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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For July 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	2025 On 01-August-24			Bond Future	181.7056	181.8927	181.7056	181.8927	4,600
01/07/2024	2025 On 07-November-24			Bond Future	186.0107	186.2019	186.0107	186.2019	4,870
01/07/2024	2029 On 01-August-24			Bond Future	131.3835	131.6193	131.3835	131.6193	9,944
01/07/2024	2029 On 07-November-24			Bond Future	133.0945	133.3357	133.0945	133.3357	0
01/07/2024	2029 On 06-February-25			Bond Future	136.0040	136.2501	136.0040	136.2501	0
01/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3603.9600	3850.0700	3.6040	3.8501	0
01/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2029 On 08-May-25			Bond Future	137.5213	137.7718	137.5213	137.7718	0
01/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	328.7000	78.2000	0.3287	0.0782	0
01/07/2024	2029 On 07-August-25			Bond Future	140.4515	140.7069	140.4515	140.7069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	3041.5100	3296.8900	3.0415	3.2969	0
01/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2030 On 01-August-24			Bond Future	9.9294	9.9966	92.1173	91.8529	121,734
01/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1458.2400	1309.9300	1.4582	1.3099	600
01/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	360.4000	476.5100	0.3604	0.4765	0
01/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	1944.4800	1767.1700	1.9445	1.7672	0
01/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	227.8900	315.0000	0.2279	0.3150	0
01/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	1976.4300	1797.4700	1.9764	1.7975	0
01/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	221.3500	306.8100	0.2214	0.3068	0
01/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2008.4600	1827.8700	2.0085	1.8279	0
01/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	214.9000	298.7300	0.2149	0.2987	0
01/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3093.8000	2871.5500	3.0938	2.8716	600
01/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	79.6600	121.8300	0.0797	0.1218	0
01/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5258.2500	5002.7200	5.2583	5.0027	0
01/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	10.4100	19.3000	0.0104	0.0193	600
01/07/2024	2030 On 07-November-24			Bond Future	9.9953	10.0668	94.2754	94.0046	39,772
01/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	1978.7700	1840.0100	1.9788	1.8400	600
01/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	1168.8700	1300.8900	1.1689	1.3009	0
01/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3273.5100	3088.0300	3.2735	3.0880	600
01/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	611.6700	696.9700	0.6117	0.6970	0
01/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3359.0300	3171.1200	3.3590	3.1711	0
01/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	587.5600	670.4300	0.5876	0.6704	0
01/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3387.7500	3199.0500	3.3878	3.1991	0
01/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	579.7700	661.8500	0.5798	0.6619	0
01/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3416.5400	3227.0400	3.4165	3.2270	0
01/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	572.0800	653.3600	0.5721	0.6534	0
01/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7035.8600	6788.4000	7.0359	6.7884	0
01/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	115.9900	139.3100	0.1160	0.1393	600
01/07/2024	2030 On 06-February-25			Bond Future	10.0681	10.1442	92.3035	92.0266	0
01/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3277.7600	3104.7000	3.2778	3.1047	0
01/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	1080.3200	1184.1600	1.0803	1.1842	0
01/07/2024	2030 On 08-May-25			Bond Future	10.1619	10.2431	94.2828	93.9997	0
01/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	1818.6100	1703.6500	1.8186	1.7037	0
01/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2633.3600	2801.5300	2.6334	2.8015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2530.6800	2389.1400	2.5307	2.3891	1,640
01/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	2014.8400	2156.4300	2.0148	2.1564	0
01/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3357.8000	3191.6400	3.3578	3.1916	2,280
01/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1534.7800	1651.7500	1.5348	1.6518	0
01/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6367.8600	6145.4700	6.3679	6.1455	0
01/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	662.2900	723.0300	0.6623	0.7230	1,640
01/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	7535.9600	7300.0200	7.5360	7.3000	0
01/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	487.2400	534.4300	0.4872	0.5344	2,280
01/07/2024	2030 On 07-August-25			Bond Future	10.2773	10.3642	92.2574	91.9680	0
01/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	2812.6100	2663.2800	2.8126	2.6633	1,054
01/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	2139.4700	2279.6000	2.1395	2.2796	0
01/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4182.4600	3998.2300	4.1825	3.9982	0
01/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1455.6100	1560.8400	1.4556	1.5608	0
01/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	6696.9900	6471.9100	6.6970	6.4719	0
01/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	795.3100	859.6900	0.7953	0.8597	1,054
01/07/2024	2032 On 01-August-24			Bond Future	10.6657	10.7379	90.4419	90.1020	97,799
01/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	1845.2400	1661.8300	1.8452	1.6618	0
01/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	515.9400	672.4700	0.5159	0.6725	11,000
01/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2419.1300	2202.6900	2.4191	2.2027	600
01/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	353.1200	476.6200	0.3531	0.4766	0
01/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	2493.9600	2273.7100	2.4940	2.2737	0
01/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	336.4300	456.1200	0.3364	0.4561	0
01/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	2531.6100	2309.4900	2.5316	2.3095	0
01/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	328.3700	446.1900	0.3284	0.4462	0
01/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	2569.4900	2345.5300	2.5695	2.3455	0
01/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	320.5700	436.5500	0.3206	0.4366	0
01/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	3963.6500	3687.7700	3.9637	3.6878	120
01/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	135.6300	199.6900	0.1356	0.1997	0
01/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	4418.3700	4130.5200	4.4184	4.1305	600
01/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	101.8800	153.9700	0.1019	0.1540	0
01/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	4626.7200	4334.1300	4.6267	4.3341	0
01/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	89.4200	136.7700	0.0894	0.1368	100
01/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	7356.2800	7029.1000	7.3563	7.0291	0
01/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	16.3500	29.1100	0.0164	0.0291	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	8310.7300	7978.4200	8.3107	7.9784	0
01/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	8.6100	16.2400	0.0086	0.0162	11,000
01/07/2024	2032 On 07-November-24			Bond Future	10.7591	10.8351	88.3934	88.0454	52,889
01/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	2824.1200	2627.6300	2.8241	2.6276	600
01/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1230.9800	1382.5000	1.2310	1.3825	0
01/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	3973.4500	3736.3200	3.9735	3.7363	0
01/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	784.2600	895.1400	0.7843	0.8951	0
01/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4007.3100	3769.1600	4.0073	3.7692	0
01/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	774.3300	884.1900	0.7743	0.8842	0
01/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4041.2500	3802.0900	4.0413	3.8021	0
01/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	764.5200	873.3700	0.7645	0.8734	0
01/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	4454.8900	4204.1500	4.4549	4.2042	600
01/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	655.3400	752.6100	0.6553	0.7526	0
01/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	4560.0000	4306.5100	4.5600	4.3065	1,615
01/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	630.4000	724.9200	0.6304	0.7249	0
01/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	9461.6400	9135.5600	9.4616	9.1356	0
01/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	99.3300	121.2600	0.0993	0.1213	600
01/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11012.0300	10675.3500	11.0120	10.6754	0
01/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	44.1000	55.4300	0.0441	0.0554	1,615
01/07/2024	2032 On 06-February-25			Bond Future	10.8562	10.9360	90.3042	89.9484	0
01/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	4908.7200	4667.9000	4.9087	4.6679	0
01/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	1152.3400	1267.3100	1.1523	1.2673	0
01/07/2024	2032 On 08-May-25			Bond Future	10.9630	11.0468	88.0742	87.7105	0
01/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	2862.6300	2696.8800	2.8626	2.6969	0
01/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	3093.2300	3291.2000	3.0932	3.2912	0
01/07/2024	2032 On 07-August-25			Bond Future	11.0846	11.1729	89.9276	89.5558	0
01/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	5789.9600	5551.3400	5.7900	5.5513	0
01/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1993.7500	2126.8900	1.9938	2.1269	0
01/07/2024	2033 On 01-August-24			Bond Future	124.0661	123.7356	124.0661	123.7356	7,742
01/07/2024	2033 On 07-November-24			Bond Future	125.5052	125.1668	125.5052	125.1668	0
01/07/2024	2033 On 06-February-25			Bond Future	128.2489	127.9028	128.2489	127.9028	0
01/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3308.8700	2962.7700	3.3089	2.9628	0
01/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2033 On 08-May-25			Bond Future	129.4973	129.1428	129.4973	129.1428	0

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01/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1122.6600	1477.1600	1.1227	1.4772	0
01/07/2024	2033 On 07-August-25			Bond Future	132.2568	131.8942	132.2568	131.8942	0
01/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3606.7700	3244.2100	3.6068	3.2442	0
01/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2037 On 01-August-24			Bond Future	11.7132	11.8209	79.3266	78.7393	186,373
01/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	2423.9500	2039.3800	2.4240	2.0394	0
01/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	396.8100	599.6000	0.3968	0.5996	0
01/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	2465.2100	2076.8400	2.4652	2.0768	0
01/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	385.3000	584.2900	0.3853	0.5843	0
01/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	2506.7100	2114.5700	2.5067	2.1146	1,383
01/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	374.0800	569.3000	0.3741	0.5693	0
01/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	7446.2000	6871.3000	7.4462	6.8713	0
01/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	9.5000	21.9600	0.0095	0.0220	1,383
01/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	10428.8600	9842.9700	10.4289	9.8430	0
01/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.7200	2.1900	0.0007	0.0022	1,383
01/07/2024	2037 On 07-November-24			Bond Future	11.8209	11.9331	81.1850	80.5838	16,440
01/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	4863.4100	4446.1300	4.8634	4.4461	0
01/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	971.7300	1155.6500	0.9717	1.1557	0
01/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	4902.2000	4483.3300	4.9022	4.4833	0
01/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	960.4700	1142.8000	0.9605	1.1428	0
01/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	4940.9300	4520.4700	4.9409	4.5205	0
01/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	949.1900	1129.9300	0.9492	1.1299	0
01/07/2024	2037 On 06-February-25			Bond Future	11.9307	12.0475	78.6793	78.0649	0
01/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	5771.0700	5358.2900	5.7711	5.3583	0
01/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1552.5000	1754.1300	1.5525	1.7541	0
01/07/2024	2037 On 08-May-25			Bond Future	12.0530	12.1746	80.3658	79.7379	3,975
01/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	4287.7900	3958.5200	4.2878	3.9585	0
01/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	3273.8000	3572.4300	3.2738	3.5724	0
01/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	5214.5400	4846.5500	5.2145	4.8466	15,000
01/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2692.0600	2951.9700	2.6921	2.9520	0
01/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	7766.6400	7317.9300	7.7666	7.3179	7,500
01/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1653.5000	1832.6900	1.6535	1.8327	0
01/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	7944.6600	7491.4100	7.9447	7.4914	7,500

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01/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1600.9600	1775.6100	1.6010	1.7756	0
01/07/2024	2037 On 07-August-25			Bond Future	12.1893	12.3160	77.7957	77.1542	0
01/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	6736.0700	6329.7400	6.7361	6.3297	0
01/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2712.8900	2948.0400	2.7129	2.9480	0
01/07/2024	2038 On 01-August-24			Bond Future	133.3221	133.7691	133.3221	133.7691	3,162
01/07/2024	2038 On 07-November-24			Bond Future	136.4808	136.9383	136.4808	136.9383	425
01/07/2024	2038 On 06-February-25			Bond Future	137.3459	137.8124	137.3459	137.8124	0
01/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2115.9400	2582.3500	2.1159	2.5824	0
01/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2038 On 08-May-25			Bond Future	140.3247	140.8009	140.3247	140.8009	0
01/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	644.7000	1120.8800	0.6447	1.1209	0
01/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2038 On 07-August-25			Bond Future	141.1515	141.6362	141.1515	141.6362	0
01/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	1591.5400	2076.2200	1.5915	2.0762	0
01/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2040 On 01-August-24			Bond Future	11.9488	12.0768	79.5561	78.8118	38,200
01/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	2384.9200	1915.5600	2.3849	1.9156	680
01/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	480.8900	755.7700	0.4809	0.7558	0
01/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	2557.3700	2068.3300	2.5574	2.0683	0
01/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	428.2000	683.4000	0.4282	0.6834	0
01/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	2601.0900	2107.2500	2.6011	2.1073	0
01/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	415.7900	666.1900	0.4158	0.6662	0
01/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	2645.1200	2146.5400	2.6451	2.1465	0
01/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	403.7600	649.4200	0.4038	0.6494	0
01/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	5247.7200	4574.3700	5.2477	4.5744	0
01/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	70.4300	141.3200	0.0704	0.1413	680
01/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	5600.2200	4914.8100	5.6002	4.9148	7,500
01/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	55.1500	113.9800	0.0552	0.1140	0
01/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	8246.8600	7515.1200	8.2469	7.5151	0
01/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	7.8400	20.3400	0.0078	0.0203	680
01/07/2024	2040 On 07-November-24			Bond Future	12.0580	12.1912	81.4197	80.6580	95,017
01/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	2564.2800	2206.8900	2.5643	2.2069	640
01/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	2322.7900	2727.1500	2.3228	2.7272	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	4348.1900	3861.2200	4.3482	3.8612	0
01/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1317.0800	1591.8600	1.3171	1.5919	640
01/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	5313.0700	4774.9300	5.3131	4.7749	0
01/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	996.9400	1220.5500	0.9969	1.2206	0
01/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	5354.2100	4814.1000	5.3542	4.8141	0
01/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	985.2700	1206.9100	0.9853	1.2069	0
01/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	5395.5700	4853.5200	5.3956	4.8535	0
01/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	973.8800	1193.5800	0.9739	1.1936	0
01/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	6619.7400	6026.9900	6.6197	6.0270	0
01/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	693.3000	862.3000	0.6933	0.8623	640
01/07/2024	2040 On 06-February-25			Bond Future	12.1688	12.3072	78.6684	77.8900	14
01/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	5887.2600	5365.6400	5.8873	5.3656	0
01/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1644.2000	1901.0600	1.6442	1.9011	0
01/07/2024	2040 On 08-May-25			Bond Future	12.2909	12.4348	80.3546	79.5591	3,900
01/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5044.7500	4600.8300	5.0448	4.6008	0
01/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	3189.7100	3541.2700	3.1897	3.5413	0
01/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	5443.8400	4980.5800	5.4438	4.9806	15,000
01/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2948.5200	3280.7400	2.9485	3.2807	0
01/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	7872.4100	7314.4800	7.8724	7.3145	7,500
01/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1901.2200	2138.7700	1.9012	2.1388	0
01/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	8132.8800	7566.6600	8.1329	7.5667	7,500
01/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1818.0500	2047.3100	1.8181	2.0473	0
01/07/2024	2040 On 07-August-25			Bond Future	12.4261	12.5759	77.5333	76.7207	0
01/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	7350.4400	6827.4800	7.3504	6.8275	0
01/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2839.4100	3129.0500	2.8394	3.1291	0
01/07/2024	2044 On 01-August-24			Bond Future	12.0222	12.1603	75.7194	74.9059	119,363
01/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	2114.3500	1642.3600	2.1144	1.6424	0
01/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	606.8500	948.4200	0.6069	0.9484	0
01/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	2155.2200	1677.4700	2.1552	1.6775	0
01/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	590.2500	926.0600	0.5903	0.9261	0
01/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	2196.4000	1712.9500	2.1964	1.7130	0
01/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	574.0200	904.1300	0.5740	0.9041	0
01/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	5526.6400	4783.0200	5.5266	4.7830	0
01/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	63.2400	133.1800	0.0632	0.1332	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	6781.0400	6002.8700	6.7810	6.0029	0
01/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	26.3300	61.7200	0.0263	0.0617	15,000
01/07/2024	2044 On 07-November-24			Bond Future	12.1269	12.2703	77.4932	76.6606	216
01/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	3769.5100	3280.7100	3.7695	3.2807	0
01/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1635.0800	1978.9100	1.6351	1.9789	11,405
01/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	5346.8700	4760.4700	5.3469	4.7605	0
01/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	1033.8100	1280.0400	1.0338	1.2800	0
01/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	5388.1300	4799.6000	5.3881	4.7996	0
01/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	1022.0000	1266.1000	1.0220	1.2661	0
01/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	5429.4500	4838.8100	5.4295	4.8388	0
01/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	1010.3200	1252.3100	1.0103	1.2523	0
01/07/2024	2044 On 06-February-25			Bond Future	12.2326	12.3816	74.7824	73.9315	0
01/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	2553.9900	2207.0500	2.5540	2.2071	449
01/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3915.9800	4419.9800	3.9160	4.4200	0
01/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	4101.9100	3635.0400	4.1019	3.6350	449
01/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2585.5000	2969.5700	2.5855	2.9696	0
01/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	5996.4100	5424.3900	5.9964	5.4244	0
01/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1673.1200	1952.0400	1.6731	1.9520	0
01/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	8888.5900	8210.3700	8.8886	8.2104	0
01/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	918.5100	1091.2300	0.9185	1.0912	449
01/07/2024	2044 On 08-May-25			Bond Future	12.3486	12.5032	76.3851	75.5156	0
01/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	5240.0800	4747.2000	5.2401	4.7472	0
01/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	3179.8000	3556.3900	3.1798	3.5564	0
01/07/2024	2044 On 07-August-25			Bond Future	12.4763	12.6372	73.6056	72.7174	0
01/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	7455.9300	6882.4100	7.4559	6.8824	0
01/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2888.3700	3202.9900	2.8884	3.2030	0
01/07/2024	2046 On 01-August-24			Bond Future	116.2676	115.9210	116.2676	115.9210	12,779
01/07/2024	2046 On 07-November-24			Bond Future	116.8195	116.4646	116.8195	116.4646	4,922
01/07/2024	2046 On 06-February-25			Bond Future	119.3731	119.0100	119.3731	119.0100	0
01/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5363.0500	5000.0100	5.3631	5.0000	0
01/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2046 On 08-May-25			Bond Future	119.7101	119.3379	119.7101	119.3379	0
01/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	2259.8600	2632.0600	2.2599	2.6321	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	2046 On 07-August-25			Bond Future	122.2595	121.8789	122.2595	121.8789	0
01/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3569.4600	3188.9000	3.5695	3.1889	0
01/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2050 On 01-August-24			Bond Future	115.1861	114.8001	115.1861	114.8001	11,340
01/07/2024	2050 On 07-November-24			Bond Future	117.9152	117.5198	117.9152	117.5198	4,151
01/07/2024	2050 On 06-February-25			Bond Future	118.1327	117.7280	118.1327	117.7280	0
01/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2532.6700	2128.0300	2.5327	2.1280	0
01/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2050 On 08-May-25			Bond Future	120.6949	120.2811	120.6949	120.2811	0
01/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	465.1400	878.9000	0.4651	0.8789	0
01/07/2024	2050 On 07-August-25			Bond Future	120.8547	120.4304	120.8547	120.4304	0
01/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	964.6600	540.4100	0.9647	0.5404	0
01/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	AL37 On 01-August-24			Index Future	986.7310	983.7300	986.7310	983.7300	0
01/07/2024	AL37 On 07-November-24			Index Future	1009.8520	1006.7760	1009.8520	1,006.7760	0
01/07/2024	AL37 On 06-February-25			Index Future	1031.7000	1028.5490	1031.7000	1,028.5490	0
01/07/2024	AL37 On 08-May-25			Index Future	1053.8640	1050.6350	1053.8640	1,050.6350	0
01/07/2024	AL37 On 07-August-25			Index Future	1076.1150	1072.8080	1076.1150	1,072.8080	0
01/07/2024	AL7T On 01-August-24			Index Future	1162.0090	1155.1710	1162.0090	1,155.1710	0
01/07/2024	AL7T On 07-November-24			Index Future	1189.2360	1182.2330	1189.2360	1,182.2330	0
01/07/2024	AL7T On 06-February-25			Index Future	1214.9650	1207.8010	1214.9650	1,207.8010	0
01/07/2024	AL7T On 08-May-25			Index Future	1241.0650	1233.7370	1241.0650	1,233.7370	0
01/07/2024	AL7T On 07-August-25			Index Future	1267.2700	1259.7730	1267.2700	1,259.7730	0
01/07/2024	ALBI On 01-August-24			Index Future	1006.4840	1000.5950	1006.4840	1,000.5950	121
01/07/2024	ALBI On 07-November-24			Index Future	1030.0680	1024.0370	1030.0680	1,024.0370	16
01/07/2024	ALBI On 06-February-25			Index Future	1052.3530	1046.1830	1052.3530	1,046.1830	0
01/07/2024	ALBI On 08-May-25			Index Future	1074.9600	1068.6480	1074.9600	1,068.6480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	ALBI On 07-August-25			Index Future	1097.6580	1091.2000	1097.6580	1,091.2000	0
01/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	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
01/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	ES33 On 01-August-24			Bond Future	12.0962	12.2095	77.9550	77.4491	0
01/07/2024	ES33 On 07-November-24			Bond Future	12.2404	12.3591	75.9993	75.4813	0
01/07/2024	ES33 On 06-February-25			Bond Future	12.3897	12.5139	77.6600	77.1306	0
01/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3928.4400	3398.9700	3.9284	3.3990	0
01/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	ES33 On 08-May-25			Bond Future	12.5452	12.6752	75.5399	74.9986	0
01/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	767.8600	226.6400	0.7679	0.2266	0
01/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	ES33 On 07-August-25			Bond Future	12.7161	12.8523	77.1457	76.5926	0
01/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3341.0900	2788.0000	3.3411	2.7880	0
01/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	ES42 On 01-August-24			Bond Future	12.5424	12.6705	73.8643	73.1778	0
01/07/2024	ES42 On 07-November-24			Bond Future	12.6716	12.8051	71.3459	70.6430	0
01/07/2024	ES42 On 06-February-25			Bond Future	12.7984	12.9371	72.9043	72.1858	0
01/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4510.8000	3792.3600	4.5108	3.7924	0
01/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	ES42 On 08-May-25			Bond Future	12.9350	13.0795	70.2159	69.4816	0
01/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1585.0200	850.6900	1.5850	0.8507	0
01/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	ES42 On 07-August-25			Bond Future	13.0793	13.2297	71.7062	70.9560	0
01/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3434.0400	2683.7900	3.4340	2.6838	0
01/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 01-August-24			GOVI	991.4090	985.6700	991.4090	985.6700	721
01/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	480390.0000	423000.0000	48.0390	42.3000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	480290.0000	422900.0000	48.0290	42.2900	0
01/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	480190.0000	422800.0000	48.0190	42.2800	0
01/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 07-November-24			GOVI	1014.6390	1008.7620	1014.6390	1,008.7620	0
01/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	658590.0000	599820.0000	65.8590	59.9820	0
01/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	658490.0000	599720.0000	65.8490	59.9720	0
01/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	658390.0000	599620.0000	65.8390	59.9620	0
01/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 06-February-25			GOVI	1036.5900	1030.5770	1036.5900	1,030.5770	0
01/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	645900.0000	585770.0000	64.5900	58.5770	0
01/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 08-May-25			GOVI	1058.8590	1052.7070	1058.8590	1,052.7070	0
01/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	368590.0000	307070.0000	36.8590	30.7070	0
01/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GOVI On 07-August-25			GOVI	1081.2160	1074.9240	1081.2160	1,074.9240	0
01/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	702160.0000	639240.0000	70.2160	63.9240	0
01/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/07/2024	IGOV On 01-August-24			Index Future	355.3550	355.0590	355.3550	355.0590	585
01/07/2024	IGOV On 07-November-24			Index Future	363.7750	363.4710	363.7750	363.4710	16
01/07/2024	IGOV On 06-February-25			Index Future	371.7310	371.4170	371.7310	371.4170	0
01/07/2024	IGOV On 08-May-25			Index Future	379.8000	379.4750	379.8000	379.4750	0
01/07/2024	IGOV On 07-August-25			Index Future	387.9010	387.5650	387.9010	387.5650	0
01/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/07/2024	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
01/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/07/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
01/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
01/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
01/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
01/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
01/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
01/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
01/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
01/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
01/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/07/2024	R035 On 01-August-24			Bond Future	11.3135	11.4313	89.0065	88.3689	67,611
01/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	2243.9700	1841.3400	2.2440	1.8413	0
01/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	439.6000	674.5700	0.4396	0.6746	9,500
01/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	2828.5300	2369.6400	2.8285	2.3696	0
01/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	289.0700	467.7800	0.2891	0.4678	0
01/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	2871.8400	2409.2700	2.8718	2.4093	0
01/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	280.2200	455.2500	0.2802	0.4553	0
01/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	2915.4200	2449.2200	2.9154	2.4492	0
01/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	271.6800	443.0800	0.2717	0.4431	0
01/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	4715.4200	4145.5000	4.7154	4.1455	5,100
01/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	74.3100	141.9900	0.0743	0.1420	0
01/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	5916.2800	5312.5100	5.9163	5.3125	0
01/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	30.1000	63.9300	0.0301	0.0639	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	6156.9500	5548.5800	6.1570	5.5486	0
01/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	24.9900	54.2200	0.0250	0.0542	0
01/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	8769.2500	8136.6900	8.7693	8.1367	0
01/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	2.8600	7.9000	0.0029	0.0079	7,500
01/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	8909.0400	8276.0000	8.9090	8.2760	0
01/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	2.5300	7.0900	0.0025	0.0071	8,650
01/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	9464.9400	8830.3600	9.4649	8.8304	0
01/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	1.5500	4.5700	0.0016	0.0046	8,000
01/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	9603.0900	8968.2100	9.6031	8.9682	0
01/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	1.3700	4.0900	0.0014	0.0041	0
01/07/2024	R035 On 07-November-24			Bond Future	11.4198	11.5429	86.5767	85.9240	85,743
01/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	4822.0000	4367.0800	4.8220	4.3671	0
01/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	948.8400	1146.5600	0.9488	1.1466	0
01/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	4860.7100	4404.0400	4.8607	4.4040	0
01/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	937.5900	1133.5600	0.9376	1.1336	0
01/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	4899.5100	4441.1000	4.8995	4.4411	0
01/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	926.4700	1120.7000	0.9265	1.1207	0
01/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	4938.3800	4478.2400	4.9384	4.4782	1,000
01/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	915.4700	1107.9700	0.9155	1.1080	0
01/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	9197.9600	8615.8600	9.1980	8.6159	0
01/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	258.8600	329.4000	0.2589	0.3294	1,000
01/07/2024	R035 On 06-February-25			Bond Future	11.5302	11.6586	88.4485	87.7815	0
01/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	5880.4500	5424.9200	5.8805	5.4249	0
01/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1453.0700	1664.5400	1.4531	1.6645	0
01/07/2024	R035 On 08-May-25			Bond Future	11.6419	11.7759	85.8297	85.1481	0
01/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3135.9600	2836.5800	3.1360	2.8366	400
01/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	4073.6200	4455.8700	4.0736	4.4559	0
01/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4005.4000	3656.7700	4.0054	3.6568	0
01/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	3302.8200	3635.8200	3.3028	3.6358	0
01/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	6979.9800	6510.7400	6.9800	6.5107	0
01/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1796.2600	2008.6500	1.7963	2.0087	400
01/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	9318.1400	8786.7200	9.3181	8.7867	0
01/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	1166.2200	1316.4300	1.1662	1.3164	400
01/07/2024	R035 On 07-August-25			Bond Future	11.7670	11.9069	87.6363	86.9399	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	6851.1200	6404.9300	6.8511	6.4049	0
01/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2586.6000	2836.7600	2.5866	2.8368	0
01/07/2024	R053 On 01-August-24			Bond Future	11.9243	12.0420	101.6107	100.6885	0
01/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	8789.1600	7913.9600	8.7892	7.9140	0
01/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	42.5900	89.6400	0.0426	0.0896	0
01/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	8854.1700	7977.7200	8.8542	7.9777	0
01/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	41.1400	86.9400	0.0411	0.0869	0
01/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	8919.1400	8041.4600	8.9191	8.0415	0
01/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	39.7500	84.3200	0.0398	0.0843	0
01/07/2024	R053 On 07-November-24			Bond Future	12.0274	12.1498	98.1189	97.1749	3,638
01/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	7040.9200	6383.2000	7.0409	6.3832	0
01/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1424.2300	1710.5100	1.4242	1.7105	0
01/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	7094.5200	6434.3900	7.0945	6.4344	0
01/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1408.1800	1692.0500	1.4082	1.6921	0
01/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	7148.3800	6485.8700	7.1484	6.4859	0
01/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1392.4800	1673.9700	1.3925	1.6740	0
01/07/2024	R053 On 06-February-25			Bond Future	12.1293	12.2565	100.2396	99.2750	0
01/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	8081.5500	7432.7900	8.0816	7.4328	0
01/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	2222.2100	2538.0800	2.2222	2.5381	0
01/07/2024	R053 On 08-May-25			Bond Future	12.2368	12.3690	96.5174	95.5317	0
01/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	6928.8200	6362.0700	6.9288	6.3621	0
01/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3978.6700	4397.6300	3.9787	4.3976	0
01/07/2024	R053 On 07-August-25			Bond Future	12.3525	12.4900	98.5466	97.5398	0
01/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	9336.6500	8689.5700	9.3367	8.6896	0
01/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3624.0900	3983.8900	3.6241	3.9839	0
01/07/2024	R186 On 01-August-24			Bond Future	8.7075	8.7492	105.0702	104.9803	89,368
01/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	314.1700	289.3900	0.3142	0.2894	0
01/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	373.4400	438.5600	0.3734	0.4386	0
01/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	325.3000	299.7100	0.3253	0.2997	0
01/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	362.9900	427.3000	0.3630	0.4273	0
01/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	336.5200	310.1100	0.3365	0.3101	0
01/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	352.6300	416.1200	0.3526	0.4161	0
01/07/2024	R186 On 07-November-24			Bond Future	8.6887	8.7365	107.5319	107.4397	37,087

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1222.3400	1167.8100	1.2223	1.1678	0
01/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	374.4500	412.0700	0.3745	0.4121	0
01/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1236.4600	1181.5900	1.2365	1.1816	0
01/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	369.4600	406.7400	0.3695	0.4067	0
01/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1250.4000	1195.1800	1.2504	1.1952	0
01/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	364.3000	401.2300	0.3643	0.4012	0
01/07/2024	R186 On 06-February-25			Bond Future	8.6780	8.7330	104.5417	104.4472	0
01/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1194.1200	1142.5800	1.1941	1.1426	0
01/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	591.5500	634.4600	0.5916	0.6345	0
01/07/2024	R186 On 08-May-25			Bond Future	8.6790	8.7437	106.7840	106.6872	0
01/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	662.6900	624.6100	0.6627	0.6246	0
01/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	976.7600	1035.4800	0.9768	1.0355	0
01/07/2024	R186 On 07-August-25			Bond Future	8.7086	8.7864	103.7176	103.6183	0
01/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1151.2500	1092.1500	1.1513	1.0922	1,983
01/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	500.8900	541.0300	0.5009	0.5410	0
01/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1545.8300	1475.8600	1.5458	1.4759	0
01/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	315.4000	344.6700	0.3154	0.3447	0
01/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2106.7800	2025.6400	2.1068	2.0256	0
01/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	164.0000	182.1000	0.1640	0.1821	1,983
01/07/2024	R202 On 01-August-24			Bond Future	261.8432	262.0520	261.8432	262.0520	448
01/07/2024	R202 On 07-November-24			Bond Future	268.0470	268.2605	268.0470	268.2605	520
01/07/2024	R202 On 06-February-25			Bond Future	268.6874	268.9040	268.6874	268.9040	0
01/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1897.4100	2113.9900	1.8974	2.1140	0
01/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	R202 On 08-May-25			Bond Future	274.5154	274.7358	274.5154	274.7358	0
01/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	2205.3900	2425.8300	2.2054	2.4258	0
01/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	R202 On 07-August-25			Bond Future	275.0298	275.2516	275.0298	275.2516	0
01/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	3429.7700	3651.5600	3.4298	3.6516	0
01/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	R209 On 01-August-24			Bond Future	11.4120	11.5245	69.3486	68.8060	11,452
01/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2113.6900	1760.5500	2.1137	1.7606	0
01/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	360.1700	549.7000	0.3602	0.5497	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2150.0300	1793.3500	2.1500	1.7934	0
01/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	349.7400	535.7300	0.3497	0.5357	0
01/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2186.5800	1826.4000	2.1866	1.8264	0
01/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	339.5600	522.0500	0.3396	0.5221	0
01/07/2024	R209 On 07-November-24			Bond Future	11.5085	11.6255	67.8162	67.2607	5,237
01/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4139.0900	3758.9400	4.1391	3.7589	0
01/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	899.5300	1074.8700	0.8995	1.0749	0
01/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4173.0700	3791.3800	4.1731	3.7914	0
01/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	888.8800	1062.6800	0.8889	1.0627	0
01/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4207.1200	3823.9100	4.2071	3.8239	0
01/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	878.3500	1050.6300	0.8784	1.0506	0
01/07/2024	R209 On 06-February-25			Bond Future	11.6054	11.7268	69.2822	68.7145	0
01/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5121.1300	4737.4200	5.1211	4.7374	0
01/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1346.8300	1530.8500	1.3468	1.5309	0
01/07/2024	R209 On 08-May-25			Bond Future	11.7088	11.8349	67.6115	67.0314	0
01/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	3723.2600	3419.6200	3.7233	3.4196	0
01/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2891.5400	3168.0000	2.8915	3.1680	0
01/07/2024	R209 On 07-August-25			Bond Future	11.8219	11.9529	69.0343	68.4417	0
01/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6119.0600	5739.6100	6.1191	5.7396	0
01/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2363.0000	2576.1700	2.3630	2.5762	0
01/07/2024	R210 On 01-August-24			Bond Future	237.9183	238.3798	237.9183	238.3798	1,448
01/07/2024	R210 On 07-November-24			Bond Future	240.2161	240.6879	240.2161	240.6879	0
01/07/2024	R210 On 06-February-25			Bond Future	245.4670	245.9486	245.4670	245.9486	0
01/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5857.0300	6338.5900	5.8570	6.3386	0
01/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	R210 On 08-May-25			Bond Future	247.3778	247.8680	247.3778	247.8680	0
01/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	652.2000	162.0100	0.6522	0.1620	0
01/07/2024	R210 On 07-August-25			Bond Future	252.6477	253.1473	252.6477	253.1473	0
01/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4207.6600	4707.3000	4.2077	4.7073	0
01/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2024	R213 On 01-August-24			Bond Future	10.3609	10.4330	87.2869	86.9843	29,996
01/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2335.4500	2132.5000	2.3355	2.1325	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	268.2200	367.8700	0.2682	0.3679	0
01/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2369.6800	2165.1100	2.3697	2.1651	0
01/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	261.6800	359.7100	0.2617	0.3597	0
01/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2404.0900	2197.9400	2.4041	2.1979	0
01/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	255.3500	351.8000	0.2554	0.3518	0
01/07/2024	R213 On 07-November-24			Bond Future	10.4466	10.5228	85.7707	85.4609	63,579
01/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	3678.6900	3462.0600	3.6787	3.4621	0
01/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	635.2100	728.4100	0.6352	0.7284	0
01/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	3709.2700	3491.7600	3.7093	3.4918	0
01/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	626.8300	719.1500	0.6268	0.7192	0
01/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	3740.0900	3521.6900	3.7401	3.5217	0
01/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	618.7200	710.1500	0.6187	0.7102	0
01/07/2024	R213 On 06-February-25			Bond Future	10.5398	10.6201	87.6253	87.3085	0
01/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4176.4800	3965.2700	4.1765	3.9653	0
01/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	1047.8400	1153.3800	1.0478	1.1534	0
01/07/2024	R213 On 08-May-25			Bond Future	10.6362	10.7210	85.9433	85.6195	0
01/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2357.2800	2214.9800	2.3573	2.2150	0
01/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2803.7400	2985.2700	2.8037	2.9853	0
01/07/2024	R213 On 07-August-25			Bond Future	10.7496	10.8393	87.7534	87.4224	0
01/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	4989.8100	4777.3700	4.9898	4.7774	0
01/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1703.5000	1822.0800	1.7035	1.8221	0
01/07/2024	R214 On 01-August-24			Bond Future	11.8118	11.9393	64.5470	63.9123	13,836
01/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2099.4000	1691.5200	2.0994	1.6915	0
01/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	390.2400	617.0000	0.3902	0.6170	0
01/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2136.2000	1724.1200	2.1362	1.7241	0
01/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	379.0400	601.6000	0.3790	0.6016	0
01/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2173.2000	1756.9800	2.1732	1.7570	0
01/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	368.1000	586.5200	0.3681	0.5865	0
01/07/2024	R214 On 07-November-24			Bond Future	11.9110	12.0433	62.7524	62.1028	1,770
01/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4211.7300	3767.2500	4.2117	3.7673	0
01/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	941.4500	1146.5800	0.9415	1.1466	0
01/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	4246.1600	3799.8900	4.2462	3.7999	0
01/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	930.4100	1133.7500	0.9304	1.1338	0
01/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	4280.6700	3832.6300	4.2807	3.8326	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	919.4900	1121.0600	0.9195	1.1211	0
01/07/2024	R214 On 06-February-25			Bond Future	12.0118	12.1489	64.1092	63.4453	0
01/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2063.3600	1799.5000	2.0634	1.7995	554
01/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	3361.7500	3761.7800	3.3618	3.7618	0
01/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	3356.7800	2997.8400	3.3568	2.9978	554
01/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	2210.6200	2515.5700	2.2106	2.5156	0
01/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	4763.2000	4328.8800	4.7632	4.3289	0
01/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1494.6600	1724.2300	1.4947	1.7242	0
01/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	7869.0900	7329.1800	7.8691	7.3292	0
01/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	689.2300	813.2100	0.6892	0.8132	554
01/07/2024	R214 On 08-May-25			Bond Future	12.1123	12.2543	62.1768	61.4984	0
01/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4160.6000	3786.9500	4.1606	3.7870	0
01/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2798.1600	3102.8400	2.7982	3.1028	0
01/07/2024	R214 On 07-August-25			Bond Future	12.2224	12.3696	63.4854	62.7925	0
01/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	5943.8700	5507.8800	5.9439	5.5079	0
01/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2545.4600	2802.3700	2.5455	2.8024	0
01/07/2024	R248 On 01-August-24			Bond Future	11.9178	12.0404	78.9250	78.1780	194,899
01/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	2733.5500	2240.8600	2.7336	2.2409	0
01/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	447.3400	701.6700	0.4473	0.7017	0
01/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	2779.0700	2281.6900	2.7791	2.2817	0
01/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	434.6800	684.3200	0.4347	0.6843	0
01/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	2824.7600	2322.7300	2.8248	2.3227	0
01/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	422.2700	667.2600	0.4223	0.6673	0
01/07/2024	R248 On 07-November-24			Bond Future	12.0199	12.1474	76.3226	75.5580	71,084
01/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	5394.4000	4855.1100	5.3944	4.8551	0
01/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	1029.2000	1254.5600	1.0292	1.2546	0
01/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	5436.6800	4895.3900	5.4367	4.8954	0
01/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	1017.0500	1240.4100	1.0171	1.2404	0
01/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	5479.0200	4935.7400	5.4790	4.9357	0
01/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	1005.0400	1226.4100	1.0050	1.2264	0
01/07/2024	R248 On 06-February-25			Bond Future	12.1236	12.2560	77.9727	77.1912	10,000
01/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	5408.3700	4919.2300	5.4084	4.9192	0
01/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	2052.1000	2344.3700	2.0521	2.3444	0
01/07/2024	R248 On 08-May-25			Bond Future	12.2268	12.3641	75.1925	74.3940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	5329.9400	4875.7600	5.3299	4.8758	0
01/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	3193.9800	3538.2700	3.1940	3.5383	0
01/07/2024	R248 On 07-August-25			Bond Future	12.3397	12.4823	76.7746	75.9591	0
01/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	7572.0900	7042.7900	7.5721	7.0428	0
01/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2831.5100	3117.7400	2.8315	3.1177	0
01/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0