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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
03/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	2025 On 01-August-24			Bond Future	181.5753	181.5814	181.5753	181.5814	4,600
03/07/2024	2025 On 07-November-24			Bond Future	185.8783	185.8838	185.8783	185.8838	4,870
03/07/2024	2029 On 01-August-24			Bond Future	131.5725	131.3221	131.5725	131.3221	9,550
03/07/2024	2029 On 07-November-24			Bond Future	133.2887	133.0318	133.2887	133.0318	0
03/07/2024	2029 On 06-February-25			Bond Future	136.2041	135.9403	136.2041	135.9403	0
03/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3804.0600	3540.3000	3.8041	3.5403	0
03/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2029 On 08-May-25			Bond Future	137.7275	137.4569	137.7275	137.4569	0
03/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	122.4600	393.1300	0.1225	0.3931	0
03/07/2024	2029 On 07-August-25			Bond Future	140.6642	140.3863	140.6642	140.3863	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	3254.2300	2976.2600	3.2542	2.9763	0
03/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2030 On 01-August-24			Bond Future	9.8194	9.9593	92.5524	91.9998	98,477
03/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1765.0800	1364.1900	1.7651	1.3642	600
03/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	232.1700	383.8800	0.2322	0.3839	0
03/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2290.7100	1841.3700	2.2907	1.8414	0
03/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	139.0500	242.3100	0.1391	0.2423	0
03/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2324.7600	1872.8600	2.3248	1.8729	0
03/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	134.6100	235.3100	0.1346	0.2353	0
03/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2358.8700	1904.4400	2.3589	1.9044	0
03/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	130.2400	228.4100	0.1302	0.2284	0
03/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3492.5000	2980.4900	3.4925	2.9805	600
03/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	43.2900	83.8800	0.0433	0.0839	0
03/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5687.5400	5140.9200	5.6875	5.1409	0
03/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	4.6300	10.6100	0.0046	0.0106	600
03/07/2024	2030 On 07-November-24			Bond Future	9.8781	10.0270	94.7211	94.1552	64,326
03/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2240.7200	1902.5800	2.2407	1.9026	600
03/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	985.0300	1212.8400	0.9850	1.2128	0
03/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3607.4100	3178.5100	3.6074	3.1785	600
03/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	499.7800	636.8300	0.4998	0.6368	0
03/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3696.5000	3263.1200	3.6965	3.2631	0
03/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	479.2400	611.8100	0.4792	0.6118	0
03/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3726.3800	3291.5500	3.7264	3.2916	0
03/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	472.6100	603.7300	0.4726	0.6037	0
03/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3756.3200	3320.0400	3.7563	3.3200	0
03/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	466.0700	595.7400	0.4661	0.5957	0
03/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7454.8400	6920.6400	7.4548	6.9206	0
03/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	89.1800	120.9300	0.0892	0.1209	600
03/07/2024	2030 On 06-February-25			Bond Future	9.9433	10.1018	92.7600	92.1810	0
03/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3587.6500	3190.8600	3.5877	3.1909	0
03/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	933.6600	1115.8800	0.9337	1.1159	0
03/07/2024	2030 On 08-May-25			Bond Future	10.0285	10.1976	94.7504	94.1580	0
03/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2031.1800	1759.1700	2.0312	1.7592	0
03/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2378.3200	2698.7200	2.3783	2.6987	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2787.3900	2459.1800	2.7874	2.4592	1,640
03/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1803.9400	2068.1400	1.8039	2.0681	0
03/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3654.2500	3275.5500	3.6543	3.2756	2,280
03/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1363.6200	1577.3300	1.3636	1.5773	0
03/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6751.0300	6262.7900	6.7510	6.2628	0
03/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	577.8500	682.0200	0.5779	0.6820	1,640
03/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	7939.0900	7425.8700	7.9391	7.4259	0
03/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	422.7600	501.9500	0.4228	0.5020	2,280
03/07/2024	2030 On 07-August-25			Bond Future	10.1342	10.3154	92.7364	92.1304	0
03/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3080.4900	2739.3400	3.0805	2.7393	1,054
03/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1928.3800	2193.2600	1.9284	2.1933	0
03/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4506.4100	4094.1000	4.5064	4.0941	0
03/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1300.5900	1494.3100	1.3006	1.4943	0
03/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7084.1700	6591.9500	7.0842	6.5920	0
03/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	703.5200	817.3300	0.7035	0.8173	1,054
03/07/2024	2032 On 01-August-24			Bond Future	10.5706	10.7105	90.8926	90.2307	84,333
03/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2145.6600	1685.1600	2.1457	1.6852	0
03/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	365.7100	567.0400	0.3657	0.5670	11,000
03/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2758.0300	2242.8500	2.7580	2.2429	600
03/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	241.3700	388.0200	0.2414	0.3880	0
03/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	2837.1000	2315.9900	2.8371	2.3160	0
03/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	228.9200	369.6400	0.2289	0.3696	0
03/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	2876.8200	2352.8200	2.8768	2.3528	0
03/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	222.9300	360.7600	0.2229	0.3608	0
03/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	2916.7200	2389.8900	2.9167	2.3899	0
03/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	217.1500	352.1500	0.2172	0.3522	0
03/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4363.7700	3764.8200	4.3638	3.7648	120
03/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	85.1000	147.9800	0.0851	0.1480	0
03/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	4829.4800	4216.1400	4.8295	4.2161	600
03/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	62.3400	110.8300	0.0623	0.1108	0
03/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5042.0500	4423.2600	5.0421	4.4233	0
03/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	54.1000	97.1400	0.0541	0.0971	100
03/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	7799.1900	7146.0100	7.7992	7.1460	0
03/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	8.6100	17.2600	0.0086	0.0173	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	8757.0800	8099.9200	8.7571	8.0999	0
03/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	4.3100	8.9800	0.0043	0.0090	11,000
03/07/2024	2032 On 07-November-24			Bond Future	10.6590	10.8062	88.8551	88.1774	55,632
03/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3113.9200	2680.5700	3.1139	2.6806	600
03/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1059.0600	1303.4400	1.0591	1.3034	0
03/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4313.7800	3806.8300	4.3138	3.8068	0
03/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	662.8700	833.6500	0.6629	0.8337	0
03/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4348.8700	3840.1400	4.3489	3.8401	0
03/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	654.1700	823.1700	0.6542	0.8232	0
03/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4384.0200	3873.5300	4.3840	3.8735	0
03/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	645.5700	812.8100	0.6456	0.8128	0
03/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	4811.5500	4280.9800	4.8116	4.2810	600
03/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	550.2800	697.4400	0.5503	0.6974	0
03/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	4919.9300	4384.6600	4.9199	4.3847	1,615
03/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	528.6100	671.0700	0.5286	0.6711	0
03/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	9902.4500	9252.7900	9.9025	9.2528	0
03/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	78.4200	106.4900	0.0784	0.1065	600
03/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11463.4200	10799.4100	11.4634	10.7994	0
03/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	33.7700	47.4900	0.0338	0.0475	1,615
03/07/2024	2032 On 06-February-25			Bond Future	10.7509	10.9056	90.7770	90.0838	0
03/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5249.2600	4744.0800	5.2493	4.7441	0
03/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	1020.1100	1208.1000	1.0201	1.2081	0
03/07/2024	2032 On 08-May-25			Bond Future	10.8520	11.0148	88.5583	87.8494	0
03/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3103.5000	2745.7500	3.1035	2.7458	0
03/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2850.0600	3201.2000	2.8501	3.2012	0
03/07/2024	2032 On 07-August-25			Bond Future	10.9675	11.1390	90.4232	89.6983	0
03/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6124.9500	5630.4600	6.1250	5.6305	0
03/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1833.0700	2063.5000	1.8331	2.0635	0
03/07/2024	2033 On 01-August-24			Bond Future	124.0574	123.7790	124.0574	123.7790	7,742
03/07/2024	2033 On 07-November-24			Bond Future	125.4972	125.2116	125.4972	125.2116	0
03/07/2024	2033 On 06-February-25			Bond Future	128.2421	127.9493	128.2421	127.9493	0
03/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3302.1300	3009.2500	3.3021	3.0093	0
03/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2033 On 08-May-25			Bond Future	129.4924	129.1919	129.4924	129.1919	0

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03/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1127.6000	1428.1100	1.1276	1.4281	0
03/07/2024	2033 On 07-August-25			Bond Future	132.2535	131.9453	132.2535	131.9453	0
03/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3603.5400	3295.2800	3.6035	3.2953	0
03/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2037 On 01-August-24			Bond Future	11.6173	11.7678	79.8546	79.0283	186,050
03/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	2818.7600	2184.5500	2.8188	2.1846	0
03/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	263.6500	455.6900	0.2637	0.4557	0
03/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	2863.0400	2224.2800	2.8630	2.2243	0
03/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	255.1600	442.6500	0.2552	0.4427	0
03/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	2907.5100	2264.2800	2.9075	2.2643	1,383
03/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	246.9100	429.9300	0.2469	0.4299	0
03/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	7969.0000	7149.3400	7.9690	7.1493	0
03/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	4.3300	10.9200	0.0043	0.0109	1,383
03/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	10956.3700	10130.6600	10.9564	10.1307	0
03/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.2600	0.8000	0.0003	0.0008	1,383
03/07/2024	2037 On 07-November-24			Bond Future	11.7210	11.8777	81.7258	80.8798	26,120
03/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5261.6700	4628.9400	5.2617	4.6289	0
03/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	829.2100	1042.4300	0.8292	1.0424	0
03/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	5301.7900	4667.0100	5.3018	4.6670	0
03/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	819.2800	1030.4500	0.8193	1.0305	0
03/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	5341.8500	4705.0100	5.3419	4.7050	0
03/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	809.3300	1018.4400	0.8093	1.0184	0
03/07/2024	2037 On 06-February-25			Bond Future	11.8266	11.9897	79.2328	78.3678	0
03/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6161.4800	5543.2700	6.1615	5.5433	0
03/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1389.4200	1636.1900	1.3894	1.6362	0
03/07/2024	2037 On 08-May-25			Bond Future	11.9445	12.1144	80.9322	80.0478	3,975
03/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	4603.1400	4103.8900	4.6031	4.1039	0
03/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	3022.6900	3407.8300	3.0227	3.4078	0
03/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	5564.1500	5011.2200	5.5642	5.0112	15,000
03/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2475.2100	2806.6700	2.4752	2.8067	0
03/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8186.2900	7524.2000	8.1863	7.5242	7,500
03/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1506.6900	1728.9900	1.5067	1.7290	0
03/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	8368.1900	7700.0800	8.3682	7.7001	7,500

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03/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1458.0300	1674.3100	1.4580	1.6743	0
03/07/2024	2037 On 07-August-25			Bond Future	12.0760	12.2532	78.3754	77.4714	0
03/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7118.5100	6515.8300	7.1185	6.5158	0
03/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2515.6500	2816.9900	2.5157	2.8170	0
03/07/2024	2038 On 01-August-24			Bond Future	133.6113	133.4685	133.6113	133.4685	3,162
03/07/2024	2038 On 07-November-24			Bond Future	136.7777	136.6309	136.7777	136.6309	425
03/07/2024	2038 On 06-February-25			Bond Future	137.6509	137.4998	137.6509	137.4998	0
03/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2420.9400	2269.8300	2.4209	2.2698	0
03/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2038 On 08-May-25			Bond Future	140.6383	140.4825	140.6383	140.4825	0
03/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	958.2500	802.5100	0.9583	0.8025	0
03/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2038 On 07-August-25			Bond Future	141.4731	141.3128	141.4731	141.3128	0
03/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	1913.1000	1752.7600	1.9131	1.7528	0
03/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2040 On 01-August-24			Bond Future	11.8579	12.0033	80.0909	79.2376	35,372
03/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	2768.5300	2136.9800	2.7685	2.1370	680
03/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	329.6600	551.3800	0.3297	0.5514	0
03/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	2953.8500	2302.5600	2.9539	2.3026	0
03/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	289.8400	491.8200	0.2898	0.4918	0
03/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3000.6800	2344.6400	3.0007	2.3446	0
03/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	280.5400	477.7700	0.2805	0.4778	0
03/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3047.7600	2387.0600	3.0478	2.3871	0
03/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	271.5600	464.1300	0.2716	0.4641	0
03/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	5751.7000	4940.6400	5.7517	4.9406	0
03/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	39.5700	81.7800	0.0396	0.0818	680
03/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6110.1600	5290.6400	6.1102	5.2906	7,500
03/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	30.2500	64.0000	0.0303	0.0640	0
03/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	8777.4400	7929.5700	8.7774	7.9296	0
03/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	3.5800	8.9800	0.0036	0.0090	680
03/07/2024	2040 On 07-November-24			Bond Future	11.9634	12.1147	81.9676	81.0940	92,146
03/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	2845.8400	2385.4300	2.8458	2.3854	640
03/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	2056.4700	2469.6300	2.0565	2.4696	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	4720.5800	4115.2400	4.7206	4.1152	0
03/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1141.5900	1409.8200	1.1416	1.4098	640
03/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	5720.1000	5060.1300	5.7201	5.0601	0
03/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	856.0900	1069.6900	0.8561	1.0697	0
03/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	5762.5600	5100.5200	5.7626	5.1005	0
03/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	845.7400	1057.2700	0.8457	1.0573	0
03/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	5805.2200	5141.1400	5.8052	5.1411	0
03/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	835.6500	1045.1400	0.8357	1.0451	0
03/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7062.9500	6346.4500	7.0630	6.3465	0
03/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	588.6300	745.7000	0.5886	0.7457	640
03/07/2024	2040 On 06-February-25			Bond Future	12.0704	12.2277	79.2291	78.3359	14
03/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	6279.8400	5645.7900	6.2798	5.6458	0
03/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1476.0800	1735.2300	1.4761	1.7352	0
03/07/2024	2040 On 08-May-25			Bond Future	12.1885	12.3520	80.9283	80.0151	3,900
03/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5380.9500	4837.7300	5.3810	4.8377	0
03/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2952.1500	3322.1300	2.9522	3.3221	0
03/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	5793.6800	5228.6900	5.7937	5.2287	15,000
03/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2724.6000	3072.8100	2.7246	3.0728	0
03/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	8288.1600	7618.4300	8.2882	7.6184	7,500
03/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1743.2100	1986.6800	1.7432	1.9867	0
03/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	8554.3500	7875.5800	8.5544	7.8756	7,500
03/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1665.7600	1900.1900	1.6658	1.9002	0
03/07/2024	2040 On 07-August-25			Bond Future	12.3193	12.4896	78.1205	77.1870	0
03/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	7741.6600	7112.5200	7.7417	7.1125	0
03/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2643.4300	2947.7300	2.6434	2.9477	0
03/07/2024	2044 On 01-August-24			Bond Future	11.9316	12.0768	76.2615	75.3962	122,063
03/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	2476.5400	1876.8800	2.4765	1.8769	0
03/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	426.9600	692.6500	0.4270	0.6927	0
03/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	2521.0500	1915.7400	2.5211	1.9157	0
03/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	414.0000	674.0400	0.4140	0.6740	0
03/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	2565.8400	1954.9400	2.5658	1.9549	0
03/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	401.3800	655.8300	0.4014	0.6558	0
03/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6040.6900	5213.4500	6.0407	5.2135	0
03/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	35.2100	73.3200	0.0352	0.0733	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
03/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	7310.2800	6461.8600	7.3103	6.4619	0
03/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	13.4900	30.4200	0.0135	0.0304	15,000
03/07/2024	2044 On 07-November-24			Bond Future	12.0327	12.1835	78.0485	77.1626	470
03/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4118.5200	3549.5400	4.1185	3.5495	0
03/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1428.8300	1745.7800	1.4288	1.7458	11,405
03/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	5757.6700	5090.9000	5.7577	5.0909	0
03/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	889.3500	1108.5100	0.8894	1.1085	0
03/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	5800.2600	5131.4000	5.8003	5.1314	0
03/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	878.8700	1095.9400	0.8789	1.0959	0
03/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	5842.9000	5171.9800	5.8429	5.1720	0
03/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	868.5100	1083.5200	0.8685	1.0835	0
03/07/2024	2044 On 06-February-25			Bond Future	12.1348	12.2914	75.3505	74.4447	0
03/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	2805.1000	2396.7000	2.8051	2.3967	449
03/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3598.9500	4096.3700	3.5990	4.0964	0
03/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	4432.6700	3896.3900	4.4327	3.8964	449
03/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2348.1200	2717.6600	2.3481	2.7177	0
03/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	6394.9100	5750.6400	6.3949	5.7506	0
03/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1503.4800	1765.0300	1.5035	1.7650	0
03/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	9353.6500	8604.4300	9.3537	8.6044	0
03/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	815.4300	972.0300	0.8154	0.9720	449
03/07/2024	2044 On 08-May-25			Bond Future	12.2468	12.4095	76.9665	76.0405	0
03/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	5585.3900	5027.0600	5.5854	5.0271	0
03/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2943.7000	3311.4100	2.9437	3.3114	0
03/07/2024	2044 On 07-August-25			Bond Future	12.3703	12.5396	74.2005	73.2539	0
03/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	7853.1900	7213.7300	7.8532	7.2137	0
03/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2690.7200	2997.8000	2.6907	2.9978	0
03/07/2024	2046 On 01-August-24			Bond Future	116.4354	116.0049	116.4354	116.0049	12,779
03/07/2024	2046 On 07-November-24			Bond Future	116.9920	116.5505	116.9920	116.5505	6,229
03/07/2024	2046 On 06-February-25			Bond Future	119.5506	119.0985	119.5506	119.0985	0
03/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5540.6200	5088.5300	5.5406	5.0885	0
03/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2046 On 08-May-25			Bond Future	119.8932	119.4303	119.8932	119.4303	0
03/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	2076.7700	2539.7100	2.0768	2.5397	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	2046 On 07-August-25			Bond Future	122.4483	121.9742	122.4483	121.9742	0
03/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3758.2800	3284.1600	3.7583	3.2842	0
03/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2050 On 01-August-24			Bond Future	115.5685	115.0873	115.5685	115.0873	11,298
03/07/2024	2050 On 07-November-24			Bond Future	118.3072	117.8143	118.3072	117.8143	4,451
03/07/2024	2050 On 06-February-25			Bond Future	118.5346	118.0299	118.5346	118.0299	0
03/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2934.6400	2429.8900	2.9346	2.4299	0
03/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2050 On 08-May-25			Bond Future	121.1072	120.5902	121.1072	120.5902	0
03/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	52.7900	569.7700	0.0528	0.5698	0
03/07/2024	2050 On 07-August-25			Bond Future	121.2769	120.7478	121.2769	120.7478	0
03/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1386.8500	857.7800	1.3869	0.8578	0
03/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	AL37 On 01-August-24			Index Future	991.2110	985.2990	991.2110	985.2990	0
03/07/2024	AL37 On 07-November-24			Index Future	1014.4400	1008.3880	1014.4400	1,008.3880	0
03/07/2024	AL37 On 06-February-25			Index Future	1036.3920	1030.2070	1036.3920	1,030.2070	0
03/07/2024	AL37 On 08-May-25			Index Future	1058.6630	1052.3420	1058.6630	1,052.3420	0
03/07/2024	AL37 On 07-August-25			Index Future	1081.0240	1074.5650	1081.0240	1,074.5650	0
03/07/2024	AL7T On 01-August-24			Index Future	1169.1980	1158.7840	1169.1980	1,158.7840	0
03/07/2024	AL7T On 07-November-24			Index Future	1196.5970	1185.9370	1196.5970	1,185.9370	0
03/07/2024	AL7T On 06-February-25			Index Future	1222.4920	1211.5980	1222.4920	1,211.5980	0
03/07/2024	AL7T On 08-May-25			Index Future	1248.7620	1237.6300	1248.7620	1,237.6300	0
03/07/2024	AL7T On 07-August-25			Index Future	1275.1380	1263.7660	1275.1380	1,263.7660	0
03/07/2024	ALBI On 01-August-24			Index Future	1011.8830	1003.7650	1011.8830	1,003.7650	121
03/07/2024	ALBI On 07-November-24			Index Future	1035.5960	1027.2860	1035.5960	1,027.2860	16
03/07/2024	ALBI On 06-February-25			Index Future	1058.0060	1049.5140	1058.0060	1,049.5140	0
03/07/2024	ALBI On 08-May-25			Index Future	1080.7420	1072.0640	1080.7420	1,072.0640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	ALBI On 07-August-25			Index Future	1103.5690	1094.7030	1103.5690	1,094.7030	0
03/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	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
03/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	ES33 On 01-August-24			Bond Future	11.9791	12.1456	78.4834	77.7339	0
03/07/2024	ES33 On 07-November-24			Bond Future	12.1176	12.2921	76.5407	75.7731	0
03/07/2024	ES33 On 06-February-25			Bond Future	12.2610	12.4438	78.2142	77.4291	0
03/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4482.5900	3697.5500	4.4826	3.6976	0
03/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	ES33 On 08-May-25			Bond Future	12.4103	12.6017	76.1071	75.3042	0
03/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1335.0900	532.2200	1.3351	0.5322	0
03/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	ES33 On 07-August-25			Bond Future	12.5746	12.7752	77.7262	76.9053	0
03/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3921.6200	3100.7100	3.9216	3.1007	0
03/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	ES42 On 01-August-24			Bond Future	12.4562	12.5968	74.3322	73.5712	0
03/07/2024	ES42 On 07-November-24			Bond Future	12.5817	12.7283	71.8252	71.0459	0
03/07/2024	ES42 On 06-February-25			Bond Future	12.7049	12.8573	73.3950	72.5980	0
03/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5001.5600	4204.5100	5.0016	4.2045	0
03/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	ES42 On 08-May-25			Bond Future	12.8376	12.9963	70.7183	69.9032	0
03/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2087.3600	1272.3100	2.0874	1.2723	0
03/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	ES42 On 07-August-25			Bond Future	12.9778	13.1429	72.2204	71.3871	0
03/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3948.2700	3114.9700	3.9483	3.1150	0
03/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 01-August-24			GOVI	996.7710	988.7880	996.7710	988.7880	721
03/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	534010.0000	454180.0000	53.4010	45.4180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	533910.0000	454080.0000	53.3910	45.4080	0
03/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	533810.0000	453980.0000	53.3810	45.3980	0
03/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 07-November-24			GOVI	1020.1300	1011.9580	1020.1300	1,011.9580	0
03/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	713500.0000	631780.0000	71.3500	63.1780	0
03/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	713400.0000	631680.0000	71.3400	63.1680	0
03/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	713300.0000	631580.0000	71.3300	63.1580	0
03/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 06-February-25			GOVI	1042.2060	1033.8540	1042.2060	1,033.8540	0
03/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	702060.0000	618540.0000	70.2060	61.8540	0
03/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 08-May-25			GOVI	1064.6010	1056.0670	1064.6010	1,056.0670	0
03/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	426010.0000	340670.0000	42.6010	34.0670	0
03/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GOVI On 07-August-25			GOVI	1087.0870	1078.3690	1087.0870	1,078.3690	0
03/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	760870.0000	673690.0000	76.0870	67.3690	0
03/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/07/2024	IGOV On 01-August-24			Index Future	355.7300	355.1010	355.7300	355.1010	585
03/07/2024	IGOV On 07-November-24			Index Future	364.1600	363.5160	364.1600	363.5160	16
03/07/2024	IGOV On 06-February-25			Index Future	372.1260	371.4670	372.1260	371.4670	0
03/07/2024	IGOV On 08-May-25			Index Future	380.2070	379.5320	380.2070	379.5320	0
03/07/2024	IGOV On 07-August-25			Index Future	388.3190	387.6280	388.3190	387.6280	0
03/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/07/2024	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
03/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/07/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
03/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
03/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
03/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
03/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
03/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
03/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
03/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
03/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/07/2024	R035 On 01-August-24			Bond Future	11.1980	11.3632	89.6383	88.7367	72,902
03/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	2711.3800	2031.5200	2.7114	2.0315	0
03/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	275.1700	496.9500	0.2752	0.4970	9,500
03/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3342.9500	2597.8400	3.3430	2.5978	0
03/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	171.6500	328.1800	0.1717	0.3282	0
03/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3389.2100	2640.0400	3.3892	2.6400	0
03/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	165.7500	318.2200	0.1658	0.3182	0
03/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	3435.6600	2682.5200	3.4357	2.6825	0
03/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	160.0800	308.5800	0.1601	0.3086	0
03/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	5310.5600	4455.9900	5.3106	4.4560	5,100
03/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	37.6100	84.6800	0.0376	0.0847	0
03/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	6531.8200	5650.5500	6.5318	5.6506	0
03/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	13.8000	34.1700	0.0138	0.0342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	6775.0300	5890.4900	6.7750	5.8905	0
03/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	11.2300	28.3300	0.0112	0.0283	0
03/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	9399.2600	8499.7500	9.3993	8.4998	0
03/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	1.0300	3.1600	0.0010	0.0032	7,500
03/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	9539.2500	8639.5100	9.5393	8.6395	0
03/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.9000	2.8000	0.0009	0.0028	8,650
03/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10095.7600	9195.2900	10.0958	9.1953	0
03/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.5300	1.7000	0.0005	0.0017	8,000
03/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10234.0200	9333.4200	10.2340	9.3334	0
03/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.4600	1.5000	0.0005	0.0015	0
03/07/2024	R035 On 07-November-24			Bond Future	11.2990	11.4717	87.2239	86.3007	101,813
03/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5304.3900	4608.9200	5.3044	4.6089	0
03/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	784.0200	1011.7300	0.7840	1.0117	0
03/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5344.6900	4646.9700	5.3447	4.6470	0
03/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	774.3600	999.8200	0.7744	0.9998	0
03/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5385.0600	4685.1100	5.3851	4.6851	0
03/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	764.8100	988.0400	0.7648	0.9880	0
03/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5425.4900	4723.3300	5.4255	4.7233	1,000
03/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	755.3700	976.3900	0.7554	0.9764	0
03/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	9790.7200	8940.7100	9.7907	8.9407	0
03/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	204.4100	277.5800	0.2044	0.2776	1,000
03/07/2024	R035 On 06-February-25			Bond Future	11.4040	11.5843	89.1108	88.1668	0
03/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6357.8900	5671.3400	6.3579	5.6713	0
03/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1268.2500	1525.6300	1.2683	1.5256	0
03/07/2024	R035 On 08-May-25			Bond Future	11.5102	11.6982	86.5073	85.5423	0
03/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3459.3100	2994.3600	3.4593	2.9944	400
03/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3719.3600	4219.4500	3.7194	4.2195	0
03/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4377.5400	3842.7400	4.3775	3.8427	0
03/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2997.3500	3427.5900	2.9974	3.4276	0
03/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7467.9900	6767.7900	7.4680	6.7678	0
03/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1606.6600	1871.5000	1.6067	1.8715	400
03/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	9863.9200	9081.7900	9.8639	9.0818	0
03/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	1034.3900	1217.3000	1.0344	1.2173	400
03/07/2024	R035 On 07-August-25			Bond Future	11.6292	11.8257	88.3296	87.3431	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7316.1600	6649.7400	7.3162	6.6497	0
03/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2358.3500	2678.4000	2.3584	2.6784	0
03/07/2024	R053 On 01-August-24			Bond Future	11.8392	11.9942	102.2882	101.0612	0
03/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	9446.9600	8249.5100	9.4470	8.2495	0
03/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	22.9200	52.4900	0.0229	0.0525	0
03/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	9512.5800	8314.1900	9.5126	8.3142	0
03/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	22.0800	50.7100	0.0221	0.0507	0
03/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	9578.1200	8378.8300	9.5781	8.3788	0
03/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	21.2600	48.9900	0.0213	0.0490	0
03/07/2024	R053 On 07-November-24			Bond Future	11.9388	12.1000	98.8128	97.5567	3,638
03/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	7548.7800	6612.4900	7.5488	6.6125	0
03/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1238.1900	1558.0400	1.2382	1.5580	0
03/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	7604.0400	6664.7900	7.6040	6.6648	0
03/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1223.8000	1540.6900	1.2238	1.5407	0
03/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	7659.5500	6717.3600	7.6596	6.7174	0
03/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1209.7500	1523.7000	1.2098	1.5237	0
03/07/2024	R053 On 06-February-25			Bond Future	12.0372	12.2047	100.9497	99.6655	0
03/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	8579.3000	7666.0900	8.5793	7.6661	0
03/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	2009.8600	2380.8400	2.0099	2.3808	0
03/07/2024	R053 On 08-May-25			Bond Future	12.1410	12.3151	97.2441	95.9313	0
03/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	7366.2400	6565.1100	7.3662	6.5651	0
03/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3689.4000	4201.0800	3.6894	4.2011	0
03/07/2024	R053 On 07-August-25			Bond Future	12.2528	12.4338	99.2902	97.9485	0
03/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	9831.4600	8929.6500	9.8315	8.9297	0
03/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3375.3300	3815.2000	3.3753	3.8152	0
03/07/2024	R186 On 01-August-24			Bond Future	8.6091	8.7387	105.2826	105.0028	85,843
03/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	414.2700	277.7500	0.4143	0.2778	0
03/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	261.1100	404.4200	0.2611	0.4044	0
03/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	427.5200	288.1700	0.4275	0.2882	0
03/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	252.7800	393.2600	0.2528	0.3933	0
03/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	440.8600	298.6800	0.4409	0.2987	0
03/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	244.5400	382.1900	0.2445	0.3822	0
03/07/2024	R186 On 07-November-24			Bond Future	8.5760	8.7244	107.7499	107.4631	34,810

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1371.2300	1173.2100	1.3712	1.1732	0
03/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	305.3500	394.1400	0.3054	0.3941	0
03/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1386.0900	1187.0900	1.3861	1.1871	0
03/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	301.1000	388.9100	0.3011	0.3889	0
03/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1400.8000	1200.8000	1.4008	1.2008	0
03/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	296.7100	383.5200	0.2967	0.3835	0
03/07/2024	R186 On 06-February-25			Bond Future	8.5479	8.7187	104.7656	104.4717	0
03/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1332.3700	1149.6600	1.3324	1.1497	0
03/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	505.8900	617.1000	0.5059	0.6171	0
03/07/2024	R186 On 08-May-25			Bond Future	8.5258	8.7265	107.0141	106.7128	0
03/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	767.0100	630.4200	0.7670	0.6304	0
03/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	851.0200	1015.6700	0.8510	1.0157	0
03/07/2024	R186 On 07-August-25			Bond Future	8.5238	8.7652	103.9541	103.6453	0
03/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1304.5400	1105.0400	1.3045	1.1050	1,983
03/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	417.6500	526.9600	0.4177	0.5270	0
03/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1723.4600	1492.0900	1.7235	1.4921	0
03/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	256.5000	333.9400	0.2565	0.3339	0
03/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2308.3100	2045.6000	2.3083	2.0456	0
03/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	129.0000	175.1000	0.1290	0.1751	1,983
03/07/2024	R202 On 01-August-24			Bond Future	260.8076	261.4306	260.8076	261.4306	448
03/07/2024	R202 On 07-November-24			Bond Future	266.9884	267.6252	266.9884	267.6252	520
03/07/2024	R202 On 06-February-25			Bond Future	267.6083	268.2566	267.6083	268.2566	0
03/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	818.3000	1466.5500	0.8183	1.4666	0
03/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	R202 On 08-May-25			Bond Future	273.4164	274.0761	273.4164	274.0761	0
03/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1106.3600	1766.1000	1.1064	1.7661	0
03/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	R202 On 07-August-25			Bond Future	273.9103	274.5814	273.9103	274.5814	0
03/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2310.2500	2981.4000	2.3103	2.9814	0
03/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	R209 On 01-August-24			Bond Future	11.2968	11.4617	69.9107	69.1083	11,452
03/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2539.3100	1920.3800	2.5393	1.9204	0
03/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	223.7400	407.1600	0.2237	0.4072	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2578.7900	1955.4900	2.5788	1.9555	0
03/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	216.4500	395.5000	0.2165	0.3955	0
03/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2618.4500	1990.8300	2.6185	1.9908	0
03/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	209.3800	384.1100	0.2094	0.3841	0
03/07/2024	R209 On 07-November-24			Bond Future	11.3887	11.5601	68.3918	67.5704	5,237
03/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4561.7100	3951.8300	4.5617	3.9518	0
03/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	746.5400	958.0900	0.7465	0.9581	0
03/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4597.1500	3985.2000	4.5972	3.9852	0
03/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	737.3500	946.8300	0.7374	0.9468	0
03/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4632.6500	4018.6400	4.6327	4.0186	0
03/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	728.2700	935.6900	0.7283	0.9357	0
03/07/2024	R209 On 06-February-25			Bond Future	11.4810	11.6589	69.8711	69.0313	0
03/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5541.9600	4936.2400	5.5420	4.9362	0
03/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1178.8100	1412.9200	1.1788	1.4129	0
03/07/2024	R209 On 08-May-25			Bond Future	11.5794	11.7643	68.2139	67.3554	0
03/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4061.3200	3574.9800	4.0613	3.5750	0
03/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2627.2100	2999.4100	2.6272	2.9994	0
03/07/2024	R209 On 07-August-25			Bond Future	11.6873	11.8795	69.6505	68.7731	0
03/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6532.2300	5939.4600	6.5322	5.9395	0
03/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2159.9700	2444.6700	2.1600	2.4447	0
03/07/2024	R210 On 01-August-24			Bond Future	238.4308	238.3672	238.4308	238.3672	1,448
03/07/2024	R210 On 07-November-24			Bond Future	240.7419	240.6758	240.7419	240.6758	0
03/07/2024	R210 On 06-February-25			Bond Future	246.0073	245.9375	246.0073	245.9375	0
03/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6397.2700	6327.5200	6.3973	6.3275	0
03/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	R210 On 08-May-25			Bond Future	247.9333	247.8598	247.9333	247.8598	0
03/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	96.7300	170.1600	0.0967	0.1702	0
03/07/2024	R210 On 07-August-25			Bond Future	253.2187	253.1409	253.2187	253.1409	0
03/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4778.7000	4700.9100	4.7787	4.7009	0
03/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2024	R213 On 01-August-24			Bond Future	10.2612	10.4008	87.7075	87.1193	29,996
03/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2665.2000	2190.3800	2.6652	2.1904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	177.3000	290.7700	0.1773	0.2908	0
03/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2701.2400	2224.0100	2.7012	2.2240	0
03/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	172.5700	283.6300	0.1726	0.2836	0
03/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2737.4200	2257.8500	2.7374	2.2579	0
03/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	168.0100	276.7300	0.1680	0.2767	0
03/07/2024	R213 On 07-November-24			Bond Future	10.3413	10.4887	86.2017	85.5993	63,579
03/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4004.2000	3543.2900	4.0042	3.5433	0
03/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	529.6900	671.2200	0.5297	0.6712	0
03/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4035.9000	3573.4600	4.0359	3.5735	0
03/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	522.4300	662.4300	0.5224	0.6624	0
03/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4067.8100	3603.8500	4.0678	3.6039	0
03/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	515.4100	653.8900	0.5154	0.6539	0
03/07/2024	R213 On 06-February-25			Bond Future	10.4285	10.5841	88.0666	87.4504	0
03/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4490.9500	4047.0500	4.4910	4.0471	0
03/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	920.9600	1093.2900	0.9210	1.0933	0
03/07/2024	R213 On 08-May-25			Bond Future	10.5186	10.6829	86.3953	85.7650	0
03/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2575.5700	2267.2500	2.5756	2.2673	0
03/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2570.0600	2892.0300	2.5701	2.8920	0
03/07/2024	R213 On 07-August-25			Bond Future	10.6249	10.7988	88.2162	87.5716	0
03/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5303.1700	4863.2000	5.3032	4.8632	0
03/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1554.0300	1758.6600	1.5540	1.7587	0
03/07/2024	R214 On 01-August-24			Bond Future	11.7270	11.8665	64.9743	64.2737	13,733
03/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2408.1400	1884.0000	2.4081	1.8840	0
03/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	271.6900	448.1200	0.2717	0.4481	0
03/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2447.5300	1919.3300	2.4475	1.9193	0
03/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	263.0800	435.4500	0.2631	0.4355	0
03/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2487.0900	1954.8900	2.4871	1.9549	0
03/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	254.7000	423.0700	0.2547	0.4231	0
03/07/2024	R214 On 07-November-24			Bond Future	11.8230	11.9677	63.1901	62.4728	1,770
03/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4526.5200	4000.2500	4.5265	4.0003	0
03/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	818.5600	1009.5800	0.8186	1.0096	0
03/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	4562.0800	4033.9900	4.5621	4.0340	0
03/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	808.6500	997.8500	0.8087	0.9979	0
03/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	4597.7200	4067.8100	4.5977	4.0678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	798.8600	986.2400	0.7989	0.9862	0
03/07/2024	R214 On 06-February-25			Bond Future	11.9206	12.0705	64.5570	63.8237	0
03/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2255.7700	1933.4200	2.2558	1.9334	554
03/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	3106.3200	3517.2700	3.1063	3.5173	0
03/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	3613.1700	3185.2400	3.6132	3.1852	554
03/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	2019.1700	2324.5400	2.0192	2.3245	0
03/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5068.9400	4560.2300	5.0689	4.5602	0
03/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1352.5600	1577.1500	1.3526	1.5772	0
03/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8241.9700	7624.7600	8.2420	7.6248	0
03/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	614.2700	730.3600	0.6143	0.7304	554
03/07/2024	R214 On 08-May-25			Bond Future	12.0177	12.1730	62.6351	61.8854	0
03/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4424.9200	3985.0500	4.4249	3.9851	0
03/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2604.1500	2914.0000	2.6042	2.9140	0
03/07/2024	R214 On 07-August-25			Bond Future	12.1242	12.2852	63.9544	63.1881	0
03/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6249.0000	5743.8000	6.2490	5.7438	0
03/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2381.6100	2642.6900	2.3816	2.6427	0
03/07/2024	R248 On 01-August-24			Bond Future	11.8228	11.9725	79.5130	78.5902	58,429
03/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3173.0900	2464.4700	3.1731	2.4645	0
03/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	298.8400	513.0500	0.2988	0.5131	0
03/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3221.8900	2508.3300	3.2219	2.5083	0
03/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	289.4600	498.7300	0.2895	0.4987	0
03/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3270.8300	2552.3800	3.2708	2.5524	0
03/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	280.3000	484.6800	0.2803	0.4847	0
03/07/2024	R248 On 07-November-24			Bond Future	11.9211	12.0767	76.9248	75.9801	207,469
03/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	5843.0400	5128.9700	5.8430	5.1290	0
03/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	875.6100	1106.3000	0.8756	1.1063	0
03/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	5886.7800	5170.4400	5.8868	5.1704	0
03/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	864.9200	1093.3400	0.8649	1.0933	0
03/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	5930.5700	5211.9900	5.9306	5.2120	0
03/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	854.3600	1080.5400	0.8544	1.0805	0
03/07/2024	R248 On 06-February-25			Bond Future	12.0210	12.1825	78.5888	77.6230	10,000
03/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	5815.0000	5168.8700	5.8150	5.1689	0
03/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1842.5600	2162.2800	1.8426	2.1623	0
03/07/2024	R248 On 08-May-25			Bond Future	12.1203	12.2879	75.8229	74.8355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	5707.4700	5108.5700	5.7075	5.1086	0
03/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2941.0700	3329.5700	2.9411	3.3296	0
03/07/2024	R248 On 07-August-25			Bond Future	12.2289	12.4031	77.4196	76.4104	0
03/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8006.6500	7320.1600	8.0067	7.3202	0
03/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2621.0600	2943.7500	2.6211	2.9438	0
03/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0