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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For September 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	2025 On 07-November-24			Bond Future	185.4125	185.4203	185.4125	185.4203	9,240
02/09/2024	2029 On 07-November-24			Bond Future	134.3721	134.3255	134.3721	134.3255	10,202
02/09/2024	2029 On 06-February-25			Bond Future	137.1908	137.1427	137.1908	137.1427	0
02/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4790.8100	4742.6900	4.7908	4.7427	0
02/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2029 On 08-May-25			Bond Future	138.5337	138.4838	138.5337	138.4838	0
02/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	683.6600	633.7500	0.6837	0.6338	0
02/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2029 On 07-August-25			Bond Future	141.2615	141.2099	141.2615	141.2099	0
02/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3851.5300	3799.9300	3.8515	3.7999	0
02/09/2024	2029 On 07-August-25	137.41	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
02/09/2024	2029 On 06-November-25			Bond Future	142.5541	142.5007	142.5541	142.5007	0
02/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2764.1300	2710.7300	2.7641	2.7107	0
02/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2030 On 07-November-24			Bond Future	9.2361	9.2104	97.2108	97.3121	179,600
02/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	3833.2400	3935.4300	3.8332	3.9354	600
02/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	87.9300	88.8200	0.0879	0.0888	0
02/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	5618.3600	5720.7200	5.6184	5.7207	600
02/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	21.1100	22.1700	0.0211	0.0222	0
02/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	5726.2200	5828.5500	5.7262	5.8286	0
02/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	19.3400	20.3700	0.0193	0.0204	0
02/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	5762.1600	5864.4800	5.7622	5.8645	0
02/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	18.7700	19.7900	0.0188	0.0198	0
02/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	5798.0900	5900.3900	5.7981	5.9004	0
02/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	18.2200	19.2200	0.0182	0.0192	0
02/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	9855.4900	9956.8300	9.8555	9.9568	0
02/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.2100	0.2500	0.0002	0.0003	600
02/09/2024	2030 On 06-February-25			Bond Future	9.2843	9.2571	95.2164	95.3194	0
02/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	542.8200	581.2900	0.5428	0.5813	800
02/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2866.3000	2801.7800	2.8663	2.8018	0
02/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1239.0900	1300.9500	1.2391	1.3010	800
02/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1635.1700	1594.0400	1.6352	1.5940	0
02/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2364.7400	2446.6900	2.3647	2.4467	0
02/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	843.0700	822.0300	0.8431	0.8220	800
02/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	5313.7000	5413.4000	5.3137	5.4134	0
02/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	203.3200	200.0300	0.2033	0.2000	0
02/09/2024	2030 On 08-May-25			Bond Future	9.3665	9.3378	97.1147	97.2192	0
02/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	743.3800	782.5700	0.7434	0.7826	800
02/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	3274.4400	3209.1600	3.2744	3.2092	0
02/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1448.5000	1506.3700	1.4485	1.5064	800
02/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	2128.1400	2081.5400	2.1281	2.0815	0
02/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3061.8300	3142.9600	3.0618	3.1430	0
02/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	1044.7000	1021.3600	1.0447	1.0214	0
02/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3214.1000	3296.6500	3.2141	3.2967	0
02/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	985.3000	963.3800	0.9853	0.9634	800

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02/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4065.7700	4154.8100	4.0658	4.1548	1,640
02/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	718.0500	702.6200	0.7181	0.7026	0
02/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5144.9200	5239.5400	5.1449	5.2395	2,280
02/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	490.0200	480.1700	0.4900	0.4802	0
02/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	8651.6800	8754.4200	8.6517	8.7544	0
02/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	114.2300	112.5000	0.1142	0.1125	1,640
02/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	9938.4900	10042.2100	9.9385	10.0422	0
02/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	57.8900	57.1400	0.0579	0.0571	2,280
02/09/2024	2030 On 07-August-25			Bond Future	9.4721	9.4415	94.9924	95.0983	0
02/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	4387.2800	4473.7400	4.3873	4.4737	1,054
02/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	979.1900	959.6800	0.9792	0.9597	0
02/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6064.3200	6159.0100	6.0643	6.1590	0
02/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	602.5200	591.2400	0.6025	0.5912	0
02/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	8840.3700	8942.6500	8.8404	8.9427	0
02/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	203.7400	200.0500	0.2037	0.2001	1,054
02/09/2024	2030 On 06-November-25			Bond Future	9.5869	9.5543	96.8125	96.9201	0
02/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2140.1300	2202.1000	2.1401	2.2021	0
02/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	2294.7200	2249.1000	2.2947	2.2491	0
02/09/2024	2032 On 07-November-24			Bond Future	9.9885	9.9633	92.0277	92.1495	101,112
02/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	694.0200	763.1500	0.6940	0.7632	50
02/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1857.4900	1804.8500	1.8575	1.8049	0
02/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	922.1600	1001.6700	0.9222	1.0017	0
02/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	1546.5900	1504.3300	1.5466	1.5043	0
02/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1014.3900	1097.4600	1.0144	1.0975	100
02/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	1443.8000	1405.1000	1.4438	1.4051	0
02/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	3273.9200	3393.6800	3.2739	3.3937	0
02/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	374.5600	372.5500	0.3746	0.3726	200
02/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	5351.2700	5475.8500	5.3513	5.4759	600
02/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	123.7500	126.5600	0.1238	0.1266	0
02/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	6878.5600	7002.9300	6.8786	7.0029	0
02/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	54.9900	57.5900	0.0550	0.0576	0
02/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	6921.1100	7045.4700	6.9211	7.0455	0
02/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	53.7500	56.3400	0.0538	0.0563	0
02/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	6963.6900	7088.0200	6.9637	7.0880	0

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02/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	52.5800	55.1400	0.0526	0.0551	0
02/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	7473.9800	7598.0700	7.4740	7.5981	600
02/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	40.0500	42.3700	0.0401	0.0424	0
02/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	7601.3900	7725.4100	7.6014	7.7254	1,615
02/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	37.4100	39.6600	0.0374	0.0397	0
02/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	12997.0000	13118.8400	12.9970	13.1188	0
02/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.3100	0.3800	0.0003	0.0004	600
02/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	14602.3600	14724.1400	14.6024	14.7241	0
02/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	1,615
02/09/2024	2032 On 06-February-25			Bond Future	10.0651	10.0389	93.9357	94.0596	0
02/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	639.8900	685.0100	0.6399	0.6850	800
02/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	3744.5300	3665.7900	3.7445	3.6658	0
02/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	1520.8200	1594.7000	1.5208	1.5947	800
02/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	2207.7700	2157.7900	2.2078	2.1578	0
02/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	3478.2500	3582.2900	3.4783	3.5823	0
02/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	956.8900	937.0700	0.9569	0.9371	800
02/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	7604.9200	7726.8000	7.6049	7.7268	0
02/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	217.0300	215.0500	0.2170	0.2151	0
02/09/2024	2032 On 08-May-25			Bond Future	10.1623	10.1348	91.6454	91.7712	0
02/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	907.2800	953.8000	0.9073	0.9538	800
02/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	4385.4400	4306.1600	4.3854	4.3062	0
02/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	1771.0900	1839.9400	1.7711	1.8399	800
02/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2888.3000	2831.3500	2.8883	2.8314	0
02/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	4496.0700	4599.4300	4.4961	4.5994	0
02/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	1155.4500	1133.0100	1.1555	1.1330	0
02/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	4692.4900	4797.2800	4.6925	4.7973	0
02/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	1090.6200	1069.6100	1.0906	1.0696	800
02/09/2024	2032 On 07-August-25			Bond Future	10.2761	10.2473	93.4256	93.5534	0
02/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	8125.3900	8240.6700	8.1254	8.2407	0
02/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	831.1200	818.6700	0.8311	0.8187	0
02/09/2024	2032 On 06-November-25			Bond Future	10.4062	10.3759	91.0553	91.1851	0
02/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3188.3200	3267.2600	3.1883	3.2673	0
02/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	3128.9000	3078.0700	3.1289	3.0781	0
02/09/2024	2033 On 07-November-24			Bond Future	127.8473	127.6619	127.8473	127.6619	6,936

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02/09/2024	2033 On 06-February-25			Bond Future	130.5295	130.3395	130.5295	130.3395	0
02/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5589.4500	5399.4900	5.5895	5.3995	0
02/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2033 On 08-May-25			Bond Future	131.6383	131.4437	131.6383	131.4437	0
02/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1018.2600	823.6900	1.0183	0.8237	0
02/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2033 On 07-August-25			Bond Future	134.2306	134.0316	134.2306	134.0316	0
02/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5580.5900	5381.5800	5.5806	5.3816	0
02/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2033 On 06-November-25			Bond Future	135.2843	135.0806	135.2843	135.0806	0
02/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2144.2700	1940.6300	2.1443	1.9406	0
02/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2037 On 07-November-24			Bond Future	11.0670	11.0423	85.3999	85.5437	195,170
02/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	8157.5600	8303.9500	8.1576	8.3040	0
02/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	51.0000	53.5800	0.0510	0.0536	0
02/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	8206.3400	8352.7100	8.2063	8.3527	0
02/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	49.7300	52.2900	0.0497	0.0523	0
02/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	8255.1300	8401.4800	8.2551	8.4015	0
02/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	48.5100	51.0500	0.0485	0.0511	0
02/09/2024	2037 On 06-February-25			Bond Future	11.1606	11.1349	82.9099	83.0564	0
02/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	8791.5700	8935.4700	8.7916	8.9355	0
02/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	342.3300	339.7500	0.3423	0.3398	0
02/09/2024	2037 On 08-May-25			Bond Future	11.2748	11.2482	84.5621	84.7110	3,975
02/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	6459.2300	6587.9000	6.4592	6.5879	0
02/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1248.8800	1228.6500	1.2489	1.2287	0
02/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	7670.0000	7804.5500	7.6700	7.8046	15,000
02/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	951.1600	936.8100	0.9512	0.9368	0
02/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	10786.3800	10929.7900	10.7864	10.9298	7,500
02/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	476.8800	471.3900	0.4769	0.4714	0
02/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	10988.7300	11132.5400	10.9887	11.1325	7,500
02/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	448.6700	443.5800	0.4487	0.4436	0
02/09/2024	2037 On 07-August-25			Bond Future	11.4039	11.3763	81.9444	82.0958	0
02/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	1708.5700	1770.8400	1.7086	1.7708	2,341
02/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	6580.3200	6491.2800	6.5803	6.4913	0

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02/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	1877.3500	1943.3100	1.8774	1.9433	200
02/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	6216.8300	6131.4800	6.2168	6.1315	0
02/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	3807.3500	3904.1300	3.8074	3.9041	0
02/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3718.9400	3664.4100	3.7189	3.6644	2,541
02/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	6274.1000	6393.5100	6.2741	6.3935	0
02/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	2223.6100	2191.7100	2.2236	2.1917	2,541
02/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	9412.8300	9548.0500	9.4128	9.5481	0
02/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	1240.9300	1224.8400	1.2409	1.2248	0
02/09/2024	2037 On 06-November-25			Bond Future	11.5353	11.5067	83.5128	83.6666	0
02/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	4455.2100	4553.9500	4.4552	4.5540	0
02/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3949.0800	3894.0200	3.9491	3.8940	0
02/09/2024	2038 On 07-November-24			Bond Future	140.8373	140.5380	140.8373	140.5380	3,218
02/09/2024	2038 On 06-February-25			Bond Future	141.6788	141.3723	141.6788	141.3723	0
02/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6448.7900	6142.3200	6.4488	6.1423	0
02/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2038 On 08-May-25			Bond Future	144.5394	144.2261	144.5394	144.2261	0
02/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4859.4300	4546.0500	4.8594	4.5461	0
02/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2038 On 07-August-25			Bond Future	145.2286	144.9081	145.2286	144.9081	0
02/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5668.5700	5348.1100	5.6686	5.3481	0
02/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2038 On 06-November-25			Bond Future	148.0510	147.7236	148.0510	147.7236	0
02/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4171.0100	3843.6200	4.1710	3.8436	0
02/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2040 On 07-November-24			Bond Future	11.3084	11.2735	85.9272	86.1470	113,530
02/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	5059.6600	5272.2800	5.0597	5.2723	640
02/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	310.7000	303.4900	0.3107	0.3035	0
02/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	7634.5700	7854.6800	7.6346	7.8547	0
02/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	95.9900	96.2700	0.0960	0.0963	640
02/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	8877.1800	9097.9900	8.8772	9.0980	0
02/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	53.5800	54.5600	0.0536	0.0546	0
02/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	8928.7100	9149.5300	8.9287	9.1495	0
02/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	52.3000	53.2900	0.0523	0.0533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	8980.1800	9201.0200	8.9802	9.2010	0
02/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	51.0200	52.0300	0.0510	0.0520	0
02/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	10459.0100	10679.8600	10.4590	10.6799	0
02/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	25.1000	26.1200	0.0251	0.0261	640
02/09/2024	2040 On 06-February-25			Bond Future	11.4033	11.3671	83.1976	83.4216	14
02/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1396.6400	1499.2500	1.3966	1.4993	780
02/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	3943.8600	3822.4100	3.9439	3.8224	0
02/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	3623.1800	3788.0600	3.6232	3.7881	0
02/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1821.7200	1762.5400	1.8217	1.7625	780
02/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	5713.7800	5906.8100	5.7138	5.9068	0
02/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	1008.0800	977.0500	1.0081	0.9771	780
02/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	9176.0900	9390.1000	9.1761	9.3901	0
02/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	403.8800	393.8300	0.4039	0.3938	0
02/09/2024	2040 On 08-May-25			Bond Future	11.5170	11.4795	84.8553	85.0833	3,900
02/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	7628.1900	7822.7200	7.6282	7.8227	0
02/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	1272.3900	1238.9100	1.2724	1.2389	0
02/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	8142.4700	8340.6400	8.1425	8.3406	15,000
02/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	1146.3900	1116.5500	1.1464	1.1166	0
02/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	11078.0900	11291.2700	11.0781	11.2913	7,500
02/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	606.1400	591.3100	0.6061	0.5913	0
02/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	11374.0900	11588.4400	11.3741	11.5884	7,500
02/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	558.5000	544.8400	0.5585	0.5448	0
02/09/2024	2040 On 07-August-25			Bond Future	11.6445	11.6056	81.9924	82.2244	0
02/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	10299.7200	10502.1200	10.2997	10.5021	0
02/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1329.5300	1299.9400	1.3295	1.2999	0
02/09/2024	2040 On 06-November-25			Bond Future	11.7734	11.7331	83.5612	83.7972	0
02/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	4855.4900	5000.3400	4.8555	5.0003	0
02/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	4467.8100	4376.6300	4.4678	4.3766	0
02/09/2024	2044 On 07-November-24			Bond Future	11.3857	11.3507	82.0505	82.2766	81,033
02/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	4293.9400	4505.6800	4.2939	4.5057	0
02/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	486.1600	471.7700	0.4862	0.4718	13,875
02/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	5553.0700	5773.7000	5.5531	5.7737	0
02/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	280.2900	274.7900	0.2803	0.2748	9,540
02/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	6849.8000	7074.7700	6.8498	7.0748	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	158.1400	156.9800	0.1581	0.1570	11,405
02/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	8932.3200	9159.4700	8.9323	9.1595	0
02/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	62.0300	63.0500	0.0620	0.0631	0
02/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	8983.9400	9211.1100	8.9839	9.2111	0
02/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	60.5800	61.6200	0.0606	0.0616	0
02/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	9035.5400	9262.7200	9.0355	9.2627	0
02/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	59.1800	60.2300	0.0592	0.0602	0
02/09/2024	2044 On 06-February-25			Bond Future	11.4760	11.4398	79.3658	79.5963	0
02/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	4676.8500	4861.5400	4.6769	4.8615	449
02/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	1455.4700	1409.6600	1.4555	1.4097	0
02/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	6904.9000	7112.1300	6.9049	7.1121	449
02/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	805.1200	781.8500	0.8051	0.7819	0
02/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	9339.9600	9559.8300	9.3400	9.5598	0
02/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	433.3000	422.6700	0.4333	0.4227	0
02/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	12699.0700	12926.8900	12.6991	12.9269	0
02/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	145.6200	142.9400	0.1456	0.1429	449
02/09/2024	2044 On 08-May-25			Bond Future	11.5833	11.5459	80.9471	81.1817	0
02/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	1502.2800	1593.8800	1.5023	1.5939	2,490
02/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	5836.0900	5693.1000	5.8361	5.6931	0
02/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	3572.7000	3720.9700	3.5727	3.7210	0
02/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	3157.1700	3070.8500	3.1572	3.0709	2,490
02/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	6487.9800	6677.6000	6.4880	6.6776	0
02/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1634.8700	1589.9000	1.6349	1.5899	2,490
02/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	7856.1500	8057.5000	7.8562	8.0575	0
02/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	1233.8400	1200.6000	1.2338	1.2006	0
02/09/2024	2044 On 07-August-25			Bond Future	11.7030	11.6643	78.1335	78.3722	0
02/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	10497.1600	10705.1800	10.4972	10.7052	0
02/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1401.6600	1370.9300	1.4017	1.3709	0
02/09/2024	2044 On 06-November-25			Bond Future	11.8236	11.7835	79.6283	79.8713	0
02/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	4896.4700	5045.3700	4.8965	5.0454	0
02/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	4556.9500	4462.8600	4.5570	4.4629	0
02/09/2024	2046 On 07-November-24			Bond Future	121.7685	121.0353	121.7685	121.0353	18,098
02/09/2024	2046 On 06-February-25			Bond Future	124.3228	123.5738	124.3228	123.5738	0
02/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10312.8200	9563.7700	10.3128	9.5638	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2046 On 08-May-25			Bond Future	124.5891	123.8243	124.5891	123.8243	0
02/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2619.1200	1854.2500	2.6191	1.8543	0
02/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2046 On 07-August-25			Bond Future	127.0412	126.2606	127.0412	126.2606	0
02/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8351.2100	7570.5700	8.3512	7.5706	0
02/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2046 On 06-November-25			Bond Future	127.2243	126.4277	127.2243	126.4277	0
02/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1814.3000	1017.6800	1.8143	1.0177	0
02/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2050 On 07-November-24			Bond Future	123.7015	122.8736	123.7015	122.8736	15,391
02/09/2024	2050 On 06-February-25			Bond Future	123.9422	123.0963	123.9422	123.0963	582
02/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8342.1900	7496.2900	8.3422	7.4963	0
02/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2050 On 08-May-25			Bond Future	126.4447	125.5810	126.4447	125.5810	0
02/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5284.7000	4420.9600	5.2847	4.4210	0
02/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2050 On 07-August-25			Bond Future	126.5306	125.6490	126.5306	125.6490	0
02/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6640.6200	5758.9900	6.6406	5.7590	0
02/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	2050 On 06-November-25			Bond Future	128.9892	128.0898	128.9892	128.0898	0
02/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4569.2200	3669.8100	4.5692	3.6698	0
02/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	AL37 On 07-November-24			Index Future	1042.1740	1043.2640	1042.1740	1,043.2640	0
02/09/2024	AL37 On 06-February-25			Index Future	1063.7950	1064.8940	1063.7950	1,064.8940	0
02/09/2024	AL37 On 08-May-25			Index Future	1085.0550	1086.1560	1085.0550	1,086.1560	0
02/09/2024	AL37 On 07-August-25			Index Future	1106.2040	1107.3100	1106.2040	1,107.3100	0
02/09/2024	AL37 On 06-November-25			Index Future	1127.5110	1128.6250	1127.5110	1,128.6250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	AL7T On 07-November-24			Index Future	1239.8180	1241.9740	1239.8180	1,241.9740	0
02/09/2024	AL7T On 06-February-25			Index Future	1265.5390	1267.7230	1265.5390	1,267.7230	0
02/09/2024	AL7T On 08-May-25			Index Future	1290.8300	1293.0360	1290.8300	1,293.0360	0
02/09/2024	AL7T On 07-August-25			Index Future	1315.9900	1318.2190	1315.9900	1,318.2190	0
02/09/2024	AL7T On 06-November-25			Index Future	1341.3380	1343.5930	1341.3380	1,343.5930	0
02/09/2024	ALBI On 07-November-24			Index Future	1071.8000	1073.6170	1071.8000	1,073.6170	121
02/09/2024	ALBI On 06-February-25			Index Future	1094.0360	1095.8760	1094.0360	1,095.8760	0
02/09/2024	ALBI On 08-May-25			Index Future	1115.8990	1117.7570	1115.8990	1,117.7570	0
02/09/2024	ALBI On 07-August-25			Index Future	1137.6500	1139.5270	1137.6500	1,139.5270	0
02/09/2024	ALBI On 06-November-25			Index Future	1159.5620	1161.4610	1159.5620	1,161.4610	0
02/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	ES33 On 07-November-24			Bond Future	11.3617	11.3377	79.9867	80.0998	0
02/09/2024	ES33 On 06-February-25			Bond Future	11.4865	11.4615	81.6647	81.7796	0
02/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7933.1500	8048.0000	7.9332	8.0480	0
02/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	ES33 On 08-May-25			Bond Future	11.6274	11.6014	79.5133	79.6297	0
02/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4741.3200	4857.7300	4.7413	4.8577	0
02/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	ES33 On 07-August-25			Bond Future	11.7848	11.7577	81.0761	81.1942	0
02/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7271.5300	7389.5500	7.2715	7.3896	0
02/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	ES33 On 06-November-25			Bond Future	11.9625	11.9343	78.8516	78.9714	0
02/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	201.3800	321.1400	0.2014	0.3211	0
02/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	ES42 On 07-November-24			Bond Future	11.7055	11.6758	76.7865	76.9645	0
02/09/2024	ES42 On 06-February-25			Bond Future	11.8078	11.7770	78.3964	78.5777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10002.9100	10184.2400	10.0029	10.1842	0
02/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	ES42 On 08-May-25			Bond Future	11.9261	11.8943	75.7113	75.8958	0
02/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7080.3700	7264.9200	7.0804	7.2649	0
02/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	ES42 On 07-August-25			Bond Future	12.0531	12.0202	77.1965	77.3842	0
02/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8924.3200	9112.0400	8.9243	9.1120	0
02/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	ES42 On 06-November-25			Bond Future	12.1916	12.1574	74.4270	74.6180	0
02/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1093.0700	1284.0800	1.0931	1.2841	0
02/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	GOVI On 07-November-24			GOVI	1055.3590	1057.1390	1055.3590	1,057.1390	684
02/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1065790.0000	1083590.0000	106.5790	108.3590	0
02/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1065690.0000	1083490.0000	106.5690	108.3490	0
02/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1065590.0000	1083390.0000	106.5590	108.3390	0
02/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	GOVI On 06-February-25			GOVI	1077.2530	1079.0560	1077.2530	1,079.0560	0
02/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1052530.0000	1070560.0000	105.2530	107.0560	0
02/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	GOVI On 08-May-25			GOVI	1098.7820	1100.6020	1098.7820	1,100.6020	0
02/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	767820.0000	786020.0000	76.7820	78.6020	0
02/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	GOVI On 07-August-25			GOVI	1120.1980	1122.0370	1120.1980	1,122.0370	0
02/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1091980.0000	1110370.0000	109.1980	111.0370	0
02/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	GOVI On 06-November-25			GOVI	1141.7750	1143.6350	1141.7750	1,143.6350	0
02/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	297750.0000	316350.0000	29.7750	31.6350	0
02/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/09/2024	IGOV On 07-November-24			Index Future	373.7680	372.6520	373.7680	372.6520	586
02/09/2024	IGOV On 06-February-25			Index Future	381.6130	380.4680	381.6130	380.4680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	IGOV On 08-May-25			Index Future	389.3280	388.1530	389.3280	388.1530	0
02/09/2024	IGOV On 07-August-25			Index Future	397.0030	395.7990	397.0030	395.7990	0
02/09/2024	IGOV On 06-November-25			Index Future	404.7350	403.5020	404.7350	403.5020	0
02/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/09/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
02/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
02/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
02/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
02/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
02/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
02/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
02/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
02/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/09/2024	R035 On 07-November-24			Bond Future	10.6969	10.6567	90.5534	90.7824	141,537
02/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	2912.4500	3109.4900	2.9125	3.1095	0
02/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	664.3000	632.3700	0.6643	0.6324	11,000
02/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	7903.5200	8132.4100	7.9035	8.1324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	53.6300	53.5500	0.0536	0.0536	0
02/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	7952.1400	8181.0700	7.9521	8.1811	0
02/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	52.2900	52.2500	0.0523	0.0523	0
02/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	8000.7500	8229.7100	8.0008	8.2297	0
02/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	50.9800	50.9700	0.0510	0.0510	0
02/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	8049.3400	8278.3400	8.0493	8.2783	1,000
02/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	49.7000	49.7300	0.0497	0.0497	0
02/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	12917.3300	13146.4400	12.9173	13.1464	0
02/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	1.5000	1.6400	0.0015	0.0016	1,000
02/09/2024	R035 On 06-February-25			Bond Future	10.7911	10.7492	92.4312	92.6646	0
02/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1107.6000	1204.5900	1.1076	1.2046	1,000
02/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	3664.6900	3528.3500	3.6647	3.5284	0
02/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	1837.1000	1966.1800	1.8371	1.9662	0
02/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2626.3600	2522.1100	2.6264	2.5221	1,000
02/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	3992.5800	4175.3500	3.9926	4.1754	0
02/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	1223.6000	1173.0400	1.2236	1.1730	1,000
02/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	8708.0800	8931.0000	8.7081	8.9310	0
02/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	297.9700	287.5600	0.2980	0.2876	0
02/09/2024	R035 On 08-May-25			Bond Future	10.8964	10.8529	89.7644	90.0018	0
02/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	1711.2600	1817.5000	1.7113	1.8175	150
02/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	4244.1500	4112.9300	4.2442	4.1129	0
02/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3052.2300	3197.5900	3.0522	3.1976	0
02/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2761.2500	2669.1500	2.7613	2.6692	150
02/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	4756.5000	4933.4400	4.7565	4.9334	400
02/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1759.4800	1698.9600	1.7595	1.6990	0
02/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	5647.5800	5836.2000	5.6476	5.8362	0
02/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1416.3100	1367.4700	1.4163	1.3675	150
02/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	5954.0000	6146.0800	5.9540	6.1461	0
02/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1316.7400	1271.3600	1.3167	1.2714	0
02/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	9682.2400	9901.2600	9.6822	9.9013	0
02/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	563.8400	545.4000	0.5638	0.5454	400
02/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	12335.3000	12564.5300	12.3353	12.5645	0
02/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	248.7000	240.4700	0.2487	0.2405	400
02/09/2024	R035 On 07-August-25			Bond Future	11.0165	10.9712	91.5088	91.7504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	9301.5100	9510.0000	9.3015	9.5100	0
02/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	1164.4200	1131.3100	1.1644	1.1313	0
02/09/2024	R035 On 06-November-25			Bond Future	11.1526	11.1054	88.7565	89.0024	0
02/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4127.8300	4273.8400	4.1278	4.2738	0
02/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3882.3500	3782.4700	3.8824	3.7825	0
02/09/2024	R053 On 07-November-24			Bond Future	11.3142	11.2792	103.9707	104.2743	3,638
02/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	11574.3900	11879.4000	11.5744	11.8794	0
02/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	105.9300	107.3300	0.1059	0.1073	0
02/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	11641.6800	11946.7200	11.6417	11.9467	0
02/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	103.5700	105.0000	0.1036	0.1050	0
02/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	11708.9600	12014.0400	11.7090	12.0140	0
02/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	101.2900	102.7600	0.1013	0.1028	0
02/09/2024	R053 On 06-February-25			Bond Future	11.4010	11.3648	106.1261	106.4356	0
02/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	12334.6700	12629.3300	12.3347	12.6293	0
02/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	588.8500	574.0400	0.5889	0.5740	0
02/09/2024	R053 On 08-May-25			Bond Future	11.5001	11.4626	102.3749	102.6899	0
02/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	10529.6200	10799.5100	10.5296	10.7995	0
02/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1721.9500	1676.8100	1.7220	1.6768	0
02/09/2024	R053 On 07-August-25			Bond Future	11.6082	11.5695	104.3620	104.6826	0
02/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	13342.3900	13619.9800	13.3424	13.6200	0
02/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1814.4500	1771.4900	1.8145	1.7715	0
02/09/2024	R053 On 06-November-25			Bond Future	11.7250	11.6848	100.4967	100.8229	0
02/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	6195.4200	6393.2200	6.1954	6.3932	0
02/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	5912.9800	5784.5700	5.9130	5.7846	0
02/09/2024	R186 On 07-November-24			Bond Future	8.1421	8.1306	108.5949	108.6174	139,314
02/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	1949.8100	1974.5600	1.9498	1.9746	0
02/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	38.8700	41.1900	0.0389	0.0412	0
02/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	1967.9100	1992.6300	1.9679	1.9926	0
02/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	37.8600	40.1500	0.0379	0.0402	0
02/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	1986.0200	2010.7200	1.9860	2.0107	0
02/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	36.8700	39.1400	0.0369	0.0391	0
02/09/2024	R186 On 06-February-25			Bond Future	8.1043	8.0914	105.5337	105.5562	0
02/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	1800.7200	1823.7200	1.8007	1.8237	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	206.0800	206.6600	0.2061	0.2067	0
02/09/2024	R186 On 08-May-25			Bond Future	8.1125	8.0978	107.6382	107.6604	0
02/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1067.3500	1085.4900	1.0674	1.0855	0
02/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	527.2100	523.1100	0.5272	0.5231	0
02/09/2024	R186 On 07-August-25			Bond Future	8.1617	8.1446	104.4196	104.4417	0
02/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1609.0800	1628.6000	1.6091	1.6286	1,983
02/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	256.7200	254.1500	0.2567	0.2542	0
02/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2077.2500	2098.0000	2.0773	2.0980	0
02/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	144.8200	143.4800	0.1448	0.1435	0
02/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2709.4500	2731.0500	2.7095	2.7311	0
02/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	64.6700	64.1800	0.0647	0.0642	1,983
02/09/2024	R186 On 06-November-25			Bond Future	8.2530	8.2322	106.4204	106.4425	0
02/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	573.6500	586.2900	0.5737	0.5863	0
02/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	704.1300	694.7400	0.7041	0.6947	0
02/09/2024	R202 On 07-November-24			Bond Future	271.4339	270.8302	271.4339	270.8302	1,076
02/09/2024	R202 On 06-February-25			Bond Future	271.9214	271.3036	271.9214	271.3036	0
02/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5131.3800	4513.6000	5.1314	4.5136	0
02/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	R202 On 08-May-25			Bond Future	277.4125	276.7808	277.4125	276.7808	0
02/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5102.5200	4470.8000	5.1025	4.4708	0
02/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	R202 On 07-August-25			Bond Future	277.5599	276.9141	277.5599	276.9141	0
02/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5959.9000	5314.0500	5.9599	5.3141	0
02/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	R202 On 06-November-25			Bond Future	282.9542	282.2945	282.9542	282.2945	0
02/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7314.1700	6654.5300	7.3142	6.6545	0
02/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	R209 On 07-November-24			Bond Future	10.8264	10.8016	71.1840	71.3107	17,037
02/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	6661.5400	6790.5800	6.6615	6.7906	0
02/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	54.1800	56.4800	0.0542	0.0565	0
02/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	6704.7900	6833.8100	6.7048	6.8338	0
02/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	52.8000	55.0800	0.0528	0.0551	0
02/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	6748.0300	6877.0300	6.7480	6.8770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	51.4600	53.7200	0.0515	0.0537	0
02/09/2024	R209 On 06-February-25			Bond Future	10.9107	10.8851	72.6598	72.7888	0
02/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	7460.2200	7586.5300	7.4602	7.5865	0
02/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	308.3800	305.6600	0.3084	0.3057	0
02/09/2024	R209 On 08-May-25			Bond Future	11.0097	10.9832	70.9546	71.0858	0
02/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	5382.3100	5493.8500	5.3823	5.4939	0
02/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	1207.4700	1187.8300	1.2075	1.1878	0
02/09/2024	R209 On 07-August-25			Bond Future	11.1200	11.0925	72.3330	72.4663	0
02/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	8122.7100	8241.5800	8.1227	8.2416	0
02/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	1067.9700	1053.5100	1.0680	1.0535	0
02/09/2024	R209 On 06-November-25			Bond Future	11.2410	11.2125	70.5673	70.7028	0
02/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	3754.0800	3839.4300	3.7541	3.8394	0
02/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3616.0500	3565.8300	3.6161	3.5658	0
02/09/2024	R210 On 07-November-24			Bond Future	243.1150	243.0545	243.1150	243.0545	1,557
02/09/2024	R210 On 06-February-25			Bond Future	248.2148	248.1519	248.2148	248.1519	0
02/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8604.8100	8541.9000	8.6048	8.5419	0
02/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	R210 On 08-May-25			Bond Future	249.8259	249.7603	249.8259	249.7603	0
02/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1795.9000	1730.2500	1.7959	1.7303	0
02/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	R210 On 07-August-25			Bond Future	254.7442	254.6759	254.7442	254.6759	0
02/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6304.1700	6235.9400	6.3042	6.2359	0
02/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	R210 On 06-November-25			Bond Future	256.2319	256.1607	256.2319	256.1607	0
02/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4091.8700	4020.7400	4.0919	4.0207	0
02/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2024	R213 On 07-November-24			Bond Future	9.6787	9.6534	88.9760	89.0841	76,688
02/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	6289.2700	6399.4100	6.2893	6.3994	0
02/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	40.4500	42.5300	0.0405	0.0425	0
02/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	6327.3100	6437.4300	6.3273	6.4374	0
02/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	39.5300	41.5900	0.0395	0.0416	0
02/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	6365.3400	6475.4400	6.3653	6.4754	0
02/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	38.6300	40.6700	0.0386	0.0407	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R213 On 06-February-25			Bond Future	9.7497	9.7231	90.8211	90.9311	0
02/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	6506.0000	6613.8600	6.5060	6.6139	0
02/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	181.4700	179.4200	0.1815	0.1794	0
02/09/2024	R213 On 08-May-25			Bond Future	9.8364	9.8085	89.0756	89.1872	0
02/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	3744.8400	3834.8700	3.7448	3.8349	0
02/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	1059.0300	1037.4900	1.0590	1.0375	0
02/09/2024	R213 On 07-August-25			Bond Future	9.9418	9.9125	90.8075	90.9208	0
02/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7038.2900	7140.3600	7.0383	7.1404	0
02/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	697.8500	686.6300	0.6979	0.6866	0
02/09/2024	R213 On 06-November-25			Bond Future	10.0700	10.0391	88.9954	89.1104	0
02/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	2607.8700	2676.1900	2.6079	2.6762	0
02/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2682.1300	2635.4200	2.6821	2.6354	0
02/09/2024	R214 On 07-November-24			Bond Future	11.1424	11.1126	66.7416	66.9045	20,794
02/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	7313.0400	7477.4800	7.3130	7.4775	0
02/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	53.5400	55.1300	0.0535	0.0551	0
02/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	7357.2000	7521.6400	7.3572	7.5216	0
02/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	52.2300	53.8200	0.0522	0.0538	0
02/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	7401.3800	7565.8200	7.4014	7.5658	0
02/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	50.9800	52.5700	0.0510	0.0526	0
02/09/2024	R214 On 06-February-25			Bond Future	11.2276	11.1968	68.1256	68.2916	0
02/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	3919.1000	4054.8300	3.9191	4.0548	554
02/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	1201.0100	1170.8100	1.2010	1.1708	0
02/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	5817.3100	5968.9300	5.8173	5.9689	554
02/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	654.6700	640.3600	0.6547	0.6404	0
02/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	7656.6900	7816.1400	7.6567	7.8161	0
02/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	371.6700	365.1900	0.3717	0.3652	0
02/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	11284.6500	11449.9200	11.2847	11.4499	0
02/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	88.3100	87.6500	0.0883	0.0877	554
02/09/2024	R214 On 08-May-25			Bond Future	11.3202	11.2884	66.1811	66.3499	0
02/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	6412.4400	6558.5200	6.4124	6.5585	0
02/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	1045.7000	1022.9700	1.0457	1.0230	0
02/09/2024	R214 On 07-August-25			Bond Future	11.4231	11.3903	67.4672	67.6390	0
02/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	8575.9800	8726.4700	8.5760	8.7265	0
02/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	1195.8000	1174.4600	1.1958	1.1745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R214 On 06-November-25			Bond Future	11.5368	11.5029	65.4600	65.6348	0
02/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	4203.0100	4313.6500	4.2030	4.3137	0
02/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3675.3500	3611.1900	3.6754	3.6112	0
02/09/2024	R248 On 07-November-24			Bond Future	11.2997	11.2596	80.9138	81.1837	251,160
02/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	9021.4700	9291.2200	9.0215	9.2912	0
02/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	65.1100	64.9200	0.0651	0.0649	0
02/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	9074.3900	9344.1700	9.0744	9.3442	0
02/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	63.6000	63.4400	0.0636	0.0634	0
02/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	9127.2500	9397.0800	9.1273	9.3971	0
02/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	62.1100	62.0000	0.0621	0.0620	0
02/09/2024	R248 On 06-February-25			Bond Future	11.3882	11.3467	82.5917	82.8669	10,000
02/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	324.1600	368.6100	0.3242	0.3686	660
02/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	8125.3300	7894.5400	8.1253	7.8945	0
02/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	1506.8400	1631.0000	1.5068	1.6310	660
02/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	4148.4700	3997.3900	4.1485	3.9974	0
02/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	3908.1800	4108.7100	3.9082	4.1087	0
02/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1890.8600	1816.1500	1.8909	1.8162	660
02/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	8543.9600	8798.9600	8.5440	8.7990	0
02/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	568.6900	548.4500	0.5687	0.5485	0
02/09/2024	R248 On 08-May-25			Bond Future	11.4837	11.4409	79.7918	80.0720	0
02/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	8069.1900	8306.3000	8.0692	8.3063	0
02/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	1333.9300	1290.8100	1.3339	1.2908	0
02/09/2024	R248 On 07-August-25			Bond Future	11.5895	11.5452	81.3421	81.6274	0
02/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	10648.4900	10895.4500	10.6485	10.8955	0
02/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1340.3900	1302.0700	1.3404	1.3021	0
02/09/2024	R248 On 06-November-25			Bond Future	11.7058	11.6598	78.4576	78.7480	0
02/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	4917.4900	5091.7700	4.9175	5.0918	0
02/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	4702.1600	4586.0300	4.7022	4.5860	0
02/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0

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