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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	2025 On 07-November-24			Bond Future	184.9888	185.0081	184.9888	185.0081	9,240
01/10/2024	2029 On 07-November-24			Bond Future	134.2370	133.9780	134.2370	133.9780	7,884
01/10/2024	2029 On 06-February-25			Bond Future	137.0209	136.7559	137.0209	136.7559	0
01/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4620.8800	4355.9000	4.6209	4.3559	0
01/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2029 On 08-May-25			Bond Future	138.3408	138.0699	138.3408	138.0699	0
01/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	490.8100	219.8600	0.4908	0.2199	0
01/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2029 On 07-August-25			Bond Future	141.0073	140.7303	141.0073	140.7303	0
01/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3597.3300	3320.2900	3.5973	3.3203	0
01/10/2024	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
01/10/2024	2029 On 06-November-25			Bond Future	142.2314	141.9481	142.2314	141.9481	0
01/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	2441.3600	2158.0600	2.4414	2.1581	0
01/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2030 On 07-November-24			Bond Future	8.9565	8.8337	98.3211	98.8136	183,055
01/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4860.7000	5350.8400	4.8607	5.3508	600
01/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	5.0400	2.7100	0.0050	0.0027	0
01/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	6708.0500	7200.3000	6.7081	7.2003	600
01/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.4500	0.2300	0.0005	0.0002	0
01/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6817.6200	7309.9000	6.8176	7.3099	0
01/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.3900	0.2000	0.0004	0.0002	0
01/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6854.1100	7346.4000	6.8541	7.3464	0
01/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.3700	0.1900	0.0004	0.0002	0
01/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6890.5600	7382.8700	6.8906	7.3829	0
01/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.3400	0.1800	0.0003	0.0002	0
01/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10965.6300	11458.1000	10.9656	11.4581	0
01/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
01/10/2024	2030 On 06-February-25			Bond Future	8.9935	8.8632	96.3261	96.8282	28,810
01/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	688.3500	883.9800	0.6884	0.8840	800
01/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	1902.1800	1595.6600	1.9022	1.5957	0
01/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1633.4200	1952.9400	1.6334	1.9529	800
01/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	919.8500	737.2200	0.9199	0.7372	0
01/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	3023.8300	3436.0300	3.0238	3.4360	0
01/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	392.5100	302.5600	0.3925	0.3026	800
01/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	6282.7600	6768.1300	6.2828	6.7681	0
01/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	62.7300	45.9500	0.0627	0.0460	0
01/10/2024	2030 On 08-May-25			Bond Future	9.0614	8.9228	98.2297	98.7412	0
01/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	926.0500	1128.3500	0.9261	1.1284	800
01/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2342.0700	2032.8500	2.3421	2.0329	0
01/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1814.4500	2113.0100	1.8145	2.1130	800
01/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1379.0500	1166.0900	1.3791	1.1661	0
01/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3708.6500	4116.5400	3.7087	4.1165	0
01/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	576.4800	472.8500	0.5765	0.4729	0
01/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3880.0400	4294.3000	3.8800	4.2943	0
01/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	536.2000	438.9400	0.5362	0.4389	800

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01/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4827.0200	5269.7100	4.8270	5.2697	1,640
01/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	364.2600	295.4300	0.3643	0.2954	0
01/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5998.9300	6465.5100	5.9989	6.4655	2,280
01/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	228.9900	184.0500	0.2290	0.1841	0
01/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	9684.5200	10188.4200	9.6845	10.1884	0
01/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	32.0300	24.4100	0.0320	0.0244	1,640
01/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	11008.8200	11516.9700	11.0088	11.5170	0
01/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	13.1800	9.8100	0.0132	0.0098	2,280
01/10/2024	2030 On 07-August-25			Bond Future	9.1575	9.0095	96.0883	96.6090	0
01/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	5103.0400	5532.3400	5.1030	5.5323	1,054
01/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	599.0300	507.6500	0.5990	0.5077	0
01/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6887.4300	7354.6400	6.8874	7.3546	0
01/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	329.7100	276.2400	0.3297	0.2762	0
01/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9815.9300	10320.4500	9.8159	10.3205	0
01/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	83.3800	67.2200	0.0834	0.0672	1,054
01/10/2024	2030 On 06-November-25			Bond Future	9.2640	9.1058	97.8832	98.4131	0
01/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2673.4400	2992.0000	2.6734	2.9920	0
01/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1757.3700	1545.9700	1.7574	1.5460	0
01/10/2024	2032 On 07-November-24			Bond Future	9.6081	9.4557	93.8924	94.6533	103,031
01/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	1297.6800	1829.9700	1.2977	1.8300	50
01/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	596.4900	367.9200	0.5965	0.3679	0
01/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	1679.8200	2265.8600	1.6798	2.2659	0
01/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	439.5900	264.7700	0.4396	0.2648	0
01/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1827.8000	2430.7200	1.8278	2.4307	100
01/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	392.5500	234.6100	0.3926	0.2346	0
01/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	4809.7000	5549.8200	4.8097	5.5498	0
01/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	45.6800	24.9400	0.0457	0.0249	200
01/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	7100.6200	7857.5200	7.1006	7.8575	600
01/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	8.4400	4.4800	0.0084	0.0045	0
01/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	8690.8300	9450.4700	8.6908	9.4505	0
01/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	2.6000	1.3800	0.0026	0.0014	0
01/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	8734.5400	9494.2200	8.7345	9.4942	0
01/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	2.5200	1.3400	0.0025	0.0013	0
01/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	8778.2100	9537.9200	8.7782	9.5379	0

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01/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	2.4400	1.2900	0.0024	0.0013	0
01/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	9299.9500	10060.1600	9.3000	10.0602	600
01/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	1.3600	0.7100	0.0014	0.0007	0
01/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	9429.8000	10190.1000	9.4298	10.1901	1,615
01/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	1.1600	0.6000	0.0012	0.0006	0
01/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	14861.3500	15622.2100	14.8614	15.6222	0
01/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
01/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	16466.9700	17227.8300	16.4670	17.2278	0
01/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
01/10/2024	2032 On 06-February-25			Bond Future	9.6710	9.5114	95.8166	96.5926	16,670
01/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	1010.3800	1344.4400	1.0104	1.3444	800
01/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2234.1300	1792.1800	2.2341	1.7922	0
01/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	2283.8900	2801.0000	2.2839	2.8010	800
01/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1089.9500	831.0500	1.0900	0.8311	0
01/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	4755.9600	5433.5900	4.7560	5.4336	0
01/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	353.7100	255.3300	0.3537	0.2553	800
01/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	9311.3800	10073.4800	9.3114	10.0735	0
01/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	42.6000	28.6900	0.0426	0.0287	0
01/10/2024	2032 On 08-May-25			Bond Future	9.7519	9.5845	93.5478	94.3387	0
01/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	1361.3000	1698.2900	1.3613	1.6983	800
01/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	2937.0700	2483.1800	2.9371	2.4832	0
01/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	2554.8900	3032.5300	2.5549	3.0325	800
01/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	1769.7100	1456.4700	1.7697	1.4565	0
01/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	5834.4500	6501.6900	5.8345	6.5017	0
01/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	591.4400	467.8000	0.5914	0.4678	0
01/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	6056.4400	6731.0700	6.0564	6.7311	0
01/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	552.1800	435.9300	0.5522	0.4359	800
01/10/2024	2032 On 07-August-25			Bond Future	9.8532	9.6773	95.3264	96.1317	0
01/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	9584.4700	10317.3000	9.5845	10.3173	0
01/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	389.4300	316.9300	0.3894	0.3169	0
01/10/2024	2032 On 06-November-25			Bond Future	9.9709	9.7858	92.9480	93.7680	0
01/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	4215.3000	4738.6500	4.2153	4.7387	0
01/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2263.2200	1966.5600	2.2632	1.9666	0
01/10/2024	2033 On 07-November-24			Bond Future	127.3644	127.7433	127.3644	127.7433	6,950

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01/10/2024	2033 On 06-February-25			Bond Future	130.0057	130.3919	130.0057	130.3919	0
01/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	5065.7300	5451.9100	5.0657	5.4519	0
01/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2033 On 08-May-25			Bond Future	131.0860	131.4794	131.0860	131.4794	0
01/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	465.9500	859.3900	0.4660	0.8594	0
01/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2033 On 07-August-25			Bond Future	133.6128	134.0129	133.6128	134.0129	0
01/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4962.7800	5362.9300	4.9628	5.3629	0
01/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2033 On 06-November-25			Bond Future	134.5951	135.0016	134.5951	135.0016	0
01/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	1455.1200	1861.5600	1.4551	1.8616	0
01/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2037 On 07-November-24			Bond Future	10.5904	10.4388	88.2310	89.1600	211,492
01/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	10938.0100	11866.8300	10.9380	11.8668	0
01/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.3200	0.1400	0.0003	0.0001	0
01/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	10988.0400	11916.8700	10.9880	11.9169	0
01/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.3000	0.1300	0.0003	0.0001	0
01/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	11038.0300	11966.8700	11.0380	11.9669	0
01/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.2800	0.1200	0.0003	0.0001	0
01/10/2024	2037 On 06-February-25			Bond Future	10.6694	10.5122	85.7786	86.7261	9,680
01/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	11385.6300	12312.8100	11.3856	12.3128	0
01/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	67.7700	47.3700	0.0678	0.0474	0
01/10/2024	2037 On 08-May-25			Bond Future	10.7670	10.6039	87.4733	88.4391	3,975
01/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	8735.2700	9581.6300	8.7353	9.5816	0
01/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	613.7700	494.3000	0.6138	0.4943	0
01/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	10071.2000	10948.4100	10.0712	10.9484	15,000
01/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	441.2100	352.5900	0.4412	0.3526	0
01/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	13364.7300	14297.2000	13.3647	14.2972	7,500
01/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	144.0800	110.7200	0.1441	0.1107	0
01/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	13584.1800	14518.9500	13.5842	14.5190	7,500
01/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	132.9700	101.9100	0.1330	0.1019	0
01/10/2024	2037 On 07-August-25			Bond Future	10.8818	10.7123	84.8760	85.8597	0
01/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	2530.1000	2980.9300	2.5301	2.9809	2,341
01/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	4470.3300	3937.3900	4.4703	3.9374	0

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01/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2771.5600	3247.0400	2.7716	3.2470	200
01/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4179.5200	3671.2300	4.1795	3.6712	0
01/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	5303.4900	5968.7700	5.3035	5.9688	0
01/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2283.5600	1965.0700	2.2836	1.9651	2,541
01/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	8234.8800	9028.0800	8.2349	9.0281	0
01/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1252.8700	1062.3000	1.2529	1.0623	2,541
01/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	11698.9500	12583.3400	11.6990	12.5833	0
01/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	595.5300	496.1500	0.5955	0.4962	0
01/10/2024	2037 On 06-November-25			Bond Future	10.9998	10.8237	86.4599	87.4617	0
01/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	6217.5800	6890.4400	6.2176	6.8904	0
01/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	2764.3500	2435.4800	2.7644	2.4355	0
01/10/2024	2038 On 07-November-24			Bond Future	139.9528	140.5595	139.9528	140.5595	3,325
01/10/2024	2038 On 06-February-25			Bond Future	140.7484	141.3674	140.7484	141.3674	0
01/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	5518.3500	6137.4000	5.5184	6.1374	0
01/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2038 On 08-May-25			Bond Future	143.5656	144.1962	143.5656	144.1962	0
01/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	3885.6400	4516.2200	3.8856	4.5162	0
01/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2038 On 07-August-25			Bond Future	144.1825	144.8236	144.1825	144.8236	0
01/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	4622.5100	5263.5800	4.6225	5.2636	0
01/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2038 On 06-November-25			Bond Future	146.9152	147.5678	146.9152	147.5678	0
01/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	3035.1700	3687.7600	3.0352	3.6878	0
01/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2040 On 07-November-24			Bond Future	10.8466	10.6952	88.9013	89.9113	113,851
01/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	7735.1500	8738.7700	7.7352	8.7388	640
01/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	12.1000	5.7300	0.0121	0.0057	0
01/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	10513.9800	11523.2500	10.5140	11.5233	0
01/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	1.3100	0.5900	0.0013	0.0006	640
01/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	11798.0700	12807.8500	11.7981	12.8079	0
01/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.3800	0.1700	0.0004	0.0002	0
01/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	11850.8600	12860.6400	11.8509	12.8606	0
01/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.3600	0.1500	0.0004	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	11903.5900	12913.3900	11.9036	12.9134	0
01/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.3400	0.1500	0.0003	0.0002	0
01/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	13408.0500	14418.0100	13.4081	14.4180	0
01/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0500	0.0200	0.0001	0.0000	640
01/10/2024	2040 On 06-February-25			Bond Future	10.9280	10.7712	86.2119	87.2423	5,684
01/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	2493.2900	3101.0400	2.4933	3.1010	780
01/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2026.1500	1603.5600	2.0262	1.6036	0
01/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	5546.0800	6396.6400	5.5461	6.3966	0
01/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	730.2600	550.4800	0.7303	0.5505	780
01/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	8055.9300	8997.1200	8.0559	8.9971	0
01/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	335.8700	246.7200	0.3359	0.2467	780
01/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	11878.7200	12882.0900	11.8787	12.8821	0
01/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	92.1500	65.1800	0.0922	0.0652	0
01/10/2024	2040 On 08-May-25			Bond Future	11.0264	10.8640	87.9150	88.9653	3,900
01/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	10024.0600	10956.4600	10.0241	10.9565	0
01/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	608.5700	490.7000	0.6086	0.4907	0
01/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	10594.5500	11539.4800	10.5946	11.5395	15,000
01/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	538.7800	433.4400	0.5388	0.4334	0
01/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	13736.4900	14741.1800	13.7365	14.7412	7,500
01/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	204.8500	159.2700	0.2049	0.1593	0
01/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	14059.5000	15068.2700	14.0595	15.0683	7,500
01/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	184.2200	142.7200	0.1842	0.1427	0
01/10/2024	2040 On 07-August-25			Bond Future	11.1406	10.9721	85.0753	86.1450	0
01/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	12712.1100	13673.5100	12.7121	13.6735	0
01/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	659.0500	550.7500	0.6591	0.5508	0
01/10/2024	2040 On 06-November-25			Bond Future	11.2571	11.0825	86.6625	87.7518	0
01/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	6633.9300	7357.8400	6.6339	7.3578	0
01/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3145.0000	2779.5600	3.1450	2.7796	0
01/10/2024	2044 On 07-November-24			Bond Future	10.9506	10.7891	84.9387	86.0538	75,452
01/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	6729.3100	7826.8300	6.7293	7.8268	0
01/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	33.2900	15.7100	0.0333	0.0157	13,875
01/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	8172.9200	9281.5000	8.1729	9.2815	0
01/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	11.9000	5.3800	0.0119	0.0054	9,540
01/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	9584.0300	10696.8100	9.5840	10.6968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	4.1300	1.8100	0.0041	0.0018	11,405
01/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	11759.1200	12873.8700	11.7591	12.8739	0
01/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.5900	0.2400	0.0006	0.0002	0
01/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	11812.1600	12926.9300	11.8122	12.9269	0
01/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.5600	0.2300	0.0006	0.0002	0
01/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	11865.1300	12979.9100	11.8651	12.9799	0
01/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.5300	0.2100	0.0005	0.0002	0
01/10/2024	2044 On 06-February-25			Bond Future	11.0288	10.8618	82.2934	83.4310	470
01/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	6729.5200	7713.3600	6.7295	7.7134	449
01/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	580.4900	426.7100	0.5805	0.4267	0
01/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	9299.2300	10360.1700	9.2992	10.3602	449
01/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	271.8000	195.1200	0.2718	0.1951	0
01/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	11941.1200	13046.0400	11.9411	13.0460	0
01/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	106.8100	74.1100	0.1068	0.0741	0
01/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	15501.2500	16631.8000	15.5013	16.6318	0
01/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	20.1500	13.0800	0.0202	0.0131	449
01/10/2024	2044 On 08-May-25			Bond Future	11.1224	10.9497	83.9191	85.0787	0
01/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	2438.7200	2999.8100	2.4387	2.9998	2,490
01/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	3800.5700	3202.0900	3.8006	3.2021	0
01/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	5222.4400	6044.3700	5.2224	6.0444	0
01/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	1834.9500	1497.3100	1.8350	1.4973	2,490
01/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	8675.0500	9662.3800	8.6751	9.6624	0
01/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	849.9800	677.7400	0.8500	0.6777	2,490
01/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	10207.6100	11239.3100	10.2076	11.2393	0
01/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	613.3400	485.4700	0.6133	0.4855	0
01/10/2024	2044 On 07-August-25			Bond Future	11.2303	11.0515	81.1287	82.3099	0
01/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	12819.0500	13875.1500	12.8191	13.8752	0
01/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	728.3700	603.2800	0.7284	0.6033	0
01/10/2024	2044 On 06-November-25			Bond Future	11.3398	11.1547	82.6420	83.8450	0
01/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	6645.9900	7441.0000	6.6460	7.4410	0
01/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3292.7400	2884.8000	3.2927	2.8848	0
01/10/2024	2046 On 07-November-24			Bond Future	120.9803	121.7130	120.9803	121.7130	17,748
01/10/2024	2046 On 06-February-25			Bond Future	123.4893	124.2366	123.4893	124.2366	0
01/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	9479.2900	10226.5700	9.4793	10.2266	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2046 On 08-May-25			Bond Future	123.7247	124.4865	123.7247	124.4865	0
01/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	1754.6800	2516.5400	1.7547	2.5165	0
01/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2046 On 07-August-25			Bond Future	126.1083	126.8841	126.1083	126.8841	0
01/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	7418.3100	8194.0600	7.4183	8.1941	0
01/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2046 On 06-November-25			Bond Future	126.2196	127.0088	126.2196	127.0088	0
01/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	809.5900	1598.7900	0.8096	1.5988	0
01/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2050 On 07-November-24			Bond Future	122.9432	122.8344	122.9432	122.8344	15,376
01/10/2024	2050 On 06-February-25			Bond Future	123.1455	123.0340	123.1455	123.0340	582
01/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	7545.4500	7433.9700	7.5455	7.4340	0
01/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2050 On 08-May-25			Bond Future	125.6104	125.4958	125.6104	125.4958	0
01/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	4450.3800	4335.8100	4.4504	4.3358	0
01/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2050 On 07-August-25			Bond Future	125.6357	125.5175	125.6357	125.5175	0
01/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	5745.6900	5627.4600	5.7457	5.6275	0
01/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	2050 On 06-November-25			Bond Future	128.0164	127.8953	128.0164	127.8953	0
01/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	3596.4000	3475.3400	3.5964	3.4753	0
01/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	AL37 On 07-November-24			Index Future	1055.7150	1061.3890	1055.7150	1,061.3890	0
01/10/2024	AL37 On 06-February-25			Index Future	1077.3590	1083.1450	1077.3590	1,083.1450	0
01/10/2024	AL37 On 08-May-25			Index Future	1098.6930	1104.5880	1098.6930	1,104.5880	0
01/10/2024	AL37 On 07-August-25			Index Future	1119.6460	1125.6470	1119.6460	1,125.6470	0
01/10/2024	AL37 On 06-November-25			Index Future	1140.6680	1146.7760	1140.6680	1,146.7760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	AL7T On 07-November-24			Index Future	1272.1420	1283.8810	1272.1420	1,283.8810	0
01/10/2024	AL7T On 06-February-25			Index Future	1298.2240	1310.1980	1298.2240	1,310.1980	0
01/10/2024	AL7T On 08-May-25			Index Future	1323.9320	1336.1360	1323.9320	1,336.1360	0
01/10/2024	AL7T On 07-August-25			Index Future	1349.1810	1361.6090	1349.1810	1,361.6090	0
01/10/2024	AL7T On 06-November-25			Index Future	1374.5120	1387.1680	1374.5120	1,387.1680	0
01/10/2024	ALBI On 07-November-24			Index Future	1097.6410	1107.3460	1097.6410	1,107.3460	121
01/10/2024	ALBI On 06-February-25			Index Future	1120.1450	1130.0440	1120.1450	1,130.0440	0
01/10/2024	ALBI On 08-May-25			Index Future	1142.3260	1152.4150	1142.3260	1,152.4150	0
01/10/2024	ALBI On 07-August-25			Index Future	1164.1110	1174.3860	1164.1110	1,174.3860	0
01/10/2024	ALBI On 06-November-25			Index Future	1185.9680	1196.4310	1185.9680	1,196.4310	0
01/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	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
01/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	ES33 On 07-November-24			Bond Future	10.7797	10.6331	82.7825	83.5071	0
01/10/2024	ES33 On 06-February-25			Bond Future	10.8828	10.7298	84.4992	85.2385	0
01/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10767.6000	11506.9200	10.7676	11.5069	0
01/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	ES33 On 08-May-25			Bond Future	10.9997	10.8400	82.3909	83.1445	0
01/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7618.8800	8372.5200	7.6189	8.3725	0
01/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	ES33 On 07-August-25			Bond Future	11.1357	10.9689	83.9761	84.7438	0
01/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10171.5100	10939.1800	10.1715	10.9392	0
01/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	ES33 On 06-November-25			Bond Future	11.2915	11.1170	81.7689	82.5508	0
01/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3118.6800	3900.5200	3.1187	3.9005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	ES42 On 07-November-24			Bond Future	11.1947	10.9723	79.9362	81.3714	0
01/10/2024	ES42 On 06-February-25			Bond Future	11.2817	11.0517	81.5936	83.0582	0
01/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13200.0900	14664.7000	13.2001	14.6647	0
01/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	ES42 On 08-May-25			Bond Future	11.3828	11.1446	78.9596	80.4530	0
01/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10328.6900	11822.1500	10.3287	11.8222	0
01/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	ES42 On 07-August-25			Bond Future	11.4950	11.2483	80.4766	81.9983	0
01/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12204.3900	13726.0800	12.2044	13.7261	0
01/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	ES42 On 06-November-25			Bond Future	11.6183	11.3625	77.7332	79.2833	0
01/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4399.2700	5949.4200	4.3993	5.9494	0
01/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	GOVI On 07-November-24			GOVI	1080.3860	1089.8060	1080.3860	1,089.8060	677
01/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1316060.0000	1410260.0000	131.6060	141.0260	0
01/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1315960.0000	1410160.0000	131.5960	141.0160	0
01/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1315860.0000	1410060.0000	131.5860	141.0060	0
01/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	GOVI On 06-February-25			GOVI	1102.5360	1112.1450	1102.5360	1,112.1450	0
01/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1305360.0000	1401450.0000	130.5360	140.1450	0
01/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	GOVI On 08-May-25			GOVI	1124.3690	1134.1620	1124.3690	1,134.1620	0
01/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1023690.0000	1121620.0000	102.3690	112.1620	0
01/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	GOVI On 07-August-25			GOVI	1145.8110	1155.7850	1145.8110	1,155.7850	0
01/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1348110.0000	1447850.0000	134.8110	144.7850	0
01/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	GOVI On 06-November-25			GOVI	1167.3250	1177.4800	1167.3250	1,177.4800	0
01/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	553250.0000	654800.0000	55.3250	65.4800	0
01/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/10/2024	IGOV On 07-November-24			Index Future	371.9000	372.7470	371.9000	372.7470	791
01/10/2024	IGOV On 06-February-25			Index Future	379.6160	380.4790	379.6160	380.4790	0
01/10/2024	IGOV On 08-May-25			Index Future	387.2230	388.1000	387.2230	388.1000	0
01/10/2024	IGOV On 07-August-25			Index Future	394.6950	395.5870	394.6950	395.5870	0
01/10/2024	IGOV On 06-November-25			Index Future	402.1920	403.0990	402.1920	403.0990	0
01/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/10/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
01/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
01/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
01/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
01/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
01/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
01/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
01/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/10/2024	R035 On 07-November-24			Bond Future	10.2200	10.0631	93.3179	94.2526	145,364
01/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	5062.9600	5972.1000	5.0630	5.9721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	50.3700	24.7300	0.0504	0.0247	11,000
01/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	10614.6200	11549.2300	10.6146	11.5492	0
01/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.2900	0.1200	0.0003	0.0001	0
01/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	10664.5600	11599.1800	10.6646	11.5992	0
01/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.2700	0.1100	0.0003	0.0001	0
01/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	10714.4700	11649.0900	10.7145	11.6491	0
01/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.2600	0.1000	0.0003	0.0001	0
01/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	10764.3200	11698.9600	10.7643	11.6990	1,000
01/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.2400	0.1000	0.0002	0.0001	0
01/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	15680.2700	16615.0500	15.6803	16.6151	0
01/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
01/10/2024	R035 On 06-February-25			Bond Future	10.2982	10.1349	95.2303	96.1838	16,070
01/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1810.4000	2324.1700	1.8104	2.3242	100
01/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2032.3100	1592.5700	2.0323	1.5926	0
01/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	2059.6000	2609.1400	2.0596	2.6091	1,000
01/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	1817.6200	1413.6500	1.8176	1.4137	0
01/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	3165.5800	3838.1700	3.1656	3.8382	0
01/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1155.7700	874.8500	1.1558	0.8749	1,100
01/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	5983.0700	6821.7300	5.9831	6.8217	0
01/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	415.0200	300.1700	0.4150	0.3002	1,100
01/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	11267.2800	12202.2900	11.2673	12.2023	0
01/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	58.1000	39.6000	0.0581	0.0396	0
01/10/2024	R035 On 08-May-25			Bond Future	10.3860	10.2162	92.6033	93.5752	0
01/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2797.3500	3349.0300	2.7974	3.3490	150
01/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2491.2700	2071.1000	2.4913	2.0711	0
01/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	4602.7200	5299.8000	4.6027	5.2998	0
01/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1472.7700	1198.0000	1.4728	1.1980	150
01/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	6687.1600	7488.0400	6.6872	7.4880	400
01/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	851.1700	680.2000	0.8512	0.6802	0
01/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	7724.4800	8561.2100	7.7245	8.5612	0
01/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	654.2400	519.1200	0.6542	0.5191	150
01/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	8075.5300	8922.5800	8.0755	8.9226	0
01/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	599.3000	474.5000	0.5993	0.4745	0
01/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	12137.1400	13066.4100	12.1371	13.0664	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	179.7700	137.1900	0.1798	0.1372	400
01/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	14985.1500	15941.2100	14.9852	15.9412	0
01/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	59.5800	43.7900	0.0596	0.0438	400
01/10/2024	R035 On 07-August-25			Bond Future	10.4912	10.3143	94.3644	95.3542	0
01/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	11518.6400	12414.0400	11.5186	12.4140	0
01/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	525.9700	431.5800	0.5260	0.4316	0
01/10/2024	R035 On 06-November-25			Bond Future	10.6125	10.4280	91.6231	92.6311	0
01/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	5728.8300	6400.1200	5.7288	6.4001	0
01/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2616.6700	2280.0200	2.6167	2.2800	0
01/10/2024	R053 On 07-November-24			Bond Future	10.8692	10.7127	107.9549	109.4214	3,664
01/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	15453.7600	16919.6700	15.4538	16.9197	0
01/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1.1100	0.4800	0.0011	0.0005	0
01/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	15523.3400	16989.2900	15.5233	16.9893	0
01/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1.0400	0.4500	0.0010	0.0005	0
01/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	15592.8500	17058.8200	15.5929	17.0588	0
01/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.9900	0.4200	0.0010	0.0004	0
01/10/2024	R053 On 06-February-25			Bond Future	10.9434	10.7817	110.1673	111.6633	0
01/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	15942.4900	17392.5500	15.9425	17.3926	0
01/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	155.4900	109.5200	0.1555	0.1095	0
01/10/2024	R053 On 08-May-25			Bond Future	11.0281	10.8610	106.4787	108.0037	0
01/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	13788.9900	15140.4800	13.7890	15.1405	0
01/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	877.4900	704.0100	0.8775	0.7040	0
01/10/2024	R053 On 07-August-25			Bond Future	11.1241	10.9512	108.5019	110.0554	0
01/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	16659.9700	18043.5600	16.6600	18.0436	0
01/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	992.1200	822.2900	0.9921	0.8223	0
01/10/2024	R053 On 06-November-25			Bond Future	11.2287	11.0495	104.6659	106.2479	0
01/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	8628.0000	9679.9900	8.6280	9.6800	0
01/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4176.3700	3646.3300	4.1764	3.6463	0
01/10/2024	R186 On 07-November-24			Bond Future	8.0015	7.9111	108.8705	109.0484	160,515
01/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	2189.3300	2366.2200	2.1893	2.3662	0
01/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	2.8000	1.7600	0.0028	0.0018	0
01/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	2208.3100	2385.2500	2.2083	2.3853	0
01/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	2.6700	1.6800	0.0027	0.0017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	2227.2900	2404.2800	2.2273	2.4043	0
01/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	2.5500	1.6100	0.0026	0.0016	0
01/10/2024	R186 On 06-February-25			Bond Future	7.9575	7.8538	105.7897	105.9708	17,134
01/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1948.1500	2110.2700	1.9482	2.1103	0
01/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	97.5900	78.6100	0.0976	0.0786	0
01/10/2024	R186 On 08-May-25			Bond Future	7.9527	7.8318	107.8810	108.0650	0
01/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	1145.7700	1275.5100	1.1458	1.2755	0
01/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	362.8700	308.5500	0.3629	0.3086	0
01/10/2024	R186 On 07-August-25			Bond Future	8.0038	7.8595	104.6235	104.8104	0
01/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1738.4300	1893.7900	1.7384	1.8938	1,983
01/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	182.1500	150.6100	0.1822	0.1506	0
01/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	2231.5400	2400.0800	2.2315	2.4001	0
01/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	95.1900	76.8300	0.0952	0.0768	0
01/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2886.7600	3065.3800	2.8868	3.0654	0
01/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	38.0600	29.7800	0.0381	0.0298	1,983
01/10/2024	R186 On 06-November-25			Bond Future	8.1044	7.9259	106.5780	106.7679	0
01/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	611.2200	713.5900	0.6112	0.7136	0
01/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	584.0800	496.5600	0.5841	0.4966	0
01/10/2024	R202 On 07-November-24			Bond Future	270.7121	271.7292	270.7121	271.7292	2,010
01/10/2024	R202 On 06-February-25			Bond Future	271.1344	272.1714	271.1344	272.1714	0
01/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	4344.3600	5381.3600	4.3444	5.3814	0
01/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	R202 On 08-May-25			Bond Future	276.5622	277.6185	276.5622	277.6185	0
01/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	4252.1800	5308.4800	4.2522	5.3085	0
01/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	R202 On 07-August-25			Bond Future	276.5962	277.6700	276.5962	277.6700	0
01/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	4996.2100	6070.0300	4.9962	6.0700	0
01/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	R202 On 06-November-25			Bond Future	281.8389	282.9317	281.8389	282.9317	0
01/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	6198.8900	7291.7300	6.1989	7.2917	0
01/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	R209 On 07-November-24			Bond Future	10.3472	10.2007	73.6869	74.4757	17,062
01/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	1585.3400	2174.0800	1.5853	2.1741	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	511.7400	311.6800	0.5117	0.3117	0
01/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	3485.0800	4225.7200	3.4851	4.2257	0
01/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	103.7500	55.5900	0.1038	0.0556	100
01/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	9110.6500	9899.2100	9.1107	9.8992	0
01/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.4300	0.1900	0.0004	0.0002	0
01/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	9155.2600	9943.8300	9.1553	9.9438	0
01/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.4100	0.1800	0.0004	0.0002	0
01/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	9199.8200	9988.4000	9.1998	9.9884	0
01/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.3900	0.1700	0.0004	0.0002	0
01/10/2024	R209 On 06-February-25			Bond Future	10.4176	10.2659	75.1970	76.0016	0
01/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	9753.2700	10539.1200	9.7533	10.5391	0
01/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	64.2600	45.4700	0.0643	0.0455	0
01/10/2024	R209 On 08-May-25			Bond Future	10.5008	10.3438	73.5299	74.3500	0
01/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	7314.2800	8027.1100	7.3143	8.0271	0
01/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	564.2300	456.9600	0.5642	0.4570	0
01/10/2024	R209 On 07-August-25			Bond Future	10.5980	10.4352	74.9279	75.7633	0
01/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	10171.2600	10921.5700	10.1713	10.9216	0
01/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	521.5900	436.5800	0.5216	0.4366	0
01/10/2024	R209 On 06-November-25			Bond Future	10.7060	10.5370	73.1770	74.0276	0
01/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	5218.6800	5782.5400	5.2187	5.7825	0
01/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2470.9100	2184.1600	2.4709	2.1842	0
01/10/2024	R210 On 07-November-24			Bond Future	241.9026	241.8954	241.9026	241.8954	1,601
01/10/2024	R210 On 06-February-25			Bond Future	246.9193	246.9109	246.9193	246.9109	0
01/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7309.3300	7300.8500	7.3093	7.3009	0
01/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	R210 On 08-May-25			Bond Future	248.4721	248.4623	248.4721	248.4623	0
01/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	442.0800	432.2800	0.4421	0.4323	0
01/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	R210 On 07-August-25			Bond Future	253.2604	253.2489	253.2604	253.2489	0
01/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4820.4000	4808.9400	4.8204	4.8089	0
01/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2024	R210 On 06-November-25			Bond Future	254.6077	254.5939	254.6077	254.5939	0
01/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2467.7000	2453.9300	2.4677	2.4539	0
01/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R213 On 07-November-24			Bond Future	9.3358	9.2086	90.4559	91.0127	77,353
01/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	7730.6200	8286.6400	7.7306	8.2866	0
01/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1.9600	1.1800	0.0020	0.0012	0
01/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	7769.5200	8325.5600	7.7695	8.3256	0
01/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	1.9000	1.1400	0.0019	0.0011	0
01/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	7808.3900	8364.4500	7.8084	8.3645	0
01/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	1.8400	1.1000	0.0018	0.0011	0
01/10/2024	R213 On 06-February-25			Bond Future	9.3937	9.2598	92.3096	92.8775	0
01/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	7855.1000	8411.1600	7.8551	8.4112	0
01/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	42.0800	30.3200	0.0421	0.0303	0
01/10/2024	R213 On 08-May-25			Bond Future	9.4650	9.3241	90.5780	91.1566	0
01/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	4744.4000	5223.2200	4.7444	5.2232	0
01/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	556.1300	456.4000	0.5561	0.4564	0
01/10/2024	R213 On 07-August-25			Bond Future	9.5591	9.4104	92.3013	92.8903	0
01/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	8173.7500	8708.0700	8.1738	8.7081	0
01/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	339.5000	284.8000	0.3395	0.2848	0
01/10/2024	R213 On 06-November-25			Bond Future	9.6762	9.5189	90.4747	91.0743	0
01/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	3361.2800	3734.2900	3.3613	3.7343	0
01/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	1956.2500	1729.6500	1.9563	1.7297	0
01/10/2024	R214 On 07-November-24			Bond Future	10.6684	10.5069	69.3993	70.3412	19,030
01/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	9917.5500	10859.1800	9.9176	10.8592	0
01/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.3900	0.1500	0.0004	0.0002	0
01/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	9962.9900	10904.6400	9.9630	10.9046	0
01/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.3600	0.1400	0.0004	0.0001	0
01/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	10008.4000	10950.0700	10.0084	10.9501	0
01/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.3400	0.1400	0.0003	0.0001	0
01/10/2024	R214 On 06-February-25			Bond Future	10.7408	10.5741	70.8215	71.7824	0
01/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	5844.7500	6687.5100	5.8448	6.6875	554
01/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	430.8000	312.6700	0.4308	0.3127	0
01/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	8053.5900	8957.5100	8.0536	8.9575	554
01/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	195.0900	138.1200	0.1951	0.1381	0
01/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	10064.5600	10999.2800	10.0646	10.9993	0
01/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	83.6800	57.5100	0.0837	0.0575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	13901.1700	14858.7300	13.9012	14.8587	0
01/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	8.9700	5.6400	0.0090	0.0056	554
01/10/2024	R214 On 08-May-25			Bond Future	10.8194	10.6475	68.9188	69.8983	0
01/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	8580.8900	9457.8600	8.5809	9.4579	0
01/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	476.3700	373.8400	0.4764	0.3738	0
01/10/2024	R214 On 07-August-25			Bond Future	10.9105	10.7328	70.2295	71.2272	0
01/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	10740.5300	11633.5200	10.7405	11.6335	0
01/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	598.0500	493.3100	0.5981	0.4933	0
01/10/2024	R214 On 06-November-25			Bond Future	11.0124	10.8288	68.2428	69.2590	0
01/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	5912.2400	6601.7400	5.9122	6.6017	0
01/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2601.7400	2275.1200	2.6017	2.2751	0
01/10/2024	R248 On 07-November-24			Bond Future	10.8549	10.6883	83.9977	85.2051	251,324
01/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	12040.9700	13247.9800	12.0410	13.2480	0
01/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.7000	0.2800	0.0007	0.0003	0
01/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	12095.3600	13302.3900	12.0954	13.3024	0
01/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.6600	0.2600	0.0007	0.0003	0
01/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	12149.6800	13356.7300	12.1497	13.3567	0
01/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.6300	0.2500	0.0006	0.0003	0
01/10/2024	R248 On 06-February-25			Bond Future	10.9309	10.7589	85.7191	86.9508	203,389
01/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	656.4500	970.4900	0.6565	0.9705	660
01/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	5330.1900	4412.4800	5.3302	4.4125	0
01/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	2673.1600	3403.4000	2.6732	3.4034	660
01/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2187.3600	1685.8500	2.1874	1.6859	0
01/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	5935.9100	6954.2300	5.9359	6.9542	0
01/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	791.1600	577.7300	0.7912	0.5777	660
01/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	11274.1900	12453.7500	11.2742	12.4538	0
01/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	171.4900	119.3000	0.1715	0.1193	0
01/10/2024	R248 On 08-May-25			Bond Future	11.0129	10.8352	82.9675	84.2231	0
01/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	10579.0700	11692.9600	10.5791	11.6930	0
01/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	668.1100	526.4100	0.6681	0.5264	0
01/10/2024	R248 On 07-August-25			Bond Future	11.1070	10.9233	84.5449	85.8239	0
01/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	13241.7100	14387.9100	13.2417	14.3879	0
01/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	730.8000	597.9700	0.7308	0.5980	0
01/10/2024	R248 On 06-November-25			Bond Future	11.2117	11.0216	81.6830	82.9856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	6792.4000	7656.2400	6.7924	7.6562	0
01/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3351.6400	2912.8700	3.3516	2.9129	0
01/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0