05/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	11.9700	11.0700	0.0120	0.0111	500
05/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11245.3200	11590.3800	11.2453	11.5904	0
05/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.1400	6.6400	0.0071	0.0066	1,550
05/02/2024	2032 On 01-August-24			Bond Future	10.8588	10.7832	89.5363	89.8893	0
05/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2857.4900	3092.1100	2.8575	3.0921	0
05/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1605.5800	1487.1700	1.6056	1.4872	0
05/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2886.4300	3122.1300	2.8864	3.1221	0
05/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1588.8100	1471.4800	1.5888	1.4715	0
05/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2915.4900	3152.2600	2.9155	3.1523	0
05/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1572.1900	1455.9300	1.5722	1.4559	0
05/02/2024	2032 On 07-November-24			Bond Future	10.9668	10.8873	87.4460	87.8069	1,525
05/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4064.8600	4313.5800	4.0649	4.3136	0
05/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1823.0100	1710.9000	1.8230	1.7109	0
05/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4094.4500	4343.9400	4.0945	4.3439	0
05/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1808.8100	1697.4700	1.8088	1.6975	0
05/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4124.1000	4374.3700	4.1241	4.3744	0
05/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1794.7100	1684.1500	1.7947	1.6842	0
05/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4575.9700	4837.3900	4.5760	4.8374	1,615
05/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1593.7100	1494.3000	1.5937	1.4943	0
05/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10350.9600	10688.5300	10.3510	10.6885	0
05/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	330.3700	307.1100	0.3304	0.3071	1,615
05/02/2024	2032 On 06-February-25			Bond Future	11.0768	10.9935	89.3246	89.6929	0
05/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4714.9100	4970.9600	4.7149	4.9710	0
05/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1938.1200	1825.9000	1.9381	1.8259	0
05/02/2024	2032 On 02-May-25			Bond Future	11.2055	11.1183	86.8724	87.2473	0
05/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2622.3700	2807.2000	2.6224	2.8072	0

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05/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3901.1700	3711.0700	3.9012	3.7111	0
05/02/2024	2033 On 01-February-24			Bond Future	121.4700	121.4700	121.4700	121.4700	0
05/02/2024	2033 On 02-May-24			Bond Future	123.4464	123.3638	123.4464	123.3638	2,042
05/02/2024	2033 On 01-August-24			Bond Future	126.1862	126.1015	126.1862	126.1015	5,737
05/02/2024	2033 On 07-November-24			Bond Future	127.6513	127.5640	127.6513	127.5640	0
05/02/2024	2033 On 06-February-25			Bond Future	130.4259	130.3363	130.4259	130.3363	0
05/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5485.9100	5396.2700	5.4859	5.3963	0
05/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	2033 On 02-May-25			Bond Future	131.4261	131.3339	131.4261	131.3339	0
05/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	806.1400	713.9000	0.8061	0.7139	0
05/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	2037 On 01-February-24			Bond Future	12.3200	12.3200	75.6960	75.6960	0
05/02/2024	2037 On 02-May-24			Bond Future	12.0217	11.9451	79.5647	79.9763	83,757
05/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	554.7000	680.0900	0.5547	0.6801	0
05/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3816.2700	3530.1400	3.8163	3.5301	0
05/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	568.9900	696.4400	0.5690	0.6964	0
05/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3773.8100	3489.7400	3.7738	3.4897	0
05/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	583.3900	712.9200	0.5834	0.7129	0
05/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3731.5100	3449.5200	3.7315	3.4495	0
05/02/2024	2037 On 01-August-24			Bond Future	12.1363	12.0566	77.0555	77.4759	72,241
05/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2453.0100	2690.9900	2.4530	2.6910	0
05/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2697.0100	2514.5600	2.6970	2.5146	0
05/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2481.0300	2720.4000	2.4810	2.7204	0
05/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2672.2600	2491.2000	2.6723	2.4912	0
05/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2508.9800	2749.7300	2.5090	2.7497	1,383
05/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2647.4900	2467.8100	2.6475	2.4678	0
05/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6109.0000	6458.9900	6.1090	6.4590	0
05/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	943.4400	873.0000	0.9434	0.8730	1,383
05/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8600.8300	8986.4100	8.6008	8.9864	0
05/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	443.8300	408.9800	0.4438	0.4090	1,383
05/02/2024	2037 On 07-November-24			Bond Future	12.2654	12.1824	78.8416	79.2714	9,175
05/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4172.6800	4449.9500	4.1727	4.4500	0
05/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2624.3900	2471.8400	2.6244	2.4718	0

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05/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4203.5600	4481.7900	4.2036	4.4818	0
05/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2605.2200	2453.6300	2.6052	2.4536	0
05/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4234.5300	4513.7100	4.2345	4.5137	0
05/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2586.1800	2435.5400	2.5862	2.4355	0
05/02/2024	2037 On 06-February-25			Bond Future	12.3953	12.3089	76.2749	76.7136	0
05/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4754.5700	5036.8700	4.7546	5.0369	0
05/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2940.4100	2783.9300	2.9404	2.7839	0
05/02/2024	2037 On 02-May-25			Bond Future	12.5413	12.4517	77.7294	78.1763	0
05/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3329.4200	3555.6600	3.3294	3.5557	0
05/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4795.5500	4574.9000	4.7956	4.5749	0
05/02/2024	2038 On 01-February-24			Bond Future	135.2700	135.2700	135.2700	135.2700	0
05/02/2024	2038 On 02-May-24			Bond Future	134.4818	134.6527	134.4818	134.6527	5,213
05/02/2024	2038 On 01-August-24			Bond Future	135.4045	135.5788	135.4045	135.5788	0
05/02/2024	2038 On 07-November-24			Bond Future	138.5802	138.7581	138.5802	138.7581	0
05/02/2024	2038 On 06-February-25			Bond Future	139.4773	139.6581	139.4773	139.6581	0
05/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4247.2500	4428.1100	4.2473	4.4281	0
05/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	2038 On 02-May-25			Bond Future	142.1786	142.3623	142.1786	142.3623	0
05/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2498.5700	2682.3300	2.4986	2.6823	0
05/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	2040 On 01-February-24			Bond Future	12.3400	12.3400	77.0700	77.0700	0
05/02/2024	2040 On 02-May-24			Bond Future	12.3985	12.3116	79.0839	79.5719	136,340
05/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	324.7000	424.0700	0.3247	0.4241	0
05/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4995.8300	4607.2800	4.9958	4.6073	0
05/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	334.7900	436.2800	0.3348	0.4363	0
05/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4944.7300	4558.3000	4.9447	4.5583	0
05/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	345.0000	448.6300	0.3450	0.4486	0
05/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4893.8300	4509.5400	4.8938	4.5095	0
05/02/2024	2040 On 01-August-24			Bond Future	12.5205	12.4301	76.3138	76.8122	2,992
05/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2228.0400	2484.3500	2.2280	2.4844	0
05/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3341.1500	3099.0100	3.3412	3.0990	0
05/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2254.9900	2512.9800	2.2550	2.5130	0
05/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3311.9700	3071.5100	3.3120	3.0715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2282.0900	2541.7600	2.2821	2.5418	0
05/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3283.0100	3044.2300	3.2830	3.0442	0
05/02/2024	2040 On 07-November-24			Bond Future	12.6566	12.5626	78.0825	78.5922	8,677
05/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4007.5700	4320.9200	4.0076	4.3209	0
05/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3028.6800	2832.3400	3.0287	2.8323	0
05/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4038.6700	4353.2000	4.0387	4.3532	0
05/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3006.9700	2811.8100	3.0070	2.8118	0
05/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4070.1200	4385.8300	4.0701	4.3858	0
05/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2985.6700	2791.6900	2.9857	2.7917	0
05/02/2024	2040 On 06-February-25			Bond Future	12.7931	12.6953	75.2486	75.7690	0
05/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4463.3500	4775.9600	4.4634	4.7760	0
05/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3640.1700	3432.3200	3.6402	3.4323	0
05/02/2024	2040 On 02-May-25			Bond Future	12.9438	12.8423	76.6828	77.2129	0
05/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3482.7900	3748.9700	3.4828	3.7490	0
05/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5140.3300	4876.4300	5.1403	4.8764	0
05/02/2024	2044 On 01-February-24			Bond Future	12.2800	12.2800	74.0504	74.0504	0
05/02/2024	2044 On 02-May-24			Bond Future	12.5266	12.4293	74.8917	75.4378	81,657
05/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	278.3900	375.7600	0.2784	0.3758	0
05/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5459.5400	5010.8100	5.4595	5.0108	0
05/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	287.2400	386.8000	0.2872	0.3868	0
05/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5405.8700	4959.3300	5.4059	4.9593	0
05/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	296.3800	398.1500	0.2964	0.3982	0
05/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5352.5700	4908.2400	5.3526	4.9082	0
05/02/2024	2044 On 01-August-24			Bond Future	12.6462	12.5452	72.1547	72.7126	26,240
05/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1799.3700	2053.0000	1.7994	2.0530	0
05/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3856.6200	3552.3100	3.8566	3.5523	0
05/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1823.4600	2079.0400	1.8235	2.0790	0
05/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3823.2400	3520.8800	3.8232	3.5209	0
05/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1847.7200	2105.2500	1.8477	2.1053	0
05/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3790.0900	3489.6800	3.7901	3.4897	0
05/02/2024	2044 On 07-November-24			Bond Future	12.7791	12.6740	73.8269	74.3975	0
05/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3906.9500	4248.8100	3.9070	4.2488	0
05/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3260.2300	3031.4800	3.2602	3.0315	0
05/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3937.5800	4280.7700	3.9376	4.2808	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3237.7900	3010.3700	3.2378	3.0104	0
05/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3968.0500	4312.5600	3.9681	4.3126	0
05/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3215.2600	2989.1600	3.2153	2.9892	0
05/02/2024	2044 On 06-February-25			Bond Future	12.9121	12.8028	71.0268	71.6094	0
05/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4333.8100	4677.7100	4.3338	4.6777	0
05/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3766.1500	3527.3900	3.7662	3.5274	0
05/02/2024	2044 On 02-May-25			Bond Future	13.0578	12.9444	72.3803	72.9738	0
05/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3531.5100	3828.1500	3.5315	3.8282	0
05/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5324.3100	5027.4600	5.3243	5.0275	0
05/02/2024	2046 On 01-February-24			Bond Future	121.7300	121.7300	121.7300	121.7300	0
05/02/2024	2046 On 02-May-24			Bond Future	115.5539	116.1077	115.5539	116.1077	16,158
05/02/2024	2046 On 01-August-24			Bond Future	118.1184	118.6841	118.1184	118.6841	0
05/02/2024	2046 On 07-November-24			Bond Future	118.6913	119.2696	118.6913	119.2696	0
05/02/2024	2046 On 06-February-25			Bond Future	121.2701	121.8605	121.2701	121.8605	0
05/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7260.0700	7850.5200	7.2601	7.8505	0
05/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	2046 On 02-May-25			Bond Future	121.3753	121.9764	121.3753	121.9764	0
05/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	6.3600	0.0000	0.0064	0
05/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	594.7400	0.0000	0.5947	0.0000	0
05/02/2024	2050 On 01-February-24			Bond Future	124.5700	124.5700	124.5700	124.5700	0
05/02/2024	2050 On 02-May-24			Bond Future	117.3664	117.3820	117.3664	117.3820	14,107
05/02/2024	2050 On 01-August-24			Bond Future	117.6743	117.6900	117.6743	117.6900	0
05/02/2024	2050 On 07-November-24			Bond Future	120.4343	120.4497	120.4343	120.4497	0
05/02/2024	2050 On 06-February-25			Bond Future	120.6944	120.7094	120.6944	120.7094	0
05/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5094.3700	5109.4400	5.0944	5.1094	0
05/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	2050 On 02-May-25			Bond Future	123.0315	123.0463	123.0315	123.0463	0
05/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1871.5100	1886.3100	1.8715	1.8863	0
05/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
05/02/2024	AL37 On 02-May-24			Index Future	962.4160	965.8360	962.4160	965.8360	0
05/02/2024	AL37 On 01-August-24			Index Future	983.5500	987.0400	983.5500	987.0400	0
05/02/2024	AL37 On 07-November-24			Index Future	1006.3960	1009.9550	1006.3960	1,009.9550	0
05/02/2024	AL37 On 06-February-25			Index Future	1028.0660	1031.6930	1028.0660	1,031.6930	0
05/02/2024	AL37 On 02-May-25			Index Future	1047.8260	1051.5080	1047.8260	1,051.5080	0
05/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
05/02/2024	AL7T On 02-May-24			Index Future	1114.4580	1118.9420	1114.4580	1,118.9420	0
05/02/2024	AL7T On 01-August-24			Index Future	1138.9320	1143.5070	1138.9320	1,143.5070	0
05/02/2024	AL7T On 07-November-24			Index Future	1165.3860	1170.0540	1165.3860	1,170.0540	0
05/02/2024	AL7T On 06-February-25			Index Future	1190.4800	1195.2380	1190.4800	1,195.2380	0
05/02/2024	AL7T On 02-May-25			Index Future	1213.3610	1218.1950	1213.3610	1,218.1950	0
05/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
05/02/2024	ALBI On 02-May-24			Index Future	963.6440	967.9100	963.6440	967.9100	94
05/02/2024	ALBI On 01-August-24			Index Future	984.8050	989.1600	984.8050	989.1600	0
05/02/2024	ALBI On 07-November-24			Index Future	1007.6800	1012.1240	1007.6800	1,012.1240	0
05/02/2024	ALBI On 06-February-25			Index Future	1029.3780	1033.9090	1029.3780	1,033.9090	0
05/02/2024	ALBI On 02-May-25			Index Future	1049.1620	1053.7670	1049.1620	1,053.7670	0
05/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C048 On 28-February-48			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
05/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	ES33 On 01-February-24			Bond Future	13.3100	13.3100	71.9579	71.9579	0
05/02/2024	ES33 On 02-May-24			Bond Future	12.4155	12.3441	74.2938	74.6103	0
05/02/2024	ES33 On 01-August-24			Bond Future	12.5528	12.4783	75.9425	76.2658	0
05/02/2024	ES33 On 07-November-24			Bond Future	12.7235	12.6455	73.9201	74.2508	0
05/02/2024	ES33 On 06-February-25			Bond Future	12.8979	12.8163	75.5243	75.8618	0
05/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1792.6600	2130.2000	1.7927	2.1302	0
05/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	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
05/02/2024	ES33 On 02-May-25			Bond Future	13.0822	12.9970	73.1857	73.5295	0
05/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1435.9800	1092.2300	1.4360	1.0922	0
05/02/2024	ES42 On 01-February-24			Bond Future	13.4000	13.4000	69.2579	69.2579	0
05/02/2024	ES42 On 02-May-24			Bond Future	13.0340	12.8848	69.0829	69.8499	0
05/02/2024	ES42 On 01-August-24			Bond Future	13.1669	13.0118	70.6155	71.3994	0
05/02/2024	ES42 On 07-November-24			Bond Future	13.3267	13.1648	68.0022	68.8042	0
05/02/2024	ES42 On 06-February-25			Bond Future	13.4821	13.3136	69.4760	70.2952	0
05/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1082.5600	1901.7400	1.0826	1.9017	0
05/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	ES42 On 02-May-25			Bond Future	13.6503	13.4751	66.5547	67.3894	0
05/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	1932.0100	1097.3000	1.9320	1.0973	0
05/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
05/02/2024	GOVI On 02-May-24			GOVI	949.8520	954.0350	949.8520	954.0350	723
05/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	30650.0000	0.0000	3.0650	0
05/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	11180.0000	0.0000	1.1180	0.0000	0
05/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	30550.0000	0.0000	3.0550	0
05/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	11280.0000	0.0000	1.1280	0.0000	0
05/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	30450.0000	0.0000	3.0450	0
05/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	11380.0000	0.0000	1.1380	0.0000	0
05/02/2024	GOVI On 01-August-24			GOVI	970.7100	974.9800	970.7100	974.9800	0
05/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	273400.0000	316100.0000	27.3400	31.6100	0
05/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	273300.0000	316000.0000	27.3300	31.6000	0
05/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	273200.0000	315900.0000	27.3200	31.5900	0
05/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	GOVI On 07-November-24			GOVI	993.2580	997.6150	993.2580	997.6150	0
05/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	444780.0000	488350.0000	44.4780	48.8350	0
05/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	444680.0000	488250.0000	44.4680	48.8250	0
05/02/2024	GOVI On 07-November-24	948.79	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
05/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	444580.0000	488150.0000	44.4580	48.8150	0
05/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	GOVI On 06-February-25			GOVI	1014.6450	1019.0870	1014.6450	1,019.0870	0
05/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	426450.0000	470870.0000	42.6450	47.0870	0
05/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	GOVI On 02-May-25			GOVI	1034.1470	1038.6600	1034.1470	1,038.6600	0
05/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	121470.0000	166600.0000	12.1470	16.6600	0
05/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
05/02/2024	IGOV On 02-May-24			Index Future	353.2170	353.6590	353.2170	353.6590	590
05/02/2024	IGOV On 01-August-24			Index Future	361.0580	361.5080	361.0580	361.5080	0
05/02/2024	IGOV On 07-November-24			Index Future	369.5330	369.9890	369.5330	369.9890	0
05/02/2024	IGOV On 06-February-25			Index Future	377.5710	378.0330	377.5710	378.0330	0
05/02/2024	IGOV On 02-May-25			Index Future	384.9020	385.3680	384.9020	385.3680	0
05/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3470	91.6500	91.6530	0
05/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3520	91.6600	91.6480	0
05/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
05/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2400	8.2280	91.7600	91.7720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1500	8.1000	91.8500	91.9000	0
05/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1500	8.1000	91.8500	91.9000	0
05/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9390	7.9040	92.0610	92.0960	0
05/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5900	7.6070	92.4100	92.3930	0
05/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5400	7.5560	92.4600	92.4440	0
05/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3500	7.3820	92.6500	92.6180	0
05/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.3880	7.4100	92.6120	92.5900	0
05/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4500	7.4680	92.5500	92.5320	0
05/02/2024	R035 On 01-February-24			Bond Future	12.1900	12.1900	84.0359	84.0359	0
05/02/2024	R035 On 02-May-24			Bond Future	11.5847	11.5027	85.1567	85.5980	163,560
05/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	754.0500	922.3100	0.7541	0.9223	0
05/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2909.7700	2636.7100	2.9098	2.6367	0
05/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	772.2500	942.9700	0.7723	0.9430	0
05/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2872.4000	2601.8000	2.8724	2.6018	0
05/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	790.5700	963.7400	0.7906	0.9637	0
05/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2835.2100	2567.0600	2.8352	2.5671	0
05/02/2024	R035 On 01-August-24			Bond Future	11.6834	11.5981	87.0262	87.4770	0
05/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2795.8000	3070.8500	2.7958	3.0709	0
05/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2236.6400	2060.8400	2.2366	2.0608	0
05/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2826.1900	3102.6800	2.8262	3.1027	0
05/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2214.8700	2040.5100	2.2149	2.0405	0
05/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2856.9600	3134.9000	2.8570	3.1349	0
05/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2193.5200	2020.6100	2.1935	2.0206	0
05/02/2024	R035 On 07-November-24			Bond Future	11.8102	11.7212	84.5298	84.9907	19,854
05/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4159.2400	4461.6400	4.1592	4.4616	0
05/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2332.9500	2174.4500	2.3330	2.1745	0
05/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4191.0000	4494.4600	4.1910	4.4945	0
05/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2314.7500	2157.3100	2.3148	2.1573	0
05/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4223.1400	4527.6500	4.2231	4.5277	0
05/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2296.9700	2140.5800	2.2970	2.1406	0
05/02/2024	R035 On 06-February-25			Bond Future	11.9399	11.8469	86.3462	86.8167	0
05/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4982.1400	5292.6900	4.9821	5.2927	0
05/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2657.0700	2497.0600	2.6571	2.4971	0
05/02/2024	R035 On 02-May-25			Bond Future	12.0760	11.9794	83.4883	83.9675	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3119.4000	3357.7000	3.1194	3.3577	0
05/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4599.4400	4358.5600	4.5994	4.3586	0
05/02/2024	R053 On 01-February-24			Bond Future	12.9300	12.9300	94.2283	94.2283	0
05/02/2024	R053 On 02-May-24			Bond Future	12.4417	12.3495	94.7837	95.4646	5,189
05/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5133.1800	5685.7900	5.1332	5.6858	0
05/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1060.8400	932.5000	1.0608	0.9325	0
05/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5184.9900	5739.4300	5.1850	5.7394	0
05/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1045.1300	918.6200	1.0451	0.9186	0
05/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5236.7700	5793.0300	5.2368	5.7930	0
05/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1029.4900	904.8000	1.0295	0.9048	0
05/02/2024	R053 On 01-August-24			Bond Future	12.5526	12.4569	96.8642	97.5599	0
05/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6045.3000	6557.7100	6.0453	6.5577	0
05/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2045.2100	1861.9100	2.0452	1.8619	0
05/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6092.5700	6606.5600	6.0926	6.6066	0
05/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2026.0200	1844.3000	2.0260	1.8443	0
05/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6139.9200	6655.4700	6.1399	6.6555	0
05/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2007.0100	1826.8500	2.0070	1.8269	0
05/02/2024	R053 On 07-November-24			Bond Future	12.6852	12.5853	93.2385	93.9499	0
05/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4927.3900	5351.9800	4.9274	5.3520	0
05/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4191.1800	3904.3200	4.1912	3.9043	0
05/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4967.1900	5393.4900	4.9672	5.3935	0
05/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4161.3300	3876.1800	4.1613	3.8762	0
05/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5007.1100	5435.1100	5.0071	5.4351	0
05/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4131.6900	3848.2400	4.1317	3.8482	0
05/02/2024	R053 On 06-February-25			Bond Future	12.8150	12.7111	95.2401	95.9665	0
05/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5655.8200	6087.0000	5.6558	6.0870	0
05/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4795.9800	4500.7500	4.7960	4.5008	0
05/02/2024	R053 On 02-May-25			Bond Future	12.9539	12.8460	91.1963	91.9362	0
05/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4615.9800	4989.4700	4.6160	4.9895	0
05/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6799.0800	6432.6500	6.7991	6.4327	0
05/02/2024	R186 On 01-February-24			Bond Future	9.5100	9.5100	103.7629	103.7629	0
05/02/2024	R186 On 02-May-24			Bond Future	8.7424	8.6649	107.9797	108.1630	94,737
05/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	68.3100	94.5300	0.0683	0.0945	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1863.9000	1706.8400	1.8639	1.7068	0
05/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	71.0700	98.0600	0.0711	0.0981	0
05/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1842.5400	1686.2500	1.8425	1.6863	0
05/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	74.0000	101.8000	0.0740	0.1018	0
05/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1821.3500	1665.8700	1.8214	1.6659	0
05/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2394.8600	2565.5000	2.3949	2.5655	2,030
05/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	96.5200	83.8800	0.0965	0.0839	0
05/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3844.3100	4024.8100	3.8443	4.0248	0
05/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	23.3700	20.5900	0.0234	0.0206	2,030
05/02/2024	R186 On 01-August-24			Bond Future	8.7206	8.6340	105.0418	105.2289	0
05/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	825.7800	927.6000	0.8258	0.9276	0
05/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	913.4500	828.1600	0.9135	0.8282	0
05/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	837.9300	940.5000	0.8379	0.9405	0
05/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	904.0200	819.4800	0.9040	0.8195	0
05/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	850.1700	953.4800	0.8502	0.9535	0
05/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	894.6800	810.8800	0.8947	0.8109	0
05/02/2024	R186 On 07-November-24			Bond Future	8.7167	8.6179	107.4779	107.6689	44,477
05/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1553.5600	1679.5700	1.5536	1.6796	0
05/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	759.6500	694.6400	0.7597	0.6946	0
05/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1566.6100	1693.0900	1.5666	1.6931	0
05/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	753.5900	689.0500	0.7536	0.6891	0
05/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1580.0500	1706.9800	1.5801	1.7070	0
05/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	747.9300	683.8400	0.7479	0.6838	0
05/02/2024	R186 On 06-February-25			Bond Future	8.7186	8.6053	104.4719	104.6667	0
05/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1412.3100	1532.3700	1.4123	1.5324	0
05/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	879.4800	804.7600	0.8795	0.8048	0
05/02/2024	R186 On 02-May-25			Bond Future	8.7894	8.6585	106.4677	106.6657	0
05/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	790.1000	881.4700	0.7901	0.8815	0
05/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1274.1100	1167.4500	1.2741	1.1675	0
05/02/2024	R202 On 01-February-24			Bond Future	261.6500	261.6500	261.6500	261.6500	0
05/02/2024	R202 On 02-May-24			Bond Future	264.7500	264.6796	264.7500	264.6796	4,858
05/02/2024	R202 On 01-August-24			Bond Future	265.5476	265.4750	265.5476	265.4750	0
05/02/2024	R202 On 07-November-24			Bond Future	271.7762	271.7008	271.7762	271.7008	6
05/02/2024	R202 On 06-February-25			Bond Future	272.4697	272.3908	272.4697	272.3908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5679.6600	5600.8400	5.6797	5.6008	0
05/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	R202 On 02-May-25			Bond Future	277.7467	277.6653	277.7467	277.6653	0
05/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5436.7200	5355.2700	5.4367	5.3553	0
05/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	R209 On 01-February-24			Bond Future	12.1300	12.1300	65.3030	65.3030	0
05/02/2024	R209 On 02-May-24			Bond Future	11.7265	11.6551	65.9507	66.2896	13,247
05/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	459.0500	562.3100	0.4591	0.5623	0
05/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3164.5900	2928.9000	3.1646	2.9289	0
05/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	471.4200	576.4800	0.4714	0.5765	0
05/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3127.0000	2893.1100	3.1270	2.8931	0
05/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	484.0200	590.8700	0.4840	0.5909	0
05/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3089.7000	2857.6000	3.0897	2.8576	0
05/02/2024	R209 On 01-August-24			Bond Future	11.8221	11.7481	67.3984	67.7446	1,690
05/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2056.1400	2252.2900	2.0561	2.2523	0
05/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2252.8900	2102.7700	2.2529	2.1028	0
05/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2081.0000	2278.3600	2.0810	2.2784	0
05/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2230.9800	2082.0700	2.2310	2.0821	0
05/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2105.8100	2304.3700	2.1058	2.3044	0
05/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2209.0600	2061.3500	2.2091	2.0614	0
05/02/2024	R209 On 07-November-24			Bond Future	11.9385	11.8615	65.8048	66.1588	5,237
05/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3476.7900	3704.0300	3.4768	3.7040	0
05/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2248.6100	2121.8500	2.2486	2.1219	0
05/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3504.1700	3732.2500	3.5042	3.7323	0
05/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2231.3600	2105.4400	2.2314	2.1054	0
05/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3531.6300	3760.5400	3.5316	3.7605	0
05/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2214.2400	2089.1500	2.2142	2.0892	0
05/02/2024	R209 On 06-February-25			Bond Future	12.0536	11.9738	67.2184	67.5798	0
05/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4164.7900	4400.0500	4.1648	4.4001	0
05/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2454.3200	2328.1800	2.4543	2.3282	0
05/02/2024	R209 On 02-May-25			Bond Future	12.1798	12.0970	65.3520	65.7200	0
05/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2837.1400	3023.2100	2.8371	3.0232	0
05/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4138.6200	3956.7000	4.1386	3.9567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R210 On 01-February-24			Bond Future	240.2500	240.2500	240.2500	240.2500	0
05/02/2024	R210 On 02-May-24			Bond Future	235.2456	235.4637	235.2456	235.4637	198
05/02/2024	R210 On 01-August-24			Bond Future	240.4665	240.6890	240.4665	240.6890	300
05/02/2024	R210 On 07-November-24			Bond Future	242.7758	243.0022	242.7758	243.0022	60
05/02/2024	R210 On 06-February-25			Bond Future	248.0517	248.2823	248.0517	248.2823	0
05/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8441.7000	8672.2500	8.4417	8.6723	0
05/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	R210 On 02-May-25			Bond Future	249.4574	249.6907	249.4574	249.6907	0
05/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1427.3900	1660.6500	1.4274	1.6607	0
05/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2024	R213 On 01-February-24			Bond Future	11.7100	11.7100	80.8513	80.8513	0
05/02/2024	R213 On 02-May-24			Bond Future	10.4157	10.3433	84.9096	85.2208	26,520
05/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	1050.5100	1215.0600	1.0505	1.2151	0
05/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1634.8500	1488.2500	1.6349	1.4883	0
05/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1070.3500	1236.5600	1.0704	1.2366	0
05/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1611.4600	1466.5200	1.6115	1.4665	0
05/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1090.4100	1258.2900	1.0904	1.2583	0
05/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1588.3100	1445.0400	1.5883	1.4450	0
05/02/2024	R213 On 01-August-24			Bond Future	10.4833	10.4074	86.7738	87.0916	0
05/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2868.7100	3089.2800	2.8687	3.0893	0
05/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1314.5500	1217.2800	1.3146	1.2173	0
05/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2895.9600	3117.4200	2.8960	3.1174	0
05/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1301.0300	1204.6500	1.3010	1.2047	0
05/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2923.0700	3145.4300	2.9231	3.1454	0
05/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1287.4000	1191.9200	1.2874	1.1919	0
05/02/2024	R213 On 07-November-24			Bond Future	10.5808	10.5007	85.2259	85.5507	16,163
05/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3959.1500	4191.4100	3.9592	4.1914	0
05/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1460.4900	1367.9000	1.4605	1.3679	0
05/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3986.5500	4219.4700	3.9866	4.2195	0
05/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1448.9300	1357.0000	1.4489	1.3570	0
05/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	4014.0100	4247.5900	4.0140	4.2476	0
05/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1437.4600	1346.1900	1.4375	1.3462	0
05/02/2024	R213 On 06-February-25			Bond Future	10.6839	10.5996	87.0580	87.3895	0
05/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4351.9100	4582.2900	4.3519	4.5823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1790.5700	1689.4200	1.7906	1.6894	0
05/02/2024	R213 On 02-May-25			Bond Future	10.8013	10.7127	85.1680	85.5055	0
05/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2377.6100	2544.6700	2.3776	2.5447	0
05/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3455.1100	3284.6800	3.4551	3.2847	0
05/02/2024	R214 On 01-February-24			Bond Future	12.1500	12.1500	62.5587	62.5587	0
05/02/2024	R214 On 02-May-24			Bond Future	12.2196	12.1329	60.7544	61.1703	20,992
05/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	265.3300	350.0100	0.2653	0.3500	0
05/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4067.3200	3736.0900	4.0673	3.7361	0
05/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	273.5700	360.0800	0.2736	0.3601	0
05/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4023.1200	3693.7200	4.0231	3.6937	0
05/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	281.9900	370.3400	0.2820	0.3703	0
05/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3979.1600	3651.6000	3.9792	3.6516	0
05/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1301.0500	1528.7500	1.3011	1.5288	10,000
05/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1779.0900	1590.8800	1.7791	1.5909	0
05/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1348.2800	1580.2400	1.3483	1.5802	5,610
05/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1729.8100	1545.8600	1.7298	1.5459	0
05/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3551.8400	3900.5500	3.5518	3.9006	0
05/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	569.4300	502.2300	0.5694	0.5022	15,610
05/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5928.7400	6322.0800	5.9287	6.3221	0
05/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	193.8900	171.3200	0.1939	0.1713	15,610
05/02/2024	R214 On 01-August-24			Bond Future	12.3176	12.2279	62.0882	62.5131	0
05/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1831.0900	2052.7700	1.8311	2.0528	0
05/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2580.7000	2377.4500	2.5807	2.3775	0
05/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1854.3200	2077.5300	1.8543	2.0775	0
05/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2555.9300	2354.2100	2.5559	2.3542	0
05/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1877.8600	2102.5900	1.8779	2.1026	0
05/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2531.5300	2331.3300	2.5315	2.3313	0
05/02/2024	R214 On 07-November-24			Bond Future	12.4391	12.3460	60.2216	60.6561	0
05/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3256.3200	3522.1800	3.2563	3.5222	0
05/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2516.8500	2348.1900	2.5169	2.3482	0
05/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3282.9800	3549.9000	3.2830	3.5499	0
05/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2498.0400	2330.4400	2.4980	2.3304	0
05/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3309.7200	3577.6900	3.3097	3.5777	0
05/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2479.3500	2312.8000	2.4794	2.3128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R214 On 06-February-25			Bond Future	12.5609	12.4644	61.5156	61.9592	0
05/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3631.3000	3897.4100	3.6313	3.8974	0
05/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2956.3400	2778.7900	2.9563	2.7788	0
05/02/2024	R214 On 02-May-25			Bond Future	12.6853	12.5855	59.3894	59.8412	0
05/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2940.8600	3170.1500	2.9409	3.1702	0
05/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4246.6200	4024.0600	4.2466	4.0241	0
05/02/2024	R248 On 01-February-24			Bond Future	12.1500	12.1500	77.4840	77.4840	0
05/02/2024	R248 On 02-May-24			Bond Future	12.4318	12.3398	73.6609	74.1904	245,525
05/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	128.8600	183.8900	0.1289	0.1839	0
05/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6484.3500	6009.9100	6.4844	6.0099	0
05/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	161.3500	226.4500	0.1614	0.2265	0
05/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6120.8600	5656.4900	6.1209	5.6565	0
05/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	167.3200	234.1900	0.1673	0.2342	0
05/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6061.1700	5598.5700	6.0612	5.5986	0
05/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	173.4600	242.1300	0.1735	0.2421	0
05/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6001.7500	5540.9500	6.0018	5.5410	0
05/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1780.0400	2087.1700	1.7800	2.0872	0
05/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1962.1500	1739.8100	1.9622	1.7398	0
05/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4589.4400	5040.4500	4.5894	5.0405	0
05/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	628.0800	549.6200	0.6281	0.5496	0
05/02/2024	R248 On 01-August-24			Bond Future	12.5376	12.4422	75.2780	75.8190	13,000
05/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2096.0800	2364.6600	2.0961	2.3647	0
05/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3456.8300	3184.4500	3.4568	3.1845	0
05/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2122.9700	2393.4600	2.1230	2.3935	0
05/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3425.5400	3155.0700	3.4255	3.1551	0
05/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2150.0300	2422.4100	2.1500	2.4224	0
05/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3394.5000	3125.9200	3.3945	3.1259	0
05/02/2024	R248 On 07-November-24			Bond Future	12.6679	12.5686	72.5725	73.1257	0
05/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3799.7000	4130.7000	3.7997	4.1307	0
05/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3184.6300	2962.4400	3.1846	2.9624	0
05/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3830.9300	4163.2900	3.8309	4.1633	0
05/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3161.4300	2940.6000	3.1614	2.9406	0
05/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3862.2600	4195.9600	3.8623	4.1960	0
05/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3138.4100	2918.9200	3.1384	2.9189	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R248 On 06-February-25			Bond Future	12.7988	12.6955	74.1315	74.6963	0
05/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3797.6300	4107.3500	3.7976	4.1074	0
05/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4282.5000	4027.4200	4.2825	4.0274	0
05/02/2024	R248 On 02-May-25			Bond Future	12.9316	12.8245	71.1026	71.6779	0
05/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3472.9200	3759.9400	3.4729	3.7599	0
05/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5281.4700	4993.1500	5.2815	4.9932	0
05/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0