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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
02/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	2025 On 01-August-24			Bond Future	180.4400	180.4400	180.4400	180.4400	0
02/08/2024	2025 On 07-November-24			Bond Future	185.5982	185.4968	185.5982	185.4968	9,240
02/08/2024	2029 On 01-August-24			Bond Future	130.9300	130.9300	130.9300	130.9300	0
02/08/2024	2029 On 07-November-24			Bond Future	132.8640	132.6950	132.8640	132.6950	8,202
02/08/2024	2029 On 06-February-25			Bond Future	135.7037	135.5501	135.7037	135.5501	0
02/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3303.6700	3150.0700	3.3037	3.1501	0
02/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2029 On 08-May-25			Bond Future	137.1350	136.9727	137.1350	136.9727	0
02/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	714.9700	877.3400	0.7150	0.8773	0
02/08/2024	2029 On 07-August-25			Bond Future	139.9693	139.7926	139.9693	139.7926	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2559.2500	2382.5600	2.5593	2.3826	0
02/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2029 On 06-November-25			Bond Future	139.7900	139.7900	139.7900	139.7900	0
02/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2030 On 01-August-24			Bond Future	10.3800	10.3800	90.3622	90.3622	0
02/08/2024	2030 On 07-November-24			Bond Future	9.2622	9.3478	97.1082	96.7716	163,656
02/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3934.7900	3640.2700	3.9348	3.6403	600
02/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	292.0300	334.1300	0.2920	0.3341	0
02/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5614.3500	5294.7100	5.6144	5.2947	600
02/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	119.6500	136.6300	0.1197	0.1366	0
02/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5717.5800	5397.1100	5.7176	5.3971	0
02/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	113.2500	129.4000	0.1133	0.1294	0
02/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5752.0200	5431.2700	5.7520	5.4313	0
02/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	111.1800	127.0500	0.1112	0.1271	0
02/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5786.4800	5465.4400	5.7865	5.4654	0
02/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	109.1600	124.7400	0.1092	0.1247	0
02/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9760.1100	9426.6500	9.7601	9.4267	0
02/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	7.3800	10.5400	0.0074	0.0105	600
02/08/2024	2030 On 06-February-25			Bond Future	9.3017	9.3891	95.1504	94.8204	0
02/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5443.3200	5173.2900	5.4433	5.1733	0
02/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	398.9400	458.9200	0.3989	0.4589	0
02/08/2024	2030 On 08-May-25			Bond Future	9.3622	9.4564	97.1306	96.7894	0
02/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3367.9000	3114.9500	3.3679	3.1150	0
02/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1334.8800	1423.1000	1.3349	1.4231	0
02/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4340.2800	4059.8100	4.3403	4.0598	1,640
02/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	976.6700	1037.3700	0.9767	1.0374	0
02/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5383.1500	5084.6300	5.3832	5.0846	2,280
02/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	712.3600	755.0100	0.7124	0.7550	0
02/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8791.8500	8488.9700	8.7919	8.4890	0
02/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	238.5100	276.8000	0.2385	0.2768	1,640
02/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10037.2800	9721.4400	10.0373	9.7214	0
02/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	140.7900	166.1200	0.1408	0.1661	2,280
02/08/2024	2030 On 07-August-25			Bond Future	9.4400	9.5431	95.1035	94.7475	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4713.2700	4424.0300	4.7133	4.4240	1,054
02/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1194.0500	1260.8500	1.1941	1.2609	0
02/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6358.0900	6045.3700	6.3581	6.0454	0
02/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	785.1600	828.4800	0.7852	0.8285	0
02/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9083.8500	8773.9300	9.0839	8.7739	0
02/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	336.0900	382.2100	0.3361	0.3822	1,054
02/08/2024	2030 On 06-November-25			Bond Future	9.5400	9.5400	96.9671	96.9671	0
02/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2478.0900	2480.7800	2.4781	2.4808	0
02/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2478.0900	2480.7800	2.4781	2.4808	0
02/08/2024	2032 On 01-August-24			Bond Future	11.1400	11.1400	88.2387	88.2387	0
02/08/2024	2032 On 07-November-24			Bond Future	10.0788	10.1533	91.5920	91.2345	105,038
02/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3248.8200	2961.4400	3.2488	2.9614	0
02/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	785.1600	855.3400	0.7852	0.8553	200
02/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5139.3800	4811.7100	5.1394	4.8117	600
02/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	347.5600	377.4500	0.3476	0.3775	0
02/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6577.6700	6235.6100	6.5777	6.2356	0
02/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	189.8000	205.3000	0.1898	0.2053	0
02/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6618.1900	6275.9100	6.6182	6.2759	0
02/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	186.5300	201.8100	0.1865	0.2018	0
02/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6658.7900	6316.2300	6.6588	6.3162	0
02/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	183.3800	198.3800	0.1834	0.1984	0
02/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7147.5200	6801.9000	7.1475	6.8019	600
02/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	149.2900	161.2300	0.1493	0.1612	0
02/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7270.0200	6923.7300	7.2700	6.9237	1,615
02/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	141.7400	153.0100	0.1417	0.1530	0
02/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12567.5000	12211.9900	12.5675	12.2120	0
02/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	6.5100	8.5600	0.0065	0.0086	600
02/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14168.5000	13811.6200	14.1685	13.8116	0
02/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	1.8900	2.5700	0.0019	0.0026	1,615
02/08/2024	2032 On 06-February-25			Bond Future	10.1521	10.2275	93.5271	93.1751	0
02/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7461.2600	7116.7000	7.4613	7.1167	0
02/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	482.0000	489.4000	0.4820	0.4894	0
02/08/2024	2032 On 08-May-25			Bond Future	10.2362	10.3162	91.3083	90.9449	0
02/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4694.5700	4414.3100	4.6946	4.4143	0

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02/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1691.1200	1774.2700	1.6911	1.7743	0
02/08/2024	2032 On 07-August-25			Bond Future	10.3335	10.4194	93.1714	92.7929	0
02/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8230.3500	7917.3600	8.2304	7.9174	0
02/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1190.3300	1255.7900	1.1903	1.2558	0
02/08/2024	2032 On 06-November-25			Bond Future	10.4200	10.4200	90.9959	90.9959	0
02/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3569.1900	3573.0600	3.5692	3.5731	0
02/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3569.1900	3573.0600	3.5692	3.5731	0
02/08/2024	2033 On 01-August-24			Bond Future	123.7300	123.7300	123.7300	123.7300	0
02/08/2024	2033 On 07-November-24			Bond Future	126.4394	126.5408	126.4394	126.5408	6,936
02/08/2024	2033 On 06-February-25			Bond Future	129.1420	129.2636	129.1420	129.2636	0
02/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4201.9500	4323.5800	4.2020	4.3236	0
02/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2033 On 08-May-25			Bond Future	130.3352	130.4541	130.3352	130.4541	0
02/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	284.8400	165.8700	0.2848	0.1659	0
02/08/2024	2033 On 07-August-25			Bond Future	133.0291	133.1400	133.0291	133.1400	0
02/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4379.0800	4489.9500	4.3791	4.4900	0
02/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2033 On 06-November-25			Bond Future	133.1400	133.1400	133.1400	133.1400	0
02/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2037 On 01-August-24			Bond Future	12.1000	12.1000	77.2467	77.2467	0
02/08/2024	2037 On 07-November-24			Bond Future	11.2736	11.2956	84.2133	84.0887	184,572
02/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7255.3900	7119.4800	7.2554	7.1195	0
02/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	335.4100	324.0800	0.3354	0.3241	0
02/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7300.4600	7164.6100	7.3005	7.1646	0
02/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	330.4300	319.1600	0.3304	0.3192	0
02/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7345.5500	7209.7700	7.3456	7.2098	0
02/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	325.5100	314.3100	0.3255	0.3143	0
02/08/2024	2037 On 06-February-25			Bond Future	11.3693	11.3899	81.7323	81.6170	0
02/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8045.1700	7955.1900	8.0452	7.9552	0
02/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	773.5900	798.9200	0.7736	0.7989	0
02/08/2024	2037 On 08-May-25			Bond Future	11.4787	11.5008	83.4326	83.3112	3,975

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02/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6139.7400	5957.4500	6.1397	5.9575	0
02/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2058.9600	1998.0700	2.0590	1.9981	0
02/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7246.0700	7067.9700	7.2461	7.0680	15,000
02/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1656.8000	1600.1000	1.6568	1.6001	0
02/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10143.7500	9977.9500	10.1438	9.9780	7,500
02/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	963.8200	919.4200	0.9638	0.9194	0
02/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10340.4700	10175.4100	10.3405	10.1754	7,500
02/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	929.9800	886.3200	0.9300	0.8863	0
02/08/2024	2037 On 07-August-25			Bond Future	11.6010	11.6253	80.8743	80.7435	0
02/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9085.7300	8891.5700	9.0857	8.8916	0
02/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1983.9900	1920.5900	1.9840	1.9206	0
02/08/2024	2037 On 06-November-25			Bond Future	11.6300	11.6300	83.0067	83.0067	0
02/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4720.5500	4725.6600	4.7206	4.7257	0
02/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4720.5500	4725.6600	4.7206	4.7257	0
02/08/2024	2038 On 01-August-24			Bond Future	136.8900	136.8900	136.8900	136.8900	0
02/08/2024	2038 On 07-November-24			Bond Future	139.2485	139.2531	139.2485	139.2531	3,218
02/08/2024	2038 On 06-February-25			Bond Future	140.1142	140.1391	140.1142	140.1391	0
02/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4884.2100	4909.0500	4.8842	4.9091	0
02/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2038 On 08-May-25			Bond Future	143.0648	143.0841	143.0648	143.0841	0
02/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3384.7800	3404.1100	3.3848	3.4041	0
02/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2038 On 07-August-25			Bond Future	143.8687	143.8774	143.8687	143.8774	0
02/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4308.6600	4317.4300	4.3087	4.3174	0
02/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2038 On 06-November-25			Bond Future	143.8800	143.8800	143.8800	143.8800	0
02/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2040 On 01-August-24			Bond Future	12.3300	12.3300	77.3708	77.3708	0
02/08/2024	2040 On 07-November-24			Bond Future	11.5055	11.5118	84.7049	84.6661	116,453
02/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4528.8400	4448.8400	4.5288	4.4488	640
02/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1002.1400	960.9500	1.0021	0.9610	0
02/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6804.6100	6737.3100	6.8046	6.7373	0

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02/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	488.2900	459.8000	0.4883	0.4598	640
02/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7943.6400	7882.7800	7.9436	7.8828	0
02/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	342.3000	320.2500	0.3423	0.3203	0
02/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7991.4100	7930.7500	7.9914	7.9308	0
02/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	337.2600	315.4100	0.3373	0.3154	0
02/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8039.1900	7978.7300	8.0392	7.9787	0
02/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	332.2900	310.6400	0.3323	0.3106	0
02/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9427.4600	9372.3900	9.4275	9.3724	0
02/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	215.8100	199.5500	0.2158	0.1996	640
02/08/2024	2040 On 06-February-25			Bond Future	11.6022	11.6067	81.9837	81.9560	14
02/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1523.0100	1469.1600	1.5230	1.4692	780
02/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5284.1600	5257.9500	5.2842	5.2580	0
02/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3490.6400	3398.2000	3.4906	3.3982	0
02/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2903.1100	2838.3100	2.9031	2.8383	780
02/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5340.6100	5249.0600	5.3406	5.2491	0
02/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1848.8400	1784.9300	1.8488	1.7849	780
02/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8483.9600	8412.8300	8.4840	8.4128	0
02/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	925.6800	882.1900	0.9257	0.8822	0
02/08/2024	2040 On 08-May-25			Bond Future	11.7113	11.7167	83.6890	83.6571	3,900
02/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7182.2900	7059.7400	7.1823	7.0597	0
02/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1992.8100	1902.2000	1.9928	1.9022	0
02/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7657.6400	7538.8000	7.6576	7.5388	15,000
02/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1827.8800	1740.9800	1.8279	1.7410	0
02/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10429.9000	10331.9600	10.4299	10.3320	7,500
02/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1124.2700	1058.2700	1.1243	1.0583	0
02/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10719.4700	10623.5200	10.7195	10.6235	7,500
02/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1070.2000	1006.1900	1.0702	1.0062	0
02/08/2024	2040 On 07-August-25			Bond Future	11.8324	11.8392	80.8851	80.8456	0
02/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9952.7600	9865.6300	9.9528	9.8656	0
02/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2089.9100	2042.2900	2.0899	2.0423	0
02/08/2024	2040 On 06-November-25			Bond Future	11.8400	11.8400	83.1735	83.1735	0
02/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5108.6100	5114.1400	5.1086	5.1141	0
02/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5108.6100	5114.1400	5.1086	5.1141	0
02/08/2024	2044 On 01-August-24			Bond Future	12.2900	12.2900	74.1545	74.1545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	2044 On 07-November-24			Bond Future	11.5869	11.5725	80.7693	80.8603	78,970
02/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3862.5800	3861.0900	3.8626	3.8611	0
02/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1335.9400	1243.4600	1.3359	1.2435	13,875
02/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4937.2200	4952.0500	4.9372	4.9521	0
02/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	945.5800	869.4200	0.9456	0.8694	9,540
02/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6075.1500	6105.4100	6.0752	6.1054	0
02/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	664.6300	603.9000	0.6646	0.6039	11,405
02/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7962.5300	8014.2200	7.9625	8.0142	0
02/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	373.3800	334.0800	0.3734	0.3341	0
02/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8010.2300	8062.3300	8.0102	8.0623	0
02/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	368.0100	329.1200	0.3680	0.3291	0
02/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8057.9300	8110.4400	8.0579	8.1104	0
02/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	362.7100	324.2300	0.3627	0.3242	0
02/08/2024	2044 On 06-February-25			Bond Future	11.6792	11.6624	78.0902	78.1945	0
02/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4309.3800	4292.1900	4.3094	4.2922	449
02/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2363.5700	2242.0500	2.3636	2.2421	0
02/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6309.5900	6314.5700	6.3096	6.3146	449
02/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1485.3800	1386.0300	1.4854	1.3860	0
02/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8546.0000	8578.7600	8.5460	8.5788	0
02/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	914.9100	843.3400	0.9149	0.8433	0
02/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	11747.8000	11807.3300	11.7478	11.8073	0
02/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	469.9200	425.1200	0.4699	0.4251	449
02/08/2024	2044 On 08-May-25			Bond Future	11.7828	11.7660	79.7145	79.8174	0
02/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7420.3500	7387.9300	7.4204	7.3879	0
02/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2030.6800	1895.3700	2.0307	1.8954	0
02/08/2024	2044 On 07-August-25			Bond Future	11.8972	11.8808	76.9547	77.0531	0
02/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10017.1200	10103.2200	10.0171	10.1032	0
02/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2100.4200	2088.0700	2.1004	2.0881	0
02/08/2024	2044 On 06-November-25			Bond Future	11.8800	11.8800	79.2888	79.2888	0
02/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5255.1800	5260.8700	5.2552	5.2609	0
02/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5255.1800	5260.8700	5.2552	5.2609	0
02/08/2024	2046 On 01-August-24			Bond Future	119.2400	119.2400	119.2400	119.2400	0
02/08/2024	2046 On 07-November-24			Bond Future	119.2325	119.9679	119.2325	119.9679	18,131
02/08/2024	2046 On 06-February-25			Bond Future	121.7807	122.5488	121.7807	122.5488	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7770.7200	8538.8200	7.7707	8.5388	0
02/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2046 On 08-May-25			Bond Future	122.1027	122.8823	122.1027	122.8823	0
02/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	132.7100	912.3200	0.1327	0.9123	0
02/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2046 On 07-August-25			Bond Future	124.6250	125.4108	124.6250	125.4108	0
02/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	5935.0400	6720.7500	5.9350	6.7208	0
02/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2046 On 06-November-25			Bond Future	125.4100	125.4100	125.4100	125.4100	0
02/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2050 On 01-August-24			Bond Future	121.9400	121.9400	121.9400	121.9400	0
02/08/2024	2050 On 07-November-24			Bond Future	121.0259	121.4405	121.0259	121.4405	15,424
02/08/2024	2050 On 06-February-25			Bond Future	121.2606	121.7016	121.2606	121.7016	0
02/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5660.5500	6101.5500	5.6606	6.1016	0
02/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2050 On 08-May-25			Bond Future	123.8142	124.2591	123.8142	124.2591	0
02/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2654.1500	3099.1100	2.6542	3.0991	0
02/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2050 On 07-August-25			Bond Future	123.9721	124.4170	123.9721	124.4170	0
02/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4082.1300	4527.0300	4.0821	4.5270	0
02/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2050 On 06-November-25			Bond Future	124.4200	124.4200	124.4200	124.4200	0
02/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.9660	1010.9660	1,010.9660	0
02/08/2024	AL37 On 07-November-24			Index Future	1040.5170	1036.8530	1040.5170	1,036.8530	0
02/08/2024	AL37 On 06-February-25			Index Future	1062.5110	1058.9170	1062.5110	1,058.9170	0
02/08/2024	AL37 On 08-May-25			Index Future	1084.6570	1080.9430	1084.6570	1,080.9430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	AL37 On 07-August-25			Index Future	1106.8510	1102.9760	1106.8510	1,102.9760	0
02/08/2024	AL37 On 06-November-25			Index Future	1102.9800	1102.9800	1102.9800	1,102.9800	0
02/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1194.3270	1194.3270	1,194.3270	0
02/08/2024	AL7T On 07-November-24			Index Future	1230.2420	1227.1810	1230.2420	1,227.1810	0
02/08/2024	AL7T On 06-February-25			Index Future	1256.2470	1253.2950	1256.2470	1,253.2950	0
02/08/2024	AL7T On 08-May-25			Index Future	1282.4300	1279.3640	1282.4300	1,279.3640	0
02/08/2024	AL7T On 07-August-25			Index Future	1308.6710	1305.4400	1308.6710	1,305.4400	0
02/08/2024	AL7T On 06-November-25			Index Future	1305.4400	1305.4400	1305.4400	1,305.4400	0
02/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1033.3530	1033.3530	1,033.3530	0
02/08/2024	ALBI On 07-November-24			Index Future	1062.9430	1061.3890	1062.9430	1,061.3890	125
02/08/2024	ALBI On 06-February-25			Index Future	1085.4110	1083.9760	1085.4110	1,083.9760	0
02/08/2024	ALBI On 08-May-25			Index Future	1108.0340	1106.5230	1108.0340	1,106.5230	0
02/08/2024	ALBI On 07-August-25			Index Future	1130.7060	1129.0760	1130.7060	1,129.0760	0
02/08/2024	ALBI On 06-November-25			Index Future	1129.0800	1129.0800	1129.0800	1,129.0800	0
02/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	ES33 On 01-August-24			Bond Future	12.7200	12.7200	75.2233	75.2233	0
02/08/2024	ES33 On 07-November-24			Bond Future	11.5768	11.5992	78.9854	78.8822	0
02/08/2024	ES33 On 06-February-25			Bond Future	11.7045	11.7253	80.6731	80.5790	0
02/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6941.5300	6847.3900	6.9415	6.8474	0
02/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	ES33 On 08-May-25			Bond Future	11.8399	11.8625	78.5691	78.4694	0
02/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3797.0800	3697.4200	3.7971	3.6974	0
02/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	ES33 On 07-August-25			Bond Future	11.9894	12.0146	80.1896	80.0813	0
02/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6384.9800	6276.7300	6.3850	6.2767	0
02/08/2024	ES33 On 07-August-25	13.56	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
02/08/2024	ES33 On 06-November-25			Bond Future	12.0100	12.0100	78.6502	78.6502	0
02/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	ES42 On 01-August-24			Bond Future	13.1600	13.1600	70.6499	70.6499	0
02/08/2024	ES42 On 07-November-24			Bond Future	12.0361	12.0374	74.8520	74.8445	0
02/08/2024	ES42 On 06-February-25			Bond Future	12.1453	12.1448	76.4505	76.4537	0
02/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8056.9800	8060.2000	8.0570	8.0602	0
02/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	ES42 On 08-May-25			Bond Future	12.2649	12.2650	73.7914	73.7913	0
02/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5160.5100	5160.4500	5.1605	5.1605	0
02/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	ES42 On 07-August-25			Bond Future	12.3917	12.3929	75.3110	75.3046	0
02/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7038.8000	7032.4200	7.0388	7.0324	0
02/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	ES42 On 06-November-25			Bond Future	12.3900	12.3900	73.3339	73.3339	0
02/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.7600	1017.7600	1,017.7600	0
02/08/2024	GOVI On 07-November-24			GOVI	1046.9820	1045.3450	1046.9820	1,045.3450	686
02/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	982020.0000	965650.0000	98.2020	96.5650	0
02/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	981920.0000	965550.0000	98.1920	96.5550	0
02/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	981820.0000	965450.0000	98.1820	96.5450	0
02/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	GOVI On 06-February-25			GOVI	1069.1130	1067.5890	1069.1130	1,067.5890	0
02/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	971130.0000	955890.0000	97.1130	95.5890	0
02/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	GOVI On 08-May-25			GOVI	1091.3960	1089.7960	1091.3960	1,089.7960	0
02/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	693960.0000	677960.0000	69.3960	67.7960	0
02/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	GOVI On 07-August-25			GOVI	1113.7280	1112.0080	1113.7280	1,112.0080	0
02/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1027280.0000	1010080.0000	102.7280	101.0080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	GOVI On 06-November-25			GOVI	1112.0100	1112.0100	1112.0100	1,112.0100	0
02/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	100.0000	100.0000	0.0100	0.0100	0
02/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/08/2024	IGOV On 01-August-24			Index Future	359.5970	359.5970	359.5970	359.5970	0
02/08/2024	IGOV On 07-November-24			Index Future	368.4350	368.0290	368.4350	368.0290	596
02/08/2024	IGOV On 06-February-25			Index Future	376.3100	375.9480	376.3100	375.9480	0
02/08/2024	IGOV On 08-May-25			Index Future	384.2390	383.8540	384.2390	383.8540	0
02/08/2024	IGOV On 07-August-25			Index Future	392.1860	391.7620	392.1860	391.7620	0
02/08/2024	IGOV On 06-November-25			Index Future	391.7600	391.7600	391.7600	391.7600	0
02/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3350	91.6750	91.6650	0
02/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3300	91.6650	91.6700	0
02/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3600	91.6700	91.6400	0
02/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3570	91.6400	91.6430	0
02/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3770	91.6430	91.6230	0
02/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	7.6210	91.6230	92.3790	0
02/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
02/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/08/2024	R035 On 01-August-24			Bond Future	11.8000	11.8000	86.4149	86.4149	0
02/08/2024	R035 On 07-November-24			Bond Future	10.8656	10.8928	89.6030	89.4512	127,157
02/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7213.8500	7057.1200	7.2139	7.0571	0
02/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	314.3400	309.4500	0.3143	0.3095	0
02/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7258.9600	7102.3100	7.2590	7.1023	0
02/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	309.4900	304.6800	0.3095	0.3047	0
02/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7304.1900	7147.4400	7.3042	7.1474	0
02/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	304.8000	299.8900	0.3048	0.2999	0
02/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7349.3500	7192.6000	7.3494	7.1926	1,000
02/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	300.0900	295.1800	0.3001	0.2952	0
02/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12010.1000	11863.2900	12.0101	11.8633	0
02/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	44.6500	49.6800	0.0447	0.0497	1,000
02/08/2024	R035 On 06-February-25			Bond Future	10.9604	10.9864	91.4965	91.3543	0
02/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8174.9700	8065.6100	8.1750	8.0656	0
02/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	699.5500	732.4100	0.6996	0.7324	0
02/08/2024	R035 On 08-May-25			Bond Future	11.0586	11.0864	88.8875	88.7383	0
02/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4708.5100	4519.4100	4.7085	4.5194	400
02/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2588.3800	2548.4700	2.5884	2.5485	0
02/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5807.2700	5613.3300	5.8073	5.6133	0
02/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2046.9000	2002.1500	2.0469	2.0022	0
02/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9274.1400	9085.1700	9.2741	9.0852	0
02/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1032.6300	992.8500	1.0326	0.9929	400
02/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11792.0700	11651.2500	11.7921	11.6513	0
02/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	582.3600	590.7300	0.5824	0.5907	400
02/08/2024	R035 On 07-August-25			Bond Future	11.1691	11.1995	90.7018	90.5422	0
02/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9126.2600	8873.5300	9.1263	8.8735	0
02/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1796.1600	1703.0500	1.7962	1.7031	0
02/08/2024	R035 On 06-November-25			Bond Future	11.2000	11.2000	88.5110	88.5110	0
02/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4497.0900	4501.9600	4.4971	4.5020	0
02/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4497.0900	4501.9600	4.4971	4.5020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	R053 On 01-August-24			Bond Future	13.1400	13.1400	92.7977	92.7977	0
02/08/2024	R053 On 07-November-24			Bond Future	11.4898	11.4753	102.4719	102.5941	3,638
02/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10509.5600	10572.5900	10.5096	10.5726	0
02/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	539.9400	480.7500	0.5399	0.4808	0
02/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10571.7300	10635.2500	10.5717	10.6353	0
02/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	532.4600	473.7600	0.5325	0.4738	0
02/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10633.9200	10698.0200	10.6339	10.6980	0
02/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	525.0900	466.9700	0.5251	0.4670	0
02/08/2024	R053 On 06-February-25			Bond Future	11.5780	11.5612	104.6365	104.7762	0
02/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11515.8900	11547.9800	11.5159	11.5480	0
02/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1259.7100	1152.1100	1.2597	1.1521	0
02/08/2024	R053 On 08-May-25			Bond Future	11.6728	11.6560	100.9440	101.0820	0
02/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10066.2500	10034.4200	10.0663	10.0344	0
02/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2689.4400	2519.6400	2.6894	2.5196	0
02/08/2024	R053 On 07-August-25			Bond Future	11.7752	11.7588	103.0022	103.1344	0
02/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12796.5400	13214.1400	12.7965	13.2141	0
02/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2628.4300	2913.8400	2.6284	2.9138	0
02/08/2024	R053 On 06-November-25			Bond Future	11.7600	11.7600	100.2143	100.2143	0
02/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6772.8400	6780.1700	6.7728	6.7802	0
02/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6772.8400	6780.1700	6.7728	6.7802	0
02/08/2024	R186 On 01-August-24			Bond Future	8.6900	8.6900	105.1079	105.1079	0
02/08/2024	R186 On 07-November-24			Bond Future	8.1681	8.2367	108.5440	108.4099	128,874
02/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1962.1400	1841.7400	1.9621	1.8417	0
02/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	102.1000	115.8400	0.1021	0.1158	0
02/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1978.8300	1858.7600	1.9788	1.8588	0
02/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	99.6800	113.7500	0.0997	0.1138	0
02/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1995.5600	1875.8100	1.9956	1.8758	0
02/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	97.3100	111.7000	0.0973	0.1117	0
02/08/2024	R186 On 06-February-25			Bond Future	8.1101	8.1801	105.5237	105.4019	0
02/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1850.2100	1753.2800	1.8502	1.7533	0
02/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	265.6500	290.4700	0.2657	0.2905	0
02/08/2024	R186 On 08-May-25			Bond Future	8.0586	8.1437	107.7200	107.5910	0
02/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1147.8800	1073.8000	1.1479	1.0738	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	525.9800	580.9000	0.5260	0.5809	0
02/08/2024	R186 On 07-August-25			Bond Future	8.0174	8.1261	104.6059	104.4655	0
02/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1757.9500	1651.6400	1.7580	1.6516	1,983
02/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	219.2300	253.3500	0.2192	0.2534	0
02/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2240.3100	2121.8800	2.2403	2.1219	0
02/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	121.5200	143.5200	0.1215	0.1435	0
02/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2884.2200	2755.2700	2.8842	2.7553	0
02/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	53.0800	64.5600	0.0531	0.0646	1,983
02/08/2024	R186 On 06-November-25			Bond Future	8.1300	8.1300	106.5509	106.5509	0
02/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	654.4700	655.1800	0.6545	0.6552	0
02/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	654.4700	655.1800	0.6545	0.6552	0
02/08/2024	R202 On 01-August-24			Bond Future	265.2600	265.2600	265.2600	265.2600	0
02/08/2024	R202 On 07-November-24			Bond Future	269.0248	269.0333	269.0248	269.0333	1,076
02/08/2024	R202 On 06-February-25			Bond Future	269.5725	269.6196	269.5725	269.6196	0
02/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	2782.5400	2829.6200	2.7825	2.8296	0
02/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R202 On 08-May-25			Bond Future	275.2499	275.2863	275.2499	275.2863	0
02/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	2939.8700	2976.2800	2.9399	2.9763	0
02/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R202 On 07-August-25			Bond Future	275.6284	275.6446	275.6284	275.6446	0
02/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4028.4100	4044.5600	4.0284	4.0446	0
02/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R202 On 06-November-25			Bond Future	275.6400	275.6400	275.6400	275.6400	0
02/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R209 On 01-August-24			Bond Future	11.7900	11.7900	67.5484	67.5484	0
02/08/2024	R209 On 07-November-24			Bond Future	10.9685	10.9903	70.4637	70.3541	15,780
02/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6198.2500	6081.4400	6.1983	6.0814	0
02/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	311.1400	303.9700	0.3111	0.3040	0
02/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6238.1100	6121.3900	6.2381	6.1214	0
02/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	306.3700	299.2900	0.3064	0.2993	0
02/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6277.9900	6161.3000	6.2780	6.1613	0
02/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	301.6700	294.6200	0.3017	0.2946	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	R209 On 06-February-25			Bond Future	11.0525	11.0730	71.9524	71.8506	0
02/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7111.3100	7035.7200	7.1113	7.0357	0
02/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	666.8500	693.0800	0.6669	0.6931	0
02/08/2024	R209 On 08-May-25			Bond Future	11.1442	11.1662	70.2944	70.1873	0
02/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5328.5500	5173.8000	5.3286	5.1738	0
02/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1813.9700	1766.2900	1.8140	1.7663	0
02/08/2024	R209 On 07-August-25			Bond Future	11.2452	11.2692	71.7288	71.6136	0
02/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8112.3500	7889.2600	8.1124	7.8893	0
02/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1661.8600	1553.9100	1.6619	1.5539	0
02/08/2024	R209 On 06-November-25			Bond Future	11.2700	11.2700	70.4292	70.4292	0
02/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4110.1500	4114.6000	4.1102	4.1146	0
02/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4110.1500	4114.6000	4.1102	4.1146	0
02/08/2024	R210 On 01-August-24			Bond Future	238.9800	238.9800	238.9800	238.9800	0
02/08/2024	R210 On 07-November-24			Bond Future	240.4491	240.1288	240.4491	240.1288	1,379
02/08/2024	R210 On 06-February-25			Bond Future	245.5881	245.2952	245.5881	245.2952	0
02/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	5978.0600	5685.1600	5.9781	5.6852	0
02/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R210 On 08-May-25			Bond Future	247.3612	247.0524	247.3612	247.0524	0
02/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	668.7600	977.6100	0.6688	0.9776	0
02/08/2024	R210 On 07-August-25			Bond Future	252.4725	252.1373	252.4725	252.1373	0
02/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4032.4800	3697.3300	4.0325	3.6973	0
02/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R210 On 06-November-25			Bond Future	252.1400	252.1400	252.1400	252.1400	0
02/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/08/2024	R213 On 01-August-24			Bond Future	10.8700	10.8700	85.1789	85.1789	0
02/08/2024	R213 On 07-November-24			Bond Future	9.7325	9.8124	88.7465	88.4071	75,185
02/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6152.6400	5828.7700	6.1526	5.8288	0
02/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	133.4000	148.8600	0.1334	0.1489	0
02/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6189.2700	5865.1200	6.1893	5.8651	0
02/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	131.0700	146.2500	0.1311	0.1463	0
02/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6225.8500	5901.4300	6.2259	5.9014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	128.7200	143.6300	0.1287	0.1436	0
02/08/2024	R213 On 06-February-25			Bond Future	9.7979	9.8790	90.6220	90.2881	0
02/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6515.3500	6206.4100	6.5154	6.2064	0
02/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	390.0000	414.8900	0.3900	0.4149	0
02/08/2024	R213 On 08-May-25			Bond Future	9.8681	9.9545	88.9488	88.6040	0
02/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4032.3800	3769.2300	4.0324	3.7692	0
02/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1473.4000	1554.9700	1.4734	1.5550	0
02/08/2024	R213 On 07-August-25			Bond Future	9.9527	10.0459	90.7653	90.4062	0
02/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7257.5100	6949.6600	7.2575	6.9497	0
02/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	959.2800	1010.5100	0.9593	1.0105	0
02/08/2024	R213 On 06-November-25			Bond Future	10.0500	10.0500	89.0696	89.0696	0
02/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2994.9800	2998.2200	2.9950	2.9982	0
02/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2994.9800	2998.2200	2.9950	2.9982	0
02/08/2024	R214 On 01-August-24			Bond Future	12.1700	12.1700	62.7898	62.7898	0
02/08/2024	R214 On 07-November-24			Bond Future	11.3619	11.3629	65.5633	65.5580	21,222
02/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6413.8600	6384.7200	6.4139	6.3847	0
02/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	332.7100	308.8600	0.3327	0.3089	0
02/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6454.3500	6425.5100	6.4544	6.4255	0
02/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	327.7300	304.1800	0.3277	0.3042	0
02/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6494.9400	6466.2600	6.4949	6.4663	0
02/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	322.8900	299.5000	0.3229	0.2995	0
02/08/2024	R214 On 06-February-25			Bond Future	11.4497	11.4490	66.9488	66.9528	0
02/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3541.1500	3548.7100	3.5412	3.5487	554
02/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1999.8900	2003.4800	1.9999	2.0035	0
02/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5231.3000	5238.9400	5.2313	5.2389	554
02/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1245.4900	1249.1600	1.2455	1.2492	0
02/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6910.4100	6917.9800	6.9104	6.9180	0
02/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	802.2200	805.8200	0.8022	0.8058	0
02/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10342.3000	10349.2500	10.3423	10.3493	0
02/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	322.7900	325.7700	0.3228	0.3258	554
02/08/2024	R214 On 08-May-25			Bond Future	11.5390	11.5388	65.0367	65.0377	0
02/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5977.5600	5893.1300	5.9776	5.8931	0
02/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1755.2300	1669.7200	1.7552	1.6697	0
02/08/2024	R214 On 07-August-25			Bond Future	11.6370	11.6378	66.3642	66.3599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8162.8600	8106.9300	8.1629	8.1069	0
02/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1885.7300	1834.0700	1.8857	1.8341	0
02/08/2024	R214 On 06-November-25			Bond Future	11.6400	11.6400	64.9323	64.9323	0
02/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4375.0200	4379.7500	4.3750	4.3798	0
02/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4375.0200	4379.7500	4.3750	4.3798	0
02/08/2024	R248 On 01-August-24			Bond Future	12.3100	12.3100	76.5806	76.5806	0
02/08/2024	R248 On 07-November-24			Bond Future	11.4741	11.4648	79.7583	79.8195	250,820
02/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8166.7200	8222.2900	8.1667	8.2223	0
02/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	365.8200	360.2400	0.3658	0.3602	0
02/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8215.8100	8271.4600	8.2158	8.2715	0
02/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	360.4800	354.9800	0.3605	0.3550	0
02/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8264.8200	8320.5500	8.2648	8.3206	0
02/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	355.1400	349.7200	0.3551	0.3497	0
02/08/2024	R248 On 06-February-25			Bond Future	11.5639	11.5525	81.4437	81.5176	10,000
02/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7985.4700	7974.0700	7.9855	7.9741	0
02/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1158.1700	1072.8500	1.1582	1.0729	0
02/08/2024	R248 On 08-May-25			Bond Future	11.6550	11.6437	78.6887	78.7606	0
02/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7723.6000	7668.1900	7.7236	7.6682	0
02/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2091.4100	1964.1700	2.0914	1.9642	0
02/08/2024	R248 On 07-August-25			Bond Future	11.7548	11.7441	80.2945	80.3612	0
02/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10266.1100	10406.0200	10.2661	10.4060	0
02/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2005.6600	2078.8500	2.0057	2.0789	0
02/08/2024	R248 On 06-November-25			Bond Future	11.7400	11.7400	78.2422	78.2422	0
02/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5346.6100	5352.3900	5.3466	5.3524	0
02/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5346.6100	5352.3900	5.3466	5.3524	0
02/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0