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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	2025 On 02-May-24			Bond Future	179.5752	179.4977	179.5752	179.4977	0
02/05/2024	2025 On 01-August-24			Bond Future	181.7128	181.6012	181.7128	181.6012	5,540
02/05/2024	2025 On 07-November-24			Bond Future	186.0499	185.9353	186.0499	185.9353	4,944
02/05/2024	2029 On 02-May-24			Bond Future	128.3267	128.3303	128.3267	128.3303	0
02/05/2024	2029 On 01-August-24			Bond Future	131.2398	131.1536	131.2398	131.1536	8,481
02/05/2024	2029 On 07-November-24			Bond Future	132.9652	132.8769	132.9652	132.8769	0
02/05/2024	2029 On 06-February-25			Bond Future	135.8883	135.7976	135.8883	135.7976	0
02/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3488.2800	3397.5800	3.4883	3.3976	0
02/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2029 On 08-May-25			Bond Future	137.4134	137.3207	137.4134	137.3207	0
02/05/2024	2029 On 08-May-25	137.85	Call	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
02/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	436.5600	529.3500	0.4366	0.5294	0
02/05/2024	2030 On 02-May-24			Bond Future	10.6300	10.6612	91.0272	90.9049	0
02/05/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2030 On 02-May-24	9.66	Put	Bond Future	3902.0700	4024.3200	3.9021	4.0243	0
02/05/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2030 On 02-May-24	9.81	Put	Bond Future	3284.9500	3407.2000	3.2850	3.4072	0
02/05/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2030 On 02-May-24	9.82	Put	Bond Future	3243.9900	3366.2400	3.2440	3.3662	0
02/05/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2030 On 02-May-24	9.83	Put	Bond Future	3203.0500	3325.3000	3.2031	3.3253	0
02/05/2024	2030 On 02-May-24	10.16	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
02/05/2024	2030 On 02-May-24	10.16	Put	Bond Future	1864.6900	1986.9600	1.8647	1.9870	0
02/05/2024	2030 On 02-May-24	10.62	Call	Bond Future	0.0000	169.3800	0.0000	0.1694	0
02/05/2024	2030 On 02-May-24	10.62	Put	Bond Future	39.1700	330.8000	0.0392	0.3308	0
02/05/2024	2030 On 02-May-24	10.82	Call	Bond Future	740.2700	671.9200	0.7403	0.6719	0
02/05/2024	2030 On 02-May-24	10.82	Put	Bond Future	0.0000	53.9000	0.0000	0.0539	0
02/05/2024	2030 On 02-May-24	11.12	Call	Bond Future	1893.5300	1772.0100	1.8935	1.7720	0
02/05/2024	2030 On 02-May-24	11.12	Put	Bond Future	0.0000	0.7300	0.0000	0.0007	0
02/05/2024	2030 On 02-May-24	11.94	Call	Bond Future	4951.0700	4828.8200	4.9511	4.8288	0
02/05/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2030 On 02-May-24	12.38	Call	Bond Future	6536.3100	6414.0600	6.5363	6.4141	0
02/05/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2030 On 02-May-24	13.15	Call	Bond Future	9221.1700	9098.9200	9.2212	9.0989	0
02/05/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2030 On 01-August-24			Bond Future	10.7264	10.7700	89.0412	88.8765	116,790
02/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	679.1400	644.2200	0.6791	0.6442	600
02/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2657.4000	2787.2400	2.6574	2.7872	0
02/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	890.2200	846.4100	0.8902	0.8464	0
02/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	2249.7300	2370.6800	2.2497	2.3707	0
02/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	904.7100	860.3200	0.9047	0.8603	0
02/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	2225.7300	2346.1000	2.2257	2.3461	0
02/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	919.3600	874.3800	0.9194	0.8744	0
02/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	2201.9000	2321.6800	2.2019	2.3217	0
02/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1471.7700	1406.8900	1.4718	1.4069	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1533.7300	1633.6100	1.5337	1.6336	0
02/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	2892.4900	2790.6900	2.8925	2.7907	0
02/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	720.7500	783.7100	0.7208	0.7837	600
02/05/2024	2030 On 07-November-24			Bond Future	10.8391	10.8856	91.1431	90.9743	33,476
02/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	921.5300	877.4700	0.9215	0.8775	600
02/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3243.8800	3368.6400	3.2439	3.3686	0
02/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1681.9400	1613.5400	1.6819	1.6135	600
02/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	2152.3500	2252.7700	2.1524	2.2528	0
02/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1737.0400	1667.1400	1.7370	1.6671	0
02/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	2097.8200	2196.7400	2.0978	2.1967	0
02/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1755.4500	1685.0400	1.7555	1.6850	0
02/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	2079.7200	2178.1300	2.0797	2.1781	0
02/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1774.2100	1703.3000	1.7742	1.7033	0
02/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	2062.0000	2159.9100	2.0620	2.1599	0
02/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4521.1300	4400.3500	4.5211	4.4004	0
02/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	733.5100	781.5500	0.7335	0.7816	600
02/05/2024	2030 On 06-February-25			Bond Future	10.9621	11.0117	89.1146	88.9419	0
02/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1936.3500	1868.3600	1.9364	1.8684	0
02/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2927.7600	3032.5200	2.9278	3.0325	0
02/05/2024	2030 On 08-May-25			Bond Future	11.1116	11.1645	91.0364	90.8596	0
02/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	977.0700	935.6100	0.9771	0.9356	0
02/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	5038.2100	5173.5200	5.0382	5.1735	0
02/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1407.4100	1353.1800	1.4074	1.3532	1,640
02/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	4137.9600	4260.5000	4.1380	4.2605	0
02/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	1956.0700	1888.2100	1.9561	1.8882	2,280
02/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3379.4400	3488.3500	3.3794	3.4884	0
02/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4245.5400	4138.8000	4.2455	4.1388	0
02/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1786.3600	1856.3900	1.7864	1.8564	1,640
02/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5220.2100	5102.1400	5.2202	5.1021	0
02/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1417.8800	1476.5800	1.4179	1.4766	2,280
02/05/2024	2032 On 02-May-24			Bond Future	11.4850	11.5264	84.3072	84.1196	0
02/05/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	10.30	Put	Bond Future	5610.1300	5797.6500	5.6101	5.7977	0
02/05/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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02/05/2024	2032 On 02-May-24	10.36	Put	Bond Future	5314.5600	5502.0800	5.3146	5.5021	0
02/05/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	10.54	Put	Bond Future	4435.4100	4622.9300	4.4354	4.6229	0
02/05/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	10.55	Put	Bond Future	4386.8900	4574.4100	4.3869	4.5744	0
02/05/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	10.56	Put	Bond Future	4338.4200	4525.9400	4.3384	4.5259	0
02/05/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	10.57	Put	Bond Future	4289.9700	4477.4900	4.2900	4.4775	0
02/05/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	10.59	Put	Bond Future	4193.1900	4380.7100	4.1932	4.3807	0
02/05/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	10.65	Put	Bond Future	3903.6700	4091.1900	3.9037	4.0912	0
02/05/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	10.86	Put	Bond Future	2900.0300	3087.5500	2.9000	3.0876	0
02/05/2024	2032 On 02-May-24	11.09	Call	Bond Future	0.0000	0.3000	0.0000	0.0003	0
02/05/2024	2032 On 02-May-24	11.09	Put	Bond Future	1817.8400	2005.6600	1.8178	2.0057	0
02/05/2024	2032 On 02-May-24	11.21	Call	Bond Future	0.0000	4.8800	0.0000	0.0049	0
02/05/2024	2032 On 02-May-24	11.21	Put	Bond Future	1260.2000	1452.6000	1.2602	1.4526	0
02/05/2024	2032 On 02-May-24	11.28	Call	Bond Future	0.0000	17.2200	0.0000	0.0172	0
02/05/2024	2032 On 02-May-24	11.28	Put	Bond Future	937.0900	1141.8300	0.9371	1.1418	0
02/05/2024	2032 On 02-May-24	11.35	Call	Bond Future	0.0000	48.3700	0.0000	0.0484	0
02/05/2024	2032 On 02-May-24	11.35	Put	Bond Future	615.5800	851.4700	0.6156	0.8515	0
02/05/2024	2032 On 02-May-24	11.81	Call	Bond Future	1458.1000	1288.6800	1.4581	1.2887	0
02/05/2024	2032 On 02-May-24	11.81	Put	Bond Future	0.0000	18.1000	0.0000	0.0181	0
02/05/2024	2032 On 02-May-24	12.90	Call	Bond Future	6112.0100	5924.4900	6.1120	5.9245	0
02/05/2024	2032 On 02-May-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	13.18	Call	Bond Future	7251.3000	7063.7800	7.2513	7.0638	0
02/05/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 02-May-24	13.35	Call	Bond Future	7932.2400	7744.7200	7.9322	7.7447	0
02/05/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2032 On 01-August-24			Bond Future	11.5751	11.6499	86.2800	85.9493	100,501
02/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	919.5900	832.3100	0.9196	0.8323	600
02/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	3015.4900	3258.8800	3.0155	3.2589	0

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02/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	951.4100	861.8200	0.9514	0.8618	0
02/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2955.7900	3196.8700	2.9558	3.1969	0
02/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	967.5700	876.8200	0.9676	0.8768	0
02/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2926.2400	3166.1600	2.9262	3.1662	0
02/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	983.9000	891.9900	0.9839	0.8920	0
02/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2896.8900	3135.6500	2.8969	3.1357	0
02/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1923.5100	1775.0500	1.9235	1.7751	600
02/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1768.9300	1951.1400	1.7689	1.9511	0
02/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	3937.4100	3710.4500	3.9374	3.7105	0
02/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	759.3900	863.1000	0.7594	0.8631	600
02/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4704.5600	4457.3400	4.7046	4.4573	0
02/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	564.3500	647.8000	0.5644	0.6478	11,000
02/05/2024	2032 On 07-November-24			Bond Future	11.7128	11.7916	84.1493	83.8107	52,520
02/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1265.7100	1165.2600	1.2657	1.1653	600
02/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3916.6400	4154.8100	3.9166	4.1548	0
02/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	1925.0800	1790.5500	1.9251	1.7906	0
02/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2979.9600	3184.0500	2.9800	3.1841	0
02/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	1945.7900	1810.3000	1.9458	1.8103	0
02/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2956.8800	3160.0100	2.9569	3.1600	0
02/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	1966.6100	1830.1600	1.9666	1.8302	0
02/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2933.9500	3136.1200	2.9340	3.1361	0
02/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2225.1100	2077.1900	2.2251	2.0772	600
02/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2669.6300	2860.3300	2.6696	2.8603	0
02/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2292.2900	2141.5300	2.2923	2.1415	1,615
02/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2606.7600	2794.6200	2.6068	2.7946	0
02/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	5997.3800	5744.2800	5.9974	5.7443	0
02/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	879.1400	964.6600	0.8791	0.9647	600
02/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7325.8400	7050.8700	7.3258	7.0509	0
02/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	601.9800	665.6300	0.6020	0.6656	1,615
02/05/2024	2032 On 06-February-25			Bond Future	11.8552	11.9381	85.9787	85.6324	0
02/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2801.1600	2646.0100	2.8012	2.6460	0
02/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	3370.2700	3561.3800	3.3703	3.5614	0
02/05/2024	2032 On 08-May-25			Bond Future	12.0108	12.0980	83.6664	83.3124	0
02/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1416.2000	1320.3100	1.4162	1.3203	0

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02/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	6054.6200	6312.7400	6.0546	6.3127	0
02/05/2024	2033 On 02-May-24			Bond Future	120.7736	120.7479	120.7736	120.7479	0
02/05/2024	2033 On 01-August-24			Bond Future	123.2375	123.4045	123.2375	123.4045	7,742
02/05/2024	2033 On 07-November-24			Bond Future	124.6741	124.8449	124.6741	124.8449	0
02/05/2024	2033 On 06-February-25			Bond Future	127.4150	127.5891	127.4150	127.5891	0
02/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2474.9500	2649.1000	2.4750	2.6491	0
02/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2033 On 08-May-25			Bond Future	128.6543	128.8321	128.6543	128.8321	0
02/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1965.7500	1787.8900	1.9658	1.7879	0
02/05/2024	2037 On 02-May-24			Bond Future	12.4500	12.5015	77.3219	77.0585	0
02/05/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2037 On 02-May-24	11.43	Put	Bond Future	5504.3700	5767.8000	5.5044	5.7678	0
02/05/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2037 On 02-May-24	11.44	Put	Bond Future	5447.6200	5711.0500	5.4476	5.7111	0
02/05/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2037 On 02-May-24	11.45	Put	Bond Future	5390.9200	5654.3500	5.3909	5.6544	0
02/05/2024	2037 On 01-August-24			Bond Future	12.5696	12.6389	74.8262	74.4786	192,819
02/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1057.5600	967.0500	1.0576	0.9671	0
02/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3530.8700	3787.9700	3.5309	3.7880	0
02/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1076.0200	984.3000	1.0760	0.9843	0
02/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3496.5600	3752.4500	3.4966	3.7525	0
02/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1094.5300	1001.6100	1.0945	1.0016	1,383
02/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3462.3500	3717.0400	3.4624	3.7170	0
02/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4022.6800	3801.1900	4.0227	3.8012	0
02/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1086.4300	1212.5500	1.0864	1.2126	1,383
02/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6419.7300	6142.6600	6.4197	6.1427	0
02/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	492.0400	562.5800	0.4920	0.5626	1,383
02/05/2024	2037 On 07-November-24			Bond Future	12.7109	12.7832	76.5923	76.2364	9,175
02/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2678.7200	2525.9800	2.6787	2.5260	0
02/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3379.6900	3582.9000	3.3797	3.5829	0
02/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2704.0600	2550.4000	2.7041	2.5504	0
02/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3354.9800	3557.2700	3.3550	3.5573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2729.7400	2575.1400	2.7297	2.5751	0
02/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3330.6500	3532.0000	3.3307	3.5320	0
02/05/2024	2037 On 06-February-25			Bond Future	12.8554	12.9308	73.9965	73.6326	0
02/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3640.0900	3472.0000	3.6401	3.4720	0
02/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	4104.3000	4300.1400	4.1043	4.3001	0
02/05/2024	2037 On 08-May-25			Bond Future	13.0142	13.0929	75.5912	75.2192	3,975
02/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2401.1200	2272.8600	2.4011	2.2729	0
02/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6161.6700	6405.4700	6.1617	6.4055	0
02/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3017.8300	2868.0600	3.0178	2.8681	15,000
02/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5269.8900	5492.1800	5.2699	5.4922	0
02/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4887.5400	4686.1100	4.8875	4.6861	7,500
02/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3548.9400	3719.5700	3.5489	3.7196	0
02/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5026.0400	4821.4100	5.0260	4.8214	7,500
02/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3456.8800	3624.3100	3.4569	3.6243	0
02/05/2024	2038 On 02-May-24			Bond Future	131.5196	131.5640	131.5196	131.5640	0
02/05/2024	2038 On 01-August-24			Bond Future	132.5605	132.3821	132.5605	132.3821	3,564
02/05/2024	2038 On 07-November-24			Bond Future	135.7243	135.5415	135.7243	135.5415	1,615
02/05/2024	2038 On 06-February-25			Bond Future	136.5791	136.3922	136.5791	136.3922	0
02/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	1349.0900	1162.1800	1.3491	1.1622	0
02/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2038 On 08-May-25			Bond Future	139.5586	139.3672	139.5586	139.3672	0
02/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	121.3800	312.8100	0.1214	0.3128	0
02/05/2024	2040 On 02-May-24			Bond Future	12.7200	12.7516	77.3202	77.1505	0
02/05/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2040 On 02-May-24	11.60	Put	Bond Future	6434.8900	6604.5700	6.4349	6.6046	0
02/05/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2040 On 02-May-24	11.61	Put	Bond Future	6373.7000	6543.3800	6.3737	6.5434	0
02/05/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2040 On 02-May-24	11.62	Put	Bond Future	6312.5900	6482.2700	6.3126	6.4823	0
02/05/2024	2040 On 01-August-24			Bond Future	12.8371	12.8907	74.6056	74.3222	44,910
02/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	979.6100	916.7900	0.9796	0.9168	680
02/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	4026.0000	4246.6100	4.0260	4.2466	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1052.5100	985.9900	1.0525	0.9860	0
02/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3873.7600	4090.6700	3.8738	4.0907	0
02/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1071.3000	1003.8400	1.0713	1.0038	0
02/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3836.4200	4052.3900	3.8364	4.0524	0
02/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1090.1500	1021.7500	1.0902	1.0218	0
02/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3799.2100	4014.2400	3.7992	4.0142	0
02/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2398.9300	2276.1000	2.3989	2.2761	0
02/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2172.0600	2332.6600	2.1721	2.3327	680
02/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2606.2500	2476.3000	2.6063	2.4763	7,500
02/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	2011.6000	2165.0800	2.0116	2.1651	0
02/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4390.7500	4211.4200	4.3908	4.2114	0
02/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1102.1500	1206.2500	1.1022	1.2063	680
02/05/2024	2040 On 07-November-24			Bond Future	12.9806	13.0366	76.3665	76.0763	80,938
02/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2842.7300	2720.9700	2.8427	2.7210	0
02/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3579.7800	3748.3100	3.5798	3.7483	0
02/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2869.4600	2746.9500	2.8695	2.7470	0
02/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3553.7000	3721.4800	3.5537	3.7215	0
02/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2896.3100	2773.0400	2.8963	2.7730	0
02/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3527.8000	3694.8200	3.5278	3.6948	0
02/05/2024	2040 On 06-February-25			Bond Future	13.1267	13.1850	73.5151	73.2183	14
02/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3647.5900	3517.6400	3.6476	3.5176	0
02/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4557.8800	4724.7200	4.5579	4.7247	0
02/05/2024	2040 On 08-May-25			Bond Future	13.2859	13.3467	75.0991	74.7956	3,900
02/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2779.6500	2670.1300	2.7797	2.6701	0
02/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6180.1100	6374.0400	6.1801	6.3740	0
02/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3041.7100	2925.2000	3.0417	2.9252	15,000
02/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5801.8900	5988.8300	5.8019	5.9888	0
02/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4774.8700	4619.8600	4.7749	4.6199	7,500
02/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4059.1800	4207.6200	4.0592	4.2076	0
02/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4972.2600	4813.5300	4.9723	4.8135	7,500
02/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3912.9300	4057.6500	3.9129	4.0577	0
02/05/2024	2044 On 02-May-24			Bond Future	12.8050	12.8315	73.3653	73.2228	0
02/05/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2044 On 02-May-24	11.65	Put	Bond Future	6707.6100	6850.0800	6.7076	6.8501	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2044 On 02-May-24	11.66	Put	Bond Future	6645.0900	6787.5600	6.6451	6.7876	0
02/05/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2044 On 02-May-24	11.67	Put	Bond Future	6582.6500	6725.1200	6.5827	6.7251	0
02/05/2024	2044 On 02-May-24	12.50	Call	Bond Future	0.0000	4.0700	0.0000	0.0041	0
02/05/2024	2044 On 02-May-24	12.50	Put	Bond Future	1675.0000	1821.5400	1.6750	1.8215	0
02/05/2024	2044 On 02-May-24	12.75	Call	Bond Future	0.0000	162.0200	0.0000	0.1620	0
02/05/2024	2044 On 02-May-24	12.75	Put	Bond Future	297.2400	601.7300	0.2972	0.6017	0
02/05/2024	2044 On 02-May-24	13.00	Call	Bond Future	1037.2000	961.8600	1.0372	0.9619	0
02/05/2024	2044 On 02-May-24	13.00	Put	Bond Future	0.0000	67.1300	0.0000	0.0671	0
02/05/2024	2044 On 01-August-24			Bond Future	12.9126	12.9661	70.7174	70.4342	119,241
02/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	817.2900	762.0200	0.8173	0.7620	0
02/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4311.8000	4539.7200	4.3118	4.5397	0
02/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	833.4000	777.2400	0.8334	0.7772	0
02/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4270.4400	4497.4700	4.2704	4.4975	0
02/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	849.7100	792.6600	0.8497	0.7927	0
02/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4229.3400	4455.4800	4.2293	4.4555	0
02/05/2024	2044 On 07-November-24			Bond Future	13.0509	13.1067	72.3865	72.0965	234
02/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2847.2400	2726.0500	2.8472	2.7261	0
02/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3640.8800	3809.7100	3.6409	3.8097	0
02/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2873.9300	2751.9900	2.8739	2.7520	0
02/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3614.5000	3782.5800	3.6145	3.7826	0
02/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2900.7200	2778.0400	2.9007	2.7780	0
02/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3588.2900	3755.6300	3.5883	3.7556	0
02/05/2024	2044 On 06-February-25			Bond Future	13.1913	13.2495	69.5739	69.2773	0
02/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3614.9600	3484.4400	3.6150	3.4844	0
02/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4500.2200	4666.2400	4.5002	4.6662	0
02/05/2024	2044 On 08-May-25			Bond Future	13.3436	13.4043	71.0728	70.7696	0
02/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2876.3700	2764.5800	2.8764	2.7646	0
02/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6128.3800	6319.7600	6.1284	6.3198	0
02/05/2024	2046 On 02-May-24			Bond Future	112.8031	112.9498	112.8031	112.9498	0
02/05/2024	2046 On 01-August-24			Bond Future	115.2846	115.4347	115.2846	115.4347	12,200
02/05/2024	2046 On 07-November-24			Bond Future	115.8252	115.9788	115.8252	115.9788	5,116
02/05/2024	2046 On 06-February-25			Bond Future	118.3709	118.5276	118.3709	118.5276	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4360.9300	4517.6200	4.3609	4.5176	0
02/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2046 On 08-May-25			Bond Future	118.6900	118.8504	118.6900	118.8504	0
02/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3280.0400	3119.6300	3.2800	3.1196	0
02/05/2024	2050 On 02-May-24			Bond Future	114.0099	113.7948	114.0099	113.7948	0
02/05/2024	2050 On 01-August-24			Bond Future	114.3991	113.9848	114.3991	113.9848	11,395
02/05/2024	2050 On 07-November-24			Bond Future	117.1295	116.7050	117.1295	116.7050	4,227
02/05/2024	2050 On 06-February-25			Bond Future	117.3321	116.8983	117.3321	116.8983	0
02/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1732.0500	1298.3100	1.7321	1.2983	0
02/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2050 On 08-May-25			Bond Future	119.8916	119.4479	119.8916	119.4479	0
02/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1268.4200	1712.0800	1.2684	1.7121	0
02/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	AL37 On 02-May-24			Index Future	931.3930	929.8600	931.3930	929.8600	0
02/05/2024	AL37 On 01-August-24			Index Future	952.1740	950.0880	952.1740	950.0880	0
02/05/2024	AL37 On 07-November-24			Index Future	974.6580	972.5180	974.6580	972.5180	0
02/05/2024	AL37 On 06-February-25			Index Future	995.8670	993.6750	995.8670	993.6750	0
02/05/2024	AL37 On 08-May-25			Index Future	1017.3930	1015.1480	1017.3930	1,015.1480	0
02/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1075.2310	1078.1680	1,075.2310	0
02/05/2024	AL7T On 01-August-24			Index Future	1103.3240	1098.6210	1103.3240	1,098.6210	0
02/05/2024	AL7T On 07-November-24			Index Future	1129.3770	1124.5580	1129.3770	1,124.5580	0
02/05/2024	AL7T On 06-February-25			Index Future	1153.9530	1149.0230	1153.9530	1,149.0230	0
02/05/2024	AL7T On 08-May-25			Index Future	1178.8960	1173.8530	1178.8960	1,173.8530	0
02/05/2024	ALBI On 02-May-24			Index Future	939.2000	937.1670	939.2000	937.1670	0
02/05/2024	ALBI On 01-August-24			Index Future	960.8080	957.5530	960.8080	957.5530	91
02/05/2024	ALBI On 07-November-24			Index Future	983.4960	980.1600	983.4960	980.1600	16
02/05/2024	ALBI On 06-February-25			Index Future	1004.8970	1001.4830	1004.8970	1,001.4830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	ALBI On 08-May-25			Index Future	1026.6190	1023.1250	1026.6190	1,023.1250	0
02/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	ES33 On 02-May-24			Bond Future	12.8500	12.8968	72.4062	72.2068	0
02/05/2024	ES33 On 01-August-24			Bond Future	12.9890	13.0587	74.0863	73.7954	0
02/05/2024	ES33 On 07-November-24			Bond Future	13.1736	13.2468	72.0514	71.7534	0
02/05/2024	ES33 On 06-February-25			Bond Future	13.3645	13.4412	73.6341	73.3294	0
02/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	97.4600	402.2100	0.0975	0.4022	0
02/05/2024	ES33 On 08-May-25			Bond Future	13.5635	13.6440	71.4349	71.1232	0
02/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3337.0900	3648.7700	3.3371	3.6488	0
02/05/2024	ES42 On 02-May-24			Bond Future	13.1850	13.2116	68.3210	68.1883	0
02/05/2024	ES42 On 01-August-24			Bond Future	13.3004	13.3540	69.9519	69.6885	0
02/05/2024	ES42 On 07-November-24			Bond Future	13.4601	13.5161	67.3529	67.0830	0
02/05/2024	ES42 On 06-February-25			Bond Future	13.6170	13.6755	68.8317	68.5557	0
02/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	438.1800	162.1900	0.4382	0.1622	0
02/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	ES42 On 08-May-25			Bond Future	13.7863	13.8473	66.0629	65.7807	0
02/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2567.9500	2850.1500	2.5680	2.8502	0
02/05/2024	GOVI On 02-May-24			GOVI	925.0210	923.0010	925.0210	923.0010	0
02/05/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	GOVI On 02-May-24	950.97	Put	GOVI	259490.0000	279690.0000	25.9490	27.9690	0
02/05/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	GOVI On 02-May-24	950.98	Put	GOVI	259590.0000	279790.0000	25.9590	27.9790	0
02/05/2024	GOVI On 02-May-24	950.99	Call	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
02/05/2024	GOVI On 02-May-24	950.99	Put	GOVI	259690.0000	279890.0000	25.9690	27.9890	0
02/05/2024	GOVI On 01-August-24			GOVI	946.2850	943.0800	946.2850	943.0800	727
02/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	29150.0000	0.0000	2.9150	0.0000	0
02/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	2900.0000	0.0000	0.2900	0
02/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	29050.0000	0.0000	2.9050	0.0000	0
02/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	3000.0000	0.0000	0.3000	0
02/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	28950.0000	0.0000	2.8950	0.0000	0
02/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	3100.0000	0.0000	0.3100	0
02/05/2024	GOVI On 07-November-24			GOVI	968.6300	965.3450	968.6300	965.3450	0
02/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	198500.0000	165650.0000	19.8500	16.5650	0
02/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	198400.0000	165550.0000	19.8400	16.5550	0
02/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	198300.0000	165450.0000	19.8300	16.5450	0
02/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	GOVI On 06-February-25			GOVI	989.7080	986.3460	989.7080	986.3460	0
02/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	177080.0000	143460.0000	17.7080	14.3460	0
02/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	GOVI On 08-May-25			GOVI	1011.1010	1007.6600	1011.1010	1,007.6600	0
02/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	108990.0000	143400.0000	10.8990	14.3400	0
02/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1010	345.1960	345.1010	0
02/05/2024	IGOV On 01-August-24			Index Future	352.9560	352.6940	352.9560	352.6940	586
02/05/2024	IGOV On 07-November-24			Index Future	361.3810	361.1120	361.3810	361.1120	16
02/05/2024	IGOV On 06-February-25			Index Future	369.3270	369.0500	369.3270	369.0500	0
02/05/2024	IGOV On 08-May-25			Index Future	377.3900	377.1050	377.3900	377.1050	0
02/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3350	8.3400	91.6650	91.6600	0
02/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3450	8.3400	91.6550	91.6600	0
02/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
02/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
02/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
02/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
02/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
02/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
02/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
02/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
02/05/2024	R035 On 02-May-24			Bond Future	12.1100	12.1564	82.4027	82.1655	0
02/05/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R035 On 02-May-24	11.19	Put	Bond Future	4909.7200	5146.8400	4.9097	5.1468	0
02/05/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R035 On 02-May-24	11.20	Put	Bond Future	4854.1500	5091.2700	4.8542	5.0913	0
02/05/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R035 On 02-May-24	11.21	Put	Bond Future	4798.6400	5035.7600	4.7986	5.0358	0
02/05/2024	R035 On 01-August-24			Bond Future	12.2079	12.2823	84.3258	83.9527	75,775
02/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1171.2800	1065.3800	1.1713	1.0654	0
02/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3312.4800	3579.7000	3.3125	3.5797	0
02/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1190.8700	1083.6500	1.1909	1.0837	0
02/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3279.9100	3545.8100	3.2799	3.5458	0
02/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1210.6600	1102.1100	1.2107	1.1021	0
02/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3247.5800	3512.1500	3.2476	3.5122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2124.6300	1962.9000	2.1246	1.9629	5,100
02/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2164.1800	2375.5700	2.1642	2.3756	0
02/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2845.6600	2650.4400	2.8457	2.6504	0
02/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1640.1400	1818.0400	1.6401	1.8180	5,100
02/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3000.8200	2799.1500	3.0008	2.7992	0
02/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1549.5200	1720.9700	1.5495	1.7210	2,740
02/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4892.9400	4628.8700	4.8929	4.6289	0
02/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	807.2100	916.2600	0.8072	0.9163	7,500
02/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5003.8700	4736.9100	5.0039	4.7369	0
02/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	778.0200	884.1800	0.7780	0.8842	8,650
02/05/2024	R035 On 07-November-24			Bond Future	12.3520	12.4299	81.8008	81.4188	90,250
02/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2558.1300	2397.9200	2.5581	2.3979	0
02/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3460.8200	3682.6400	3.4608	3.6826	0
02/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2582.9300	2421.7100	2.5829	2.4217	0
02/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3435.6600	3656.4700	3.4357	3.6565	0
02/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2607.8400	2445.6100	2.6078	2.4456	0
02/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3410.6500	3630.4500	3.4107	3.6305	0
02/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2632.6300	2469.4000	2.6326	2.4694	1,000
02/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3385.5700	3604.3700	3.3856	3.6044	0
02/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5716.6600	5461.8300	5.7167	5.4618	0
02/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1553.4100	1680.6100	1.5534	1.6806	1,000
02/05/2024	R035 On 06-February-25			Bond Future	12.5015	12.5829	83.5794	83.1888	0
02/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3533.9900	3353.7700	3.5340	3.3538	0
02/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3975.6800	4186.0700	3.9757	4.1861	0
02/05/2024	R035 On 08-May-25			Bond Future	12.6532	12.7384	80.8657	80.4664	0
02/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2143.3700	2014.6000	2.1434	2.0146	0
02/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6404.7900	6675.3200	6.4048	6.6753	0
02/05/2024	R053 On 02-May-24			Bond Future	12.6600	12.6864	93.2067	93.0195	0
02/05/2024	R053 On 02-May-24	13.02	Call	Bond Future	2495.3400	2318.4800	2.4953	2.3185	0
02/05/2024	R053 On 02-May-24	13.02	Put	Bond Future	0.0000	10.2900	0.0000	0.0103	0
02/05/2024	R053 On 02-May-24	13.03	Call	Bond Future	2562.8600	2384.5600	2.5629	2.3846	0
02/05/2024	R053 On 02-May-24	13.03	Put	Bond Future	0.0000	8.8500	0.0000	0.0089	0
02/05/2024	R053 On 02-May-24	13.04	Call	Bond Future	2630.2800	2450.7200	2.6303	2.4507	0
02/05/2024	R053 On 02-May-24	13.04	Put	Bond Future	0.0000	7.5900	0.0000	0.0076	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	R053 On 01-August-24			Bond Future	12.7563	12.8097	95.4158	95.0428	0
02/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4587.3400	4384.0200	4.5873	4.3840	0
02/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	2035.6900	2205.3300	2.0357	2.2053	0
02/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4631.4000	4426.8800	4.6314	4.4269	0
02/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	2013.2900	2181.7300	2.0133	2.1817	0
02/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4675.6100	4469.8900	4.6756	4.4699	0
02/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1991.1400	2158.3800	1.9911	2.1584	0
02/05/2024	R053 On 07-November-24			Bond Future	12.8921	12.9479	91.7957	91.4137	0
02/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3943.5100	3778.8100	3.9435	3.7788	0
02/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4650.0700	4867.3200	4.6501	4.8673	0
02/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3979.4700	3813.7900	3.9795	3.8138	0
02/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4616.3800	4832.6500	4.6164	4.8327	0
02/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4015.5700	3848.9100	4.0156	3.8489	0
02/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4582.9200	4798.2100	4.5829	4.7982	0
02/05/2024	R053 On 06-February-25			Bond Future	13.0270	13.0852	93.7907	93.4002	0
02/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5187.6200	5009.3000	5.1876	5.0093	0
02/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5777.1800	5989.3500	5.7772	5.9894	0
02/05/2024	R053 On 08-May-25			Bond Future	13.1693	13.2300	89.9411	89.5418	0
02/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4060.2600	3905.4200	4.0603	3.9054	0
02/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7686.3500	7930.8200	7.6864	7.9308	0
02/05/2024	R186 On 02-May-24			Bond Future	9.3700	9.4309	106.5116	106.3706	0
02/05/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R186 On 02-May-24	7.99	Put	Bond Future	3263.6600	3404.7400	3.2637	3.4047	0
02/05/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R186 On 02-May-24	8.00	Put	Bond Future	3239.5400	3380.6200	3.2395	3.3806	0
02/05/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R186 On 02-May-24	8.01	Put	Bond Future	3215.4200	3356.5000	3.2154	3.3565	0
02/05/2024	R186 On 02-May-24	9.73	Call	Bond Future	830.2700	689.7900	0.8303	0.6898	0
02/05/2024	R186 On 02-May-24	9.73	Put	Bond Future	0.0000	0.6000	0.0000	0.0006	0
02/05/2024	R186 On 02-May-24	10.40	Call	Bond Future	2352.8700	2211.7900	2.3529	2.2118	0
02/05/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R186 On 01-August-24			Bond Future	9.3826	9.5010	103.6271	103.3765	89,018
02/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	93.9900	66.9600	0.0940	0.0670	0
02/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1596.3500	1819.9100	1.5964	1.8199	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	97.3900	69.5500	0.0974	0.0696	0
02/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1578.1700	1800.9200	1.5782	1.8009	0
02/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	101.0000	72.3100	0.1010	0.0723	0
02/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1560.2000	1782.1000	1.5602	1.7821	0
02/05/2024	R186 On 07-November-24			Bond Future	9.4506	9.5862	106.0736	105.8169	34,960
02/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	564.6900	474.8600	0.5647	0.4749	0
02/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	1175.0700	1341.9300	1.1751	1.3419	0
02/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	574.3600	483.5800	0.5744	0.4836	0
02/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	1165.6300	1331.5400	1.1656	1.3315	0
02/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	583.8100	492.0900	0.5838	0.4921	0
02/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	1155.9800	1320.9500	1.1560	1.3210	0
02/05/2024	R186 On 06-February-25			Bond Future	9.5460	9.7021	103.0642	102.8016	0
02/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	495.7600	413.1400	0.4958	0.4131	0
02/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1370.6200	1550.6100	1.3706	1.5506	0
02/05/2024	R186 On 08-May-25			Bond Future	9.6872	9.8702	105.2875	105.0189	0
02/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	312.8000	257.5600	0.3128	0.2576	0
02/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	2123.3800	2336.7600	2.1234	2.3368	0
02/05/2024	R202 On 02-May-24			Bond Future	258.3472	258.1907	258.3472	258.1907	0
02/05/2024	R202 On 01-August-24			Bond Future	259.0341	258.7715	259.0341	258.7715	441
02/05/2024	R202 On 07-November-24			Bond Future	265.2168	264.9476	265.2168	264.9476	460
02/05/2024	R202 On 06-February-25			Bond Future	265.8019	265.5266	265.8019	265.5266	0
02/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	988.1200	1263.4000	0.9881	1.2634	0
02/05/2024	R202 On 08-May-25			Bond Future	271.6011	271.3188	271.6011	271.3188	0
02/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	708.9300	991.2000	0.7089	0.9912	0
02/05/2024	R209 On 02-May-24			Bond Future	12.1900	12.2363	63.8092	63.6006	0
02/05/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R209 On 02-May-24	11.17	Put	Bond Future	4847.0200	5055.6400	4.8470	5.0556	0
02/05/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R209 On 02-May-24	11.18	Put	Bond Future	4797.0600	5005.6800	4.7971	5.0057	0
02/05/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R209 On 02-May-24	11.19	Put	Bond Future	4747.1600	4955.7800	4.7472	4.9558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	R209 On 01-August-24			Bond Future	12.2850	12.3538	65.2893	64.9840	15,309
02/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	848.5500	772.9000	0.8486	0.7729	0
02/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3154.3400	3384.0600	3.1543	3.3841	0
02/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	864.0500	787.3400	0.8641	0.7873	0
02/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3123.0700	3351.7300	3.1231	3.3517	0
02/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	879.7200	801.9500	0.8797	0.8020	0
02/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3092.0100	3319.6100	3.0920	3.3196	0
02/05/2024	R209 On 07-November-24			Bond Future	12.4143	12.4860	63.6734	63.3607	5,237
02/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2220.8200	2091.6000	2.2208	2.0916	0
02/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3124.0600	3307.5500	3.1241	3.3076	0
02/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2242.6000	2112.5600	2.2426	2.1126	0
02/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	3101.2100	3283.8800	3.1012	3.2839	0
02/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2264.4800	2133.6100	2.2645	2.1336	0
02/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	3078.5100	3260.3500	3.0785	3.2604	0
02/05/2024	R209 On 06-February-25			Bond Future	12.5441	12.6186	65.0577	64.7379	0
02/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3111.9100	2964.9800	3.1119	2.9650	0
02/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3562.1900	3734.9800	3.5622	3.7350	0
02/05/2024	R209 On 08-May-25			Bond Future	12.6821	12.7596	63.3042	62.9774	0
02/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2038.3000	1927.7800	2.0383	1.9278	0
02/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5513.8900	5730.1500	5.5139	5.7302	0
02/05/2024	R210 On 02-May-24			Bond Future	233.7451	233.4016	233.7451	233.4016	0
02/05/2024	R210 On 01-August-24			Bond Future	238.8438	238.5365	238.8438	238.5365	1,336
02/05/2024	R210 On 07-November-24			Bond Future	241.1928	240.8781	241.1928	240.8781	0
02/05/2024	R210 On 06-February-25			Bond Future	246.4947	246.1724	246.4947	246.1724	0
02/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	6884.7400	6562.4000	6.8847	6.5624	0
02/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R210 On 08-May-25			Bond Future	248.4423	248.1130	248.4423	248.1130	0
02/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	412.3400	82.9700	0.4123	0.0830	0
02/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R213 On 02-May-24			Bond Future	11.1450	11.1863	81.8547	81.6861	0
02/05/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R213 On 02-May-24	10.28	Put	Bond Future	3639.2500	3807.8400	3.6393	3.8078	0
02/05/2024	R213 On 02-May-24	10.29	Call	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
02/05/2024	R213 On 02-May-24	10.29	Put	Bond Future	3596.0200	3764.6100	3.5960	3.7646	0
02/05/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R213 On 02-May-24	10.30	Put	Bond Future	3552.8100	3721.4000	3.5528	3.7214	0
02/05/2024	R213 On 01-August-24			Bond Future	11.2375	11.2966	83.6978	83.4630	25,429
02/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	942.9700	876.7800	0.9430	0.8768	0
02/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2464.8600	2633.4700	2.4649	2.6335	0
02/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	958.2700	891.2500	0.9583	0.8913	0
02/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2439.3900	2607.1700	2.4394	2.6072	0
02/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	973.7200	905.8600	0.9737	0.9059	0
02/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2414.1000	2581.0400	2.4141	2.5810	0
02/05/2024	R213 On 07-November-24			Bond Future	11.3686	11.4310	82.1121	81.8716	10,002
02/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	1771.7500	1672.8300	1.7718	1.6728	0
02/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2386.8700	2528.4600	2.3869	2.5285	0
02/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	1790.8400	1691.2100	1.7908	1.6912	0
02/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2367.0000	2507.8800	2.3670	2.5079	0
02/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	1810.0400	1709.6900	1.8100	1.7097	0
02/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2347.2700	2487.4300	2.3473	2.4874	0
02/05/2024	R213 On 06-February-25			Bond Future	11.5095	11.5754	83.8977	83.6517	0
02/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2377.1600	2270.2700	2.3772	2.2703	0
02/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2976.0400	3115.1500	2.9760	3.1152	0
02/05/2024	R213 On 08-May-25			Bond Future	11.6564	11.7261	82.1459	81.8943	0
02/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1179.8600	1115.3000	1.1799	1.1153	0
02/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5423.7400	5610.7500	5.4237	5.6108	0
02/05/2024	R214 On 02-May-24			Bond Future	12.5050	12.5313	59.4161	59.2954	0
02/05/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R214 On 02-May-24	11.46	Put	Bond Future	5140.2900	5261.0100	5.1403	5.2610	0
02/05/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R214 On 02-May-24	11.47	Put	Bond Future	5087.8500	5208.5700	5.0879	5.2086	0
02/05/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R214 On 02-May-24	11.48	Put	Bond Future	5035.4700	5156.1900	5.0355	5.1562	0
02/05/2024	R214 On 02-May-24	12.12	Call	Bond Future	0.0000	0.4700	0.0000	0.0005	0
02/05/2024	R214 On 02-May-24	12.12	Put	Bond Future	1816.3400	1937.5300	1.8163	1.9375	0
02/05/2024	R214 On 02-May-24	12.14	Call	Bond Future	0.0000	0.7600	0.0000	0.0008	0
02/05/2024	R214 On 02-May-24	12.14	Put	Bond Future	1719.8300	1841.3100	1.7198	1.8413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	R214 On 02-May-24	12.87	Call	Bond Future	1644.1100	1528.2100	1.6441	1.5282	0
02/05/2024	R214 On 02-May-24	12.87	Put	Bond Future	0.0000	4.8200	0.0000	0.0048	0
02/05/2024	R214 On 02-May-24	13.52	Call	Bond Future	4396.5500	4275.8300	4.3966	4.2758	0
02/05/2024	R214 On 02-May-24	13.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R214 On 01-August-24			Bond Future	12.5900	12.6430	60.8262	60.5852	10,484
02/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1014.1200	951.0200	1.0141	0.9510	0
02/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3025.7400	3203.6800	3.0257	3.2037	0
02/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1031.4200	967.4700	1.0314	0.9675	0
02/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2995.0400	3172.1300	2.9950	3.1721	0
02/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1048.9900	984.2000	1.0490	0.9842	0
02/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2964.6700	3140.9200	2.9647	3.1409	0
02/05/2024	R214 On 07-November-24			Bond Future	12.7167	12.7719	58.9549	58.7081	1,770
02/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2438.3200	2332.8500	2.4383	2.3329	0
02/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2965.5300	3106.9100	2.9655	3.1069	0
02/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2461.3800	2355.2500	2.4614	2.3553	0
02/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2943.1200	3083.8400	2.9431	3.0838	0
02/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2484.7200	2377.9300	2.4847	2.3779	0
02/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2921.0300	3061.0900	2.9210	3.0611	0
02/05/2024	R214 On 06-February-25			Bond Future	12.8457	12.9030	60.2367	59.9843	0
02/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3159.0600	3046.3300	3.1591	3.0463	0
02/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3762.9700	3902.6700	3.7630	3.9027	0
02/05/2024	R214 On 08-May-25			Bond Future	12.9747	13.0342	58.2281	57.9700	0
02/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2461.8800	2364.9300	2.4619	2.3649	0
02/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5048.0900	5209.2300	5.0481	5.2092	0
02/05/2024	R248 On 02-May-24			Bond Future	12.7000	12.7263	72.1552	72.0104	0
02/05/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R248 On 02-May-24	11.40	Put	Bond Future	7861.2200	8006.0200	7.8612	8.0060	0
02/05/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R248 On 02-May-24	11.46	Put	Bond Future	7465.2400	7610.0400	7.4652	7.6100	0
02/05/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R248 On 02-May-24	11.47	Put	Bond Future	7399.5800	7544.3800	7.3996	7.5444	0
02/05/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2024	R248 On 02-May-24	11.48	Put	Bond Future	7334.0200	7478.8200	7.3340	7.4788	0
02/05/2024	R248 On 02-May-24	12.40	Call	Bond Future	0.0000	4.9500	0.0000	0.0050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2024	R248 On 02-May-24	12.40	Put	Bond Future	1687.8400	1837.5900	1.6878	1.8376	0
02/05/2024	R248 On 02-May-24	13.16	Call	Bond Future	2455.6300	2312.4500	2.4556	2.3125	0
02/05/2024	R248 On 02-May-24	13.16	Put	Bond Future	0.0000	1.6200	0.0000	0.0016	0
02/05/2024	R248 On 01-August-24			Bond Future	12.7981	12.8462	73.8372	73.5767	244,530
02/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1089.8100	1029.4000	1.0898	1.0294	0
02/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3891.3500	4091.5100	3.8914	4.0915	0
02/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1109.4000	1048.1300	1.1094	1.0481	0
02/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3852.7600	4052.0600	3.8528	4.0521	0
02/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1129.2100	1067.0500	1.1292	1.0671	0
02/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3814.4700	4012.8800	3.8145	4.0129	0
02/05/2024	R248 On 07-November-24			Bond Future	12.9339	12.9841	71.1282	70.8614	11,423
02/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2925.4700	2815.4800	2.9255	2.8155	0
02/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3754.6500	3911.5100	3.7547	3.9115	0
02/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2952.8100	2842.1400	2.9528	2.8421	0
02/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3727.5600	3883.7400	3.7276	3.8837	0
02/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2980.2600	2868.9000	2.9803	2.8689	0
02/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3700.6600	3856.1500	3.7007	3.8562	0
02/05/2024	R248 On 06-February-25			Bond Future	13.0722	13.1245	72.6745	72.4017	0
02/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3217.9700	3110.1000	3.2180	3.1101	0
02/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	5159.8300	5324.8000	5.1598	5.3248	0
02/05/2024	R248 On 08-May-25			Bond Future	13.2105	13.2650	69.7887	69.5098	0
02/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2973.5400	2870.7100	2.9735	2.8707	0
02/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6241.3400	6417.4500	6.2413	6.4175	0
02/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0