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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT For August 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	2025 On 01-August-24			Bond Future	181.3459	181.3482	181.3459	181.3482	0
01/08/2024	2025 On 07-November-24			Bond Future	185.4968	185.6004	185.4968	185.6004	9,240
01/08/2024	2029 On 01-August-24			Bond Future	130.9930	131.0564	130.9930	131.0564	0
01/08/2024	2029 On 07-November-24			Bond Future	132.6950	132.7308	132.6950	132.7308	8,202
01/08/2024	2029 On 06-February-25			Bond Future	135.5501	135.5861	135.5501	135.5861	0
01/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3150.0700	3186.1400	3.1501	3.1861	0
01/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2029 On 08-May-25			Bond Future	136.9727	137.0088	136.9727	137.0088	0
01/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	877.3400	841.1700	0.8773	0.8412	0
01/08/2024	2029 On 07-August-25			Bond Future	139.7926	139.8288	139.7926	139.8288	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2382.5600	2418.8200	2.3826	2.4188	0
01/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2030 On 01-August-24			Bond Future	9.3700	9.3854	94.3556	94.2930	0
01/08/2024	2030 On 01-August-24	10.21	Call	Bond Future	3336.0800	3273.5300	3.3361	3.2735	0
01/08/2024	2030 On 01-August-24	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2030 On 01-August-24	10.37	Call	Bond Future	3954.8300	3892.2800	3.9548	3.8923	0
01/08/2024	2030 On 01-August-24	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2030 On 01-August-24	10.38	Call	Bond Future	3993.3200	3930.7700	3.9933	3.9308	0
01/08/2024	2030 On 01-August-24	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2030 On 01-August-24	10.39	Call	Bond Future	4031.8000	3969.2500	4.0318	3.9693	0
01/08/2024	2030 On 01-August-24	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2030 On 01-August-24	10.71	Call	Bond Future	5252.3800	5189.8300	5.2524	5.1898	0
01/08/2024	2030 On 01-August-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2030 On 01-August-24	11.31	Call	Bond Future	7486.0800	7423.5300	7.4861	7.4235	0
01/08/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2030 On 07-November-24			Bond Future	9.3478	9.4227	96.7716	96.4787	163,656
01/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3640.2700	3405.3700	3.6403	3.4054	600
01/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	334.1300	392.1700	0.3341	0.3922	0
01/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5294.7100	5029.6100	5.2947	5.0296	600
01/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	136.6300	164.4700	0.1366	0.1645	0
01/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5397.1100	5130.7600	5.3971	5.1308	0
01/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	129.4000	155.9900	0.1294	0.1560	0
01/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5431.2700	5164.5100	5.4313	5.1645	0
01/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	127.0500	153.2300	0.1271	0.1532	0
01/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5465.4400	5198.2700	5.4654	5.1983	0
01/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	124.7400	150.5100	0.1247	0.1505	0
01/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9426.6500	9136.7200	9.4267	9.1367	0
01/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	10.5400	13.5500	0.0105	0.0136	600
01/08/2024	2030 On 06-February-25			Bond Future	9.3891	9.4687	94.8204	94.5209	0
01/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5173.2900	4929.0200	5.1733	4.9290	0
01/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	458.9200	514.1600	0.4589	0.5142	0
01/08/2024	2030 On 08-May-25			Bond Future	9.4564	9.5413	96.7894	96.4832	0
01/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3114.9500	2928.1000	3.1150	2.9281	0
01/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1423.1000	1542.4200	1.4231	1.5424	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4059.8100	3847.0700	4.0598	3.8471	1,640
01/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1037.3700	1130.8000	1.0374	1.1308	0
01/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5084.6300	4850.5800	5.0846	4.8506	2,280
01/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	755.0100	827.1300	0.7550	0.8271	0
01/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8488.9700	8213.2400	8.4890	8.2132	0
01/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	276.8000	307.2400	0.2768	0.3072	1,640
01/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9721.4400	9435.2900	9.7214	9.4353	0
01/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	166.1200	186.1400	0.1661	0.1861	2,280
01/08/2024	2030 On 07-August-25			Bond Future	9.5431	9.6340	94.7475	94.4346	0
01/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4424.0300	4209.9300	4.4240	4.2099	1,054
01/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1260.8500	1359.6200	1.2609	1.3596	0
01/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6045.3700	5801.9800	6.0454	5.8020	0
01/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	828.4800	897.9600	0.8285	0.8980	0
01/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8773.9300	8497.4200	8.7739	8.4974	0
01/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	382.2100	418.5700	0.3822	0.4186	1,054
01/08/2024	2032 On 01-August-24			Bond Future	10.1500	10.1658	92.9213	92.8442	0
01/08/2024	2032 On 01-August-24	10.95	Call	Bond Future	3808.6600	3731.6100	3.8087	3.7316	0
01/08/2024	2032 On 01-August-24	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 01-August-24	11.11	Call	Bond Future	4545.3700	4468.3200	4.5454	4.4683	0
01/08/2024	2032 On 01-August-24	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 01-August-24	11.13	Call	Bond Future	4636.8900	4559.8400	4.6369	4.5598	0
01/08/2024	2032 On 01-August-24	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 01-August-24	11.14	Call	Bond Future	4682.6000	4605.5500	4.6826	4.6056	0
01/08/2024	2032 On 01-August-24	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 01-August-24	11.15	Call	Bond Future	4728.2800	4651.2300	4.7283	4.6512	0
01/08/2024	2032 On 01-August-24	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 01-August-24	11.50	Call	Bond Future	6307.3800	6230.3300	6.3074	6.2303	0
01/08/2024	2032 On 01-August-24	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 01-August-24	11.61	Call	Bond Future	6795.8500	6718.8000	6.7959	6.7188	0
01/08/2024	2032 On 01-August-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 01-August-24	11.66	Call	Bond Future	7016.6600	6939.6100	7.0167	6.9396	0
01/08/2024	2032 On 01-August-24	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 01-August-24	12.31	Call	Bond Future	9819.2900	9742.2400	9.8193	9.7422	0
01/08/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2032 On 01-August-24	12.54	Call	Bond Future	10781.4800	10704.4300	10.7815	10.7044	0
01/08/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2032 On 07-November-24			Bond Future	10.1533	10.2382	91.2345	90.8294	105,038
01/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2961.4400	2693.7300	2.9614	2.6937	0
01/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	855.3400	992.7600	0.8553	0.9928	200
01/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4811.7100	4479.5700	4.8117	4.4796	600
01/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	377.4500	450.4400	0.3775	0.4504	0
01/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6235.6100	5874.6200	6.2356	5.8746	0
01/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	205.3000	249.4400	0.2053	0.2494	0
01/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6275.9100	5914.2900	6.2759	5.9143	0
01/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	201.8100	245.3200	0.2018	0.2453	0
01/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6316.2300	5953.9900	6.3162	5.9540	0
01/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	198.3800	241.2700	0.1984	0.2413	0
01/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6801.9000	6432.7300	6.8019	6.4327	600
01/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	161.2300	197.1900	0.1612	0.1972	0
01/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6923.7300	6553.0000	6.9237	6.5530	1,615
01/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	153.0100	187.4100	0.1530	0.1874	0
01/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12211.9900	11809.6800	12.2120	11.8097	0
01/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	8.5600	11.3800	0.0086	0.0114	600
01/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13811.6200	13407.4600	13.8116	13.4075	0
01/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	2.5700	3.5400	0.0026	0.0035	1,615
01/08/2024	2032 On 06-February-25			Bond Future	10.2275	10.3166	93.1751	92.7610	0
01/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7116.7000	6768.0400	7.1167	6.7680	0
01/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	489.4000	554.8100	0.4894	0.5548	0
01/08/2024	2032 On 08-May-25			Bond Future	10.3162	10.4099	90.9449	90.5217	0
01/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4414.3100	4145.9500	4.4143	4.1460	0
01/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1774.2700	1929.0200	1.7743	1.9290	0
01/08/2024	2032 On 07-August-25			Bond Future	10.4194	10.5180	92.7929	92.3608	0
01/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7917.3600	7586.5600	7.9174	7.5866	0
01/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1255.7900	1357.1300	1.2558	1.3571	0
01/08/2024	2033 On 01-August-24			Bond Future	124.9649	124.8759	124.9649	124.8759	0
01/08/2024	2033 On 07-November-24			Bond Future	126.5408	126.3040	126.5408	126.3040	6,936
01/08/2024	2033 On 06-February-25			Bond Future	129.2636	129.0211	129.2636	129.0211	0
01/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4323.5800	4081.1300	4.3236	4.0811	0

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01/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2033 On 08-May-25			Bond Future	130.4541	130.2059	130.4541	130.2059	0
01/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	165.8700	414.0800	0.1659	0.4141	0
01/08/2024	2033 On 07-August-25			Bond Future	133.1400	132.8861	133.1400	132.8861	0
01/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4489.9500	4236.1200	4.4900	4.2361	0
01/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2037 On 01-August-24			Bond Future	11.2700	11.2660	81.8101	81.8333	0
01/08/2024	2037 On 01-August-24	12.09	Call	Bond Future	4510.6400	4533.8500	4.5106	4.5339	0
01/08/2024	2037 On 01-August-24	12.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2037 On 01-August-24	12.10	Call	Bond Future	4563.4100	4586.6200	4.5634	4.5866	0
01/08/2024	2037 On 01-August-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2037 On 01-August-24	12.11	Call	Bond Future	4616.1300	4639.3400	4.6161	4.6393	0
01/08/2024	2037 On 01-August-24	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2037 On 01-August-24	13.17	Call	Bond Future	9920.2000	9943.4100	9.9202	9.9434	0
01/08/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2037 On 01-August-24	13.82	Call	Bond Future	12911.6400	12934.8500	12.9116	12.9349	0
01/08/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2037 On 07-November-24			Bond Future	11.2956	11.3590	84.0887	83.7302	184,572
01/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7119.4800	6808.4900	7.1195	6.8085	0
01/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	324.0800	371.5700	0.3241	0.3716	0
01/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7164.6100	6853.0200	7.1646	6.8530	0
01/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	319.1600	366.0500	0.3192	0.3661	0
01/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7209.7700	6897.5900	7.2098	6.8976	0
01/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	314.3100	360.6100	0.3143	0.3606	0
01/08/2024	2037 On 06-February-25			Bond Future	11.3899	11.4558	81.6170	81.2505	0
01/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7955.1900	7659.2800	7.9552	7.6593	0
01/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	798.9200	869.4400	0.7989	0.8694	0
01/08/2024	2037 On 08-May-25			Bond Future	11.5008	11.5694	83.3112	82.9367	3,975
01/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5957.4500	5708.5100	5.9575	5.7085	0
01/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1998.0700	2123.6200	1.9981	2.1236	0
01/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7067.9700	6798.6700	7.0680	6.7987	15,000
01/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1600.1000	1705.2900	1.6001	1.7053	0
01/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9977.9500	9669.7700	9.9780	9.6698	7,500

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01/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	919.4200	985.7300	0.9194	0.9857	0
01/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10175.4100	9865.1800	10.1754	9.8652	7,500
01/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	886.3200	950.5800	0.8863	0.9506	0
01/08/2024	2037 On 07-August-25			Bond Future	11.6253	11.6968	80.7435	80.3611	0
01/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8891.5700	8611.2200	8.8916	8.6112	0
01/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1920.5900	2022.6800	1.9206	2.0227	0
01/08/2024	2038 On 01-August-24			Bond Future	135.5373	135.1695	135.5373	135.1695	0
01/08/2024	2038 On 07-November-24			Bond Future	139.2531	138.3389	139.2531	138.3389	3,218
01/08/2024	2038 On 06-February-25			Bond Future	140.1391	139.2046	140.1391	139.2046	0
01/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4909.0500	3974.5800	4.9091	3.9746	0
01/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2038 On 08-May-25			Bond Future	143.0841	142.1294	143.0841	142.1294	0
01/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3404.1100	2449.4400	3.4041	2.4494	0
01/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2038 On 07-August-25			Bond Future	143.8774	142.9024	143.8774	142.9024	0
01/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4317.4300	3342.3500	4.3174	3.3424	0
01/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2040 On 01-August-24			Bond Future	11.4950	11.5010	82.2835	82.2467	0
01/08/2024	2040 On 01-August-24	12.28	Call	Bond Future	4631.4400	4594.6300	4.6314	4.5946	0
01/08/2024	2040 On 01-August-24	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2040 On 01-August-24	12.32	Call	Bond Future	4856.5800	4819.7700	4.8566	4.8198	0
01/08/2024	2040 On 01-August-24	12.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2040 On 01-August-24	12.33	Call	Bond Future	4912.7100	4875.9000	4.9127	4.8759	0
01/08/2024	2040 On 01-August-24	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2040 On 01-August-24	12.34	Call	Bond Future	4968.7700	4931.9600	4.9688	4.9320	0
01/08/2024	2040 On 01-August-24	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2040 On 01-August-24	12.88	Call	Bond Future	7904.7000	7867.8900	7.9047	7.8679	0
01/08/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2040 On 01-August-24	12.95	Call	Bond Future	8272.4800	8235.6700	8.2725	8.2357	0
01/08/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2040 On 01-August-24	13.48	Call	Bond Future	10966.4300	10929.6200	10.9664	10.9296	0
01/08/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2040 On 07-November-24			Bond Future	11.5118	11.5959	84.6661	84.1531	115,253

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4448.8400	4087.2700	4.4488	4.0873	640
01/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	960.9500	1112.3800	0.9610	1.1124	0
01/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6737.3100	6308.5500	6.7373	6.3086	0
01/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	459.8000	544.0400	0.4598	0.5440	640
01/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7882.7800	7432.1100	7.8828	7.4321	0
01/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	320.2500	382.5800	0.3203	0.3826	0
01/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7930.7500	7479.2900	7.9308	7.4793	0
01/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	315.4100	376.9500	0.3154	0.3770	0
01/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7978.7300	7526.4900	7.9787	7.5265	0
01/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	310.6400	371.4000	0.3106	0.3714	0
01/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9372.3900	8901.0600	9.3724	8.9011	0
01/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	199.5500	241.2200	0.1996	0.2412	640
01/08/2024	2040 On 06-February-25			Bond Future	11.6067	11.6940	81.9560	81.4318	14
01/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1469.1600	1313.4300	1.4692	1.3134	780
01/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5257.9500	5626.4500	5.2580	5.6265	0
01/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3398.2000	3126.3300	3.3982	3.1263	0
01/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2838.3100	3090.6700	2.8383	3.0907	780
01/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5249.0600	4904.4500	5.2491	4.9045	0
01/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1784.9300	1964.5500	1.7849	1.9646	780
01/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8412.8300	7990.3200	8.4128	7.9903	0
01/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	882.1900	983.9100	0.8822	0.9839	0
01/08/2024	2040 On 08-May-25			Bond Future	11.7167	11.8074	83.6571	83.1215	3,900
01/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7059.7400	6685.5900	7.0597	6.6856	0
01/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1902.2000	2063.6000	1.9022	2.0636	0
01/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7538.8000	7153.5000	7.5388	7.1535	15,000
01/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1740.9800	1891.2300	1.7410	1.8912	0
01/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10331.9600	9895.4900	10.3320	9.8955	7,500
01/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1058.2700	1157.3500	1.0583	1.1574	0
01/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10623.5200	10182.8300	10.6235	10.1828	7,500
01/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1006.1900	1101.0500	1.0062	1.1011	0
01/08/2024	2040 On 07-August-25			Bond Future	11.8392	11.9336	80.8456	80.2988	0
01/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9865.6300	9459.7300	9.8656	9.4597	0
01/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2042.2900	2183.1900	2.0423	2.1832	0
01/08/2024	2044 On 01-August-24			Bond Future	11.5550	11.5759	78.5839	78.4518	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2044 On 01-August-24	12.28	Call	Bond Future	4372.0100	4239.9000	4.3720	4.2399	0
01/08/2024	2044 On 01-August-24	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2044 On 01-August-24	12.29	Call	Bond Future	4429.4800	4297.3700	4.4295	4.2974	0
01/08/2024	2044 On 01-August-24	12.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2044 On 01-August-24	12.30	Call	Bond Future	4486.8900	4354.7800	4.4869	4.3548	0
01/08/2024	2044 On 01-August-24	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2044 On 01-August-24	13.00	Call	Bond Future	8327.9100	8195.8000	8.3279	8.1958	0
01/08/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2044 On 01-August-24	13.25	Call	Bond Future	9619.2200	9487.1100	9.6192	9.4871	0
01/08/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2044 On 07-November-24			Bond Future	11.5725	11.6668	80.8603	80.2703	78,395
01/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3861.0900	3477.6800	3.8611	3.4777	0
01/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1243.4600	1450.0200	1.2435	1.4500	13,875
01/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4952.0500	4519.5300	4.9521	4.5195	0
01/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	869.4200	1026.8700	0.8694	1.0269	9,540
01/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6105.4100	5633.3600	6.1054	5.6334	0
01/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	603.9000	721.8200	0.6039	0.7218	11,405
01/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8014.2200	7496.5400	8.0142	7.4965	0
01/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	334.0800	406.3700	0.3341	0.4064	0
01/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8062.3300	7543.7400	8.0623	7.5437	0
01/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	329.1200	400.5000	0.3291	0.4005	0
01/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8110.4400	7590.9600	8.1104	7.5910	0
01/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	324.2300	394.7200	0.3242	0.3947	0
01/08/2024	2044 On 06-February-25			Bond Future	11.6624	11.7602	78.1945	77.5917	0
01/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4292.1900	3934.2800	4.2922	3.9343	449
01/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2242.0500	2486.9500	2.2421	2.4870	0
01/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6314.5700	5880.9500	6.3146	5.8810	449
01/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1386.0300	1555.2200	1.3860	1.5552	0
01/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8578.7600	8088.2900	8.5788	8.0883	0
01/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	843.3400	955.6800	0.8433	0.9557	0
01/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	11807.3300	11266.6300	11.8073	11.2666	0
01/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	425.1200	487.2300	0.4251	0.4872	449
01/08/2024	2044 On 08-May-25			Bond Future	11.7660	11.8674	79.8174	79.2017	0
01/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7387.9300	6952.6100	7.3879	6.9526	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1895.3700	2075.6900	1.8954	2.0757	0
01/08/2024	2044 On 07-August-25			Bond Future	11.8808	11.9861	77.0531	76.4245	0
01/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10103.2200	9634.9900	10.1032	9.6350	0
01/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2088.0700	2248.4600	2.0881	2.2485	0
01/08/2024	2046 On 01-August-24			Bond Future	118.8299	118.5679	118.8299	118.5679	0
01/08/2024	2046 On 07-November-24			Bond Future	119.9679	119.1506	119.9679	119.1506	18,131
01/08/2024	2046 On 06-February-25			Bond Future	122.5488	121.7136	122.5488	121.7136	0
01/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8538.8200	7703.5500	8.5388	7.7036	0
01/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2046 On 08-May-25			Bond Future	122.8823	122.0287	122.8823	122.0287	0
01/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	912.3200	58.7100	0.9123	0.0587	0
01/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2046 On 07-August-25			Bond Future	125.4108	124.5391	125.4108	124.5391	0
01/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6720.7500	5849.0700	6.7208	5.8491	0
01/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2050 On 01-August-24			Bond Future	118.0568	117.6633	118.0568	117.6633	0
01/08/2024	2050 On 07-November-24			Bond Future	121.4405	120.4222	121.4405	120.4222	15,424
01/08/2024	2050 On 06-February-25			Bond Future	121.7016	120.6610	121.7016	120.6610	0
01/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6101.5500	5060.9700	6.1016	5.0610	0
01/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2050 On 08-May-25			Bond Future	124.2591	123.1960	124.2591	123.1960	0
01/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3099.1100	2036.0300	3.0991	2.0360	0
01/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	2050 On 07-August-25			Bond Future	124.4170	123.3315	124.4170	123.3315	0
01/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4527.0300	3441.4500	4.5270	3.4415	0
01/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.0150	1010.9660	1,010.0150	0
01/08/2024	AL37 On 07-November-24			Index Future	1036.8530	1033.4270	1036.8530	1,033.4270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	AL37 On 06-February-25			Index Future	1058.9170	1055.4140	1058.9170	1,055.4140	0
01/08/2024	AL37 On 08-May-25			Index Future	1080.9430	1077.3620	1080.9430	1,077.3620	0
01/08/2024	AL37 On 07-August-25			Index Future	1102.9760	1099.3170	1102.9760	1,099.3170	0
01/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1193.6770	1194.3270	1,193.6770	0
01/08/2024	AL7T On 07-November-24			Index Future	1227.1810	1221.3460	1227.1810	1,221.3460	0
01/08/2024	AL7T On 06-February-25			Index Future	1253.2950	1247.3320	1253.2950	1,247.3320	0
01/08/2024	AL7T On 08-May-25			Index Future	1279.3640	1273.2710	1279.3640	1,273.2710	0
01/08/2024	AL7T On 07-August-25			Index Future	1305.4400	1299.2180	1305.4400	1,299.2180	0
01/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1032.7490	1033.3530	1,032.7490	0
01/08/2024	ALBI On 07-November-24			Index Future	1061.3890	1056.6870	1061.3890	1,056.6870	125
01/08/2024	ALBI On 06-February-25			Index Future	1083.9760	1079.1690	1083.9760	1,079.1690	0
01/08/2024	ALBI On 08-May-25			Index Future	1106.5230	1101.6120	1106.5230	1,101.6120	0
01/08/2024	ALBI On 07-August-25			Index Future	1129.0760	1124.0610	1129.0760	1,124.0610	0
01/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	ES33 On 01-August-24			Bond Future	11.5450	11.5612	80.4842	80.4082	0
01/08/2024	ES33 On 07-November-24			Bond Future	11.5992	11.6842	78.8822	78.4915	0
01/08/2024	ES33 On 06-February-25			Bond Future	11.7253	11.8143	80.5790	80.1796	0
01/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6847.3900	6448.0200	6.8474	6.4480	0
01/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	ES33 On 08-May-25			Bond Future	11.8625	11.9556	78.4694	78.0613	0
01/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3697.4200	3289.3100	3.6974	3.2893	0
01/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	ES33 On 07-August-25			Bond Future	12.0146	12.1121	80.0813	79.6644	0
01/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6276.7300	5859.8000	6.2767	5.8598	0
01/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	ES42 On 01-August-24			Bond Future	12.0050	12.0161	76.8653	76.8012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	ES42 On 07-November-24			Bond Future	12.0374	12.1270	74.8445	74.3337	0
01/08/2024	ES42 On 06-February-25			Bond Future	12.1448	12.2377	76.4537	75.9316	0
01/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8060.2000	7538.1200	8.0602	7.5381	0
01/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	ES42 On 08-May-25			Bond Future	12.2650	12.3616	73.7913	73.2579	0
01/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5160.4500	4627.0100	5.1605	4.6270	0
01/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	ES42 On 07-August-25			Bond Future	12.3929	12.4933	75.3046	74.7598	0
01/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7032.4200	6487.6600	7.0324	6.4877	0
01/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.1780	1017.7600	1,017.1780	0
01/08/2024	GOVI On 01-August-24	943.37	Call	GOVI	743900.0000	738080.0000	74.3900	73.8080	0
01/08/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 01-August-24	943.38	Call	GOVI	743800.0000	737980.0000	74.3800	73.7980	0
01/08/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 01-August-24	943.39	Call	GOVI	743700.0000	737880.0000	74.3700	73.7880	0
01/08/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 07-November-24			GOVI	1045.3450	1040.7560	1045.3450	1,040.7560	686
01/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	965650.0000	919760.0000	96.5650	91.9760	0
01/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	965550.0000	919660.0000	96.5550	91.9660	0
01/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	965450.0000	919560.0000	96.5450	91.9560	0
01/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 06-February-25			GOVI	1067.5890	1062.9000	1067.5890	1,062.9000	0
01/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	955890.0000	909000.0000	95.5890	90.9000	0
01/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 08-May-25			GOVI	1089.7960	1085.0030	1089.7960	1,085.0030	0
01/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	677960.0000	630030.0000	67.7960	63.0030	0
01/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	GOVI On 07-August-25			GOVI	1112.0080	1107.1140	1112.0080	1,107.1140	0
01/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1010080.0000	961140.0000	101.0080	96.1140	0
01/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/08/2024	IGOV On 01-August-24			Index Future	359.5970	358.9270	359.5970	358.9270	0
01/08/2024	IGOV On 07-November-24			Index Future	368.0290	367.3430	368.0290	367.3430	596
01/08/2024	IGOV On 06-February-25			Index Future	375.9480	375.2460	375.9480	375.2460	0
01/08/2024	IGOV On 08-May-25			Index Future	383.8540	383.1360	383.8540	383.1360	0
01/08/2024	IGOV On 07-August-25			Index Future	391.7620	391.0270	391.7620	391.0270	0
01/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3250	91.6650	91.6750	0
01/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3350	91.6700	91.6650	0
01/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3300	91.6400	91.6700	0
01/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3600	91.6430	91.6400	0
01/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3570	91.6230	91.6430	0
01/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	7.6210	8.3770	92.3790	91.6230	0
01/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
01/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
01/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/08/2024	R035 On 01-August-24			Bond Future	10.8850	10.8859	91.3828	91.3778	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R035 On 01-August-24	11.65	Call	Bond Future	4180.7000	4175.6700	4.1807	4.1757	0
01/08/2024	R035 On 01-August-24	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	11.79	Call	Bond Future	4915.7900	4910.7600	4.9158	4.9108	0
01/08/2024	R035 On 01-August-24	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	11.80	Call	Bond Future	4967.9500	4962.9200	4.9680	4.9629	0
01/08/2024	R035 On 01-August-24	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	11.81	Call	Bond Future	5020.0700	5015.0400	5.0201	5.0150	0
01/08/2024	R035 On 01-August-24	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	12.20	Call	Bond Future	7017.4400	7012.4100	7.0174	7.0124	0
01/08/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	12.45	Call	Bond Future	8262.5100	8257.4800	8.2625	8.2575	0
01/08/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	12.50	Call	Bond Future	8508.2900	8503.2600	8.5083	8.5033	0
01/08/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	13.05	Call	Bond Future	11142.7200	11137.6900	11.1427	11.1377	0
01/08/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	13.08	Call	Bond Future	11282.8400	11277.8100	11.2828	11.2778	0
01/08/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	13.20	Call	Bond Future	11839.7200	11834.6900	11.8397	11.8347	0
01/08/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 01-August-24	13.23	Call	Bond Future	11978.0500	11973.0200	11.9781	11.9730	0
01/08/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R035 On 07-November-24			Bond Future	10.8928	10.9772	89.4512	88.9818	127,101
01/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7057.1200	6647.9100	7.0571	6.6479	0
01/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	309.4500	369.6500	0.3095	0.3697	0
01/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7102.3100	6692.3200	7.1023	6.6923	0
01/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	304.6800	364.1000	0.3047	0.3641	0
01/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7147.4400	6736.6800	7.1474	6.7367	0
01/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	299.8900	358.5400	0.2999	0.3585	0
01/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7192.6000	6781.0700	7.1926	6.7811	1,000
01/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	295.1800	353.0600	0.2952	0.3531	0
01/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11863.2900	11406.4200	11.8633	11.4064	0
01/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	49.6800	62.2200	0.0497	0.0622	1,000
01/08/2024	R035 On 06-February-25			Bond Future	10.9864	11.0745	91.3543	90.8745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8065.6100	7673.1900	8.0656	7.6732	0
01/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	732.4100	819.7600	0.7324	0.8198	0
01/08/2024	R035 On 08-May-25			Bond Future	11.0864	11.1782	88.7383	88.2481	0
01/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4519.4100	4232.1200	4.5194	4.2321	400
01/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2548.4700	2751.3400	2.5485	2.7513	0
01/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5613.3300	5292.0400	5.6133	5.2920	0
01/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2002.1500	2171.0200	2.0022	2.1710	0
01/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9085.1700	8690.3100	9.0852	8.6903	0
01/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	992.8500	1088.1500	0.9929	1.0882	400
01/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11651.2500	11222.4500	11.6513	11.2225	0
01/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	590.7300	652.0900	0.5907	0.6521	400
01/08/2024	R035 On 07-August-25			Bond Future	11.1995	11.2954	90.5422	90.0416	0
01/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8873.5300	8500.0600	8.8735	8.5001	0
01/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1703.0500	1830.1700	1.7031	1.8302	0
01/08/2024	R053 On 01-August-24			Bond Future	11.4600	11.4759	105.4121	105.2774	0
01/08/2024	R053 On 01-August-24	13.13	Call	Bond Future	12547.9400	12413.2600	12.5479	12.4133	0
01/08/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R053 On 01-August-24	13.14	Call	Bond Future	12614.4000	12479.7200	12.6144	12.4797	0
01/08/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R053 On 01-August-24	13.15	Call	Bond Future	12680.7600	12546.0800	12.6808	12.5461	0
01/08/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R053 On 07-November-24			Bond Future	11.4753	11.5645	102.5941	101.8460	3,638
01/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10572.5900	9920.7300	10.5726	9.9207	0
01/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	480.7500	576.9700	0.4808	0.5770	0
01/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10635.2500	9982.2200	10.6353	9.9822	0
01/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	473.7600	568.8100	0.4738	0.5688	0
01/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10698.0200	10043.8400	10.6980	10.0438	0
01/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	466.9700	560.8700	0.4670	0.5609	0
01/08/2024	R053 On 06-February-25			Bond Future	11.5612	11.6537	104.7762	104.0118	0
01/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11547.9800	10927.1400	11.5480	10.9271	0
01/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1152.1100	1295.6800	1.1521	1.2957	0
01/08/2024	R053 On 08-May-25			Bond Future	11.6560	11.7519	101.0820	100.3012	0
01/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10034.4200	9478.9700	10.0344	9.4790	0
01/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2519.6400	2744.9500	2.5196	2.7450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R053 On 07-August-25			Bond Future	11.7588	11.8583	103.1344	102.3372	0
01/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13214.1400	12626.9500	13.2141	12.6270	0
01/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2913.8400	3123.8700	2.9138	3.1239	0
01/08/2024	R186 On 01-August-24			Bond Future	8.3250	8.3196	105.8994	105.9112	0
01/08/2024	R186 On 01-August-24	8.68	Call	Bond Future	769.9100	781.7400	0.7699	0.7817	0
01/08/2024	R186 On 01-August-24	8.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R186 On 01-August-24	8.69	Call	Bond Future	791.4900	803.3200	0.7915	0.8033	0
01/08/2024	R186 On 01-August-24	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R186 On 01-August-24	8.70	Call	Bond Future	813.0700	824.9000	0.8131	0.8249	0
01/08/2024	R186 On 01-August-24	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R186 On 07-November-24			Bond Future	8.2367	8.2591	108.4099	108.3662	124,024
01/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1841.7400	1806.1600	1.8417	1.8062	0
01/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	115.8400	123.9600	0.1158	0.1240	0
01/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1858.7600	1823.0600	1.8588	1.8231	0
01/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	113.7500	121.7500	0.1138	0.1218	0
01/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1875.8100	1840.0000	1.8758	1.8400	0
01/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	111.7000	119.5900	0.1117	0.1196	0
01/08/2024	R186 On 06-February-25			Bond Future	8.1801	8.2060	105.4019	105.3569	0
01/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1753.2800	1720.7700	1.7533	1.7208	0
01/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	290.4700	302.9800	0.2905	0.3030	0
01/08/2024	R186 On 08-May-25			Bond Future	8.1437	8.1743	107.5910	107.5445	0
01/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1073.8000	1047.5300	1.0738	1.0475	0
01/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	580.9000	601.0600	0.5809	0.6011	0
01/08/2024	R186 On 07-August-25			Bond Future	8.1261	8.1632	104.4655	104.4176	0
01/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1651.6400	1615.6200	1.6516	1.6156	1,983
01/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	253.3500	265.2000	0.2534	0.2652	0
01/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2121.8800	2081.7000	2.1219	2.0817	0
01/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	143.5200	151.2100	0.1435	0.1512	0
01/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2755.2700	2711.4600	2.7553	2.7115	0
01/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	64.5600	68.6200	0.0646	0.0686	1,983
01/08/2024	R202 On 01-August-24			Bond Future	262.6665	261.8678	262.6665	261.8678	0
01/08/2024	R202 On 07-November-24			Bond Future	269.0333	268.0080	269.0333	268.0080	1,076
01/08/2024	R202 On 06-February-25			Bond Future	269.6196	268.5713	269.6196	268.5713	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	2829.6200	1781.2800	2.8296	1.7813	0
01/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R202 On 08-May-25			Bond Future	275.2863	274.2146	275.2863	274.2146	0
01/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	2976.2800	1904.6200	2.9763	1.9046	0
01/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R202 On 07-August-25			Bond Future	275.6446	274.5494	275.6446	274.5494	0
01/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4044.5600	2949.3700	4.0446	2.9494	0
01/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R209 On 01-August-24			Bond Future	10.9750	10.9909	71.5152	71.4349	0
01/08/2024	R209 On 01-August-24	11.78	Call	Bond Future	3920.0900	3839.8100	3.9201	3.8398	0
01/08/2024	R209 On 01-August-24	11.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R209 On 01-August-24	11.79	Call	Bond Future	3966.8600	3886.5800	3.9669	3.8866	0
01/08/2024	R209 On 01-August-24	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R209 On 01-August-24	11.80	Call	Bond Future	4013.5900	3933.3100	4.0136	3.9333	0
01/08/2024	R209 On 01-August-24	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R209 On 07-November-24			Bond Future	10.9903	11.0743	70.3541	69.9340	15,780
01/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6081.4400	5719.1200	6.0814	5.7191	0
01/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	303.9700	361.7400	0.3040	0.3617	0
01/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6121.3900	5758.3300	6.1214	5.7583	0
01/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	299.2900	356.3200	0.2993	0.3563	0
01/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6161.3000	5797.5000	6.1613	5.7975	0
01/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	294.6200	350.9100	0.2946	0.3509	0
01/08/2024	R209 On 06-February-25			Bond Future	11.0730	11.1602	71.8506	71.4213	0
01/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7035.7200	6687.3600	7.0357	6.6874	0
01/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	693.0800	774.0400	0.6931	0.7740	0
01/08/2024	R209 On 08-May-25			Bond Future	11.1662	11.2566	70.1873	69.7487	0
01/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5173.8000	4882.3400	5.1738	4.8823	0
01/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1766.2900	1913.4300	1.7663	1.9134	0
01/08/2024	R209 On 07-August-25			Bond Future	11.2692	11.3632	71.6136	71.1658	0
01/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7889.2600	7555.3300	7.8893	7.5553	0
01/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1553.9100	1667.8300	1.5539	1.6678	0
01/08/2024	R210 On 01-August-24			Bond Future	237.9225	237.9752	237.9225	237.9752	0
01/08/2024	R210 On 07-November-24			Bond Future	240.1288	240.2239	240.1288	240.2239	1,379

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R210 On 06-February-25			Bond Future	245.2952	245.3914	245.2952	245.3914	0
01/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	5685.1600	5781.4000	5.6852	5.7814	0
01/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R210 On 08-May-25			Bond Future	247.0524	247.1493	247.0524	247.1493	0
01/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	977.6100	880.7300	0.9776	0.8807	0
01/08/2024	R210 On 07-August-25			Bond Future	252.1373	252.2351	252.1373	252.2351	0
01/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	3697.3300	3795.0700	3.6973	3.7951	0
01/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R213 On 01-August-24			Bond Future	9.8050	9.8356	89.6660	89.5330	0
01/08/2024	R213 On 01-August-24	10.86	Call	Bond Future	4446.3800	4313.3500	4.4464	4.3134	0
01/08/2024	R213 On 01-August-24	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R213 On 01-August-24	10.87	Call	Bond Future	4487.1500	4354.1200	4.4872	4.3541	0
01/08/2024	R213 On 01-August-24	10.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R213 On 01-August-24	10.88	Call	Bond Future	4527.8900	4394.8600	4.5279	4.3949	0
01/08/2024	R213 On 01-August-24	10.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R213 On 07-November-24			Bond Future	9.8124	9.8974	88.4071	88.0479	75,185
01/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5828.7700	5503.1400	5.8288	5.5031	0
01/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	148.8600	182.4300	0.1489	0.1824	0
01/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5865.1200	5539.0000	5.8651	5.5390	0
01/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	146.2500	179.3300	0.1463	0.1793	0
01/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5901.4300	5574.8000	5.9014	5.5748	0
01/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	143.6300	176.2000	0.1436	0.1762	0
01/08/2024	R213 On 06-February-25			Bond Future	9.8790	9.9686	90.2881	89.9209	0
01/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6206.4100	5896.6100	6.2064	5.8966	0
01/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	414.8900	472.3000	0.4149	0.4723	0
01/08/2024	R213 On 08-May-25			Bond Future	9.9545	10.0491	88.6040	88.2288	0
01/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3769.2300	3533.3500	3.7692	3.5334	0
01/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1554.9700	1694.3200	1.5550	1.6943	0
01/08/2024	R213 On 07-August-25			Bond Future	10.0459	10.1460	90.4062	90.0229	0
01/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6949.6600	6653.0600	6.9497	6.6531	0
01/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1010.5100	1097.2400	1.0105	1.0972	0
01/08/2024	R214 On 01-August-24			Bond Future	11.3550	11.3659	66.9040	66.8464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R214 On 01-August-24	12.16	Call	Bond Future	4066.1600	4008.6000	4.0662	4.0086	0
01/08/2024	R214 On 01-August-24	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R214 On 01-August-24	12.17	Call	Bond Future	4114.1600	4056.6000	4.1142	4.0566	0
01/08/2024	R214 On 01-August-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R214 On 01-August-24	12.18	Call	Bond Future	4162.1000	4104.5400	4.1621	4.1045	0
01/08/2024	R214 On 01-August-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R214 On 07-November-24			Bond Future	11.3629	11.4519	65.5580	65.0898	21,222
01/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6384.7200	5979.1200	6.3847	5.9791	0
01/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	308.8600	371.4700	0.3089	0.3715	0
01/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6425.5100	6019.1200	6.4255	6.0191	0
01/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	304.1800	366.0000	0.3042	0.3660	0
01/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6466.2600	6059.0700	6.4663	6.0591	0
01/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	299.5000	360.5200	0.2995	0.3605	0
01/08/2024	R214 On 06-February-25			Bond Future	11.4490	11.5410	66.9528	66.4743	0
01/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3548.7100	3270.3800	3.5487	3.2704	554
01/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2003.4800	2203.6300	2.0035	2.2036	0
01/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5238.9400	4900.0600	5.2389	4.9001	554
01/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1249.1600	1388.7600	1.2492	1.3888	0
01/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6917.9800	6537.2800	6.9180	6.5373	0
01/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	805.8200	903.6000	0.8058	0.9036	0
01/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10349.2500	9916.1600	10.3493	9.9162	0
01/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	325.7700	371.1600	0.3258	0.3712	554
01/08/2024	R214 On 08-May-25			Bond Future	11.5388	11.6340	65.0377	64.5490	0
01/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5893.1300	5554.0000	5.8931	5.5540	0
01/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1669.7200	1819.3000	1.6697	1.8193	0
01/08/2024	R214 On 07-August-25			Bond Future	11.6378	11.7364	66.3599	65.8609	0
01/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8106.9300	7741.5800	8.1069	7.7416	0
01/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1834.0700	1967.7200	1.8341	1.9677	0
01/08/2024	R248 On 01-August-24			Bond Future	11.4550	11.4659	81.8656	81.7943	0
01/08/2024	R248 On 01-August-24	12.30	Call	Bond Future	5226.8400	5155.5000	5.2268	5.1555	0
01/08/2024	R248 On 01-August-24	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R248 On 01-August-24	12.31	Call	Bond Future	5285.0200	5213.6800	5.2850	5.2137	0
01/08/2024	R248 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R248 On 01-August-24	12.32	Call	Bond Future	5343.1200	5271.7800	5.3431	5.2718	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2024	R248 On 01-August-24	12.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2024	R248 On 07-November-24			Bond Future	11.4648	11.5538	79.8195	79.2396	250,570
01/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8222.2900	7715.4600	8.2223	7.7155	0
01/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	360.2400	433.2300	0.3602	0.4332	0
01/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8271.4600	7763.7300	8.2715	7.7637	0
01/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	354.9800	427.0700	0.3550	0.4271	0
01/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8320.5500	7811.9300	8.3206	7.8119	0
01/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	349.7200	420.9200	0.3497	0.4209	0
01/08/2024	R248 On 06-February-25			Bond Future	11.5525	11.6448	81.5176	80.9252	10,000
01/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7974.0700	7512.1900	7.9741	7.5122	0
01/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1072.8500	1203.4100	1.0729	1.2034	0
01/08/2024	R248 On 08-May-25			Bond Future	11.6437	11.7393	78.7606	78.1555	0
01/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7668.1900	7239.5000	7.6682	7.2395	0
01/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1964.1700	2140.5800	1.9642	2.1406	0
01/08/2024	R248 On 07-August-25			Bond Future	11.7441	11.8433	80.3612	79.7433	0
01/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10406.0200	9943.6800	10.4060	9.9437	0
01/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2078.8500	2234.3500	2.0789	2.2344	0
01/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0