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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
02/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	2025 On 07-November-24			Bond Future	185.0202	184.9888	185.0202	184.9888	9,240
02/10/2024	2029 On 07-November-24			Bond Future	133.9948	134.2370	133.9948	134.2370	7,884
02/10/2024	2029 On 06-February-25			Bond Future	136.7754	137.0209	136.7754	137.0209	0
02/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4375.4100	4620.8800	4.3754	4.6209	0
02/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2029 On 08-May-25			Bond Future	138.0928	138.3408	138.0928	138.3408	0
02/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	242.8300	490.8100	0.2428	0.4908	0
02/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2029 On 07-August-25			Bond Future	140.7569	141.0073	140.7569	141.0073	0
02/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3346.9200	3597.3300	3.3469	3.5973	0
02/10/2024	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
02/10/2024	2029 On 06-November-25			Bond Future	141.9784	142.2314	141.9784	142.2314	0
02/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	2188.3500	2441.3600	2.1884	2.4414	0
02/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2030 On 07-November-24			Bond Future	9.0630	8.9565	97.8965	98.3211	183,055
02/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4439.3800	4860.7000	4.4394	4.8607	600
02/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	8.3700	5.0400	0.0084	0.0050	0
02/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	6283.7100	6708.0500	6.2837	6.7081	600
02/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.7600	0.4500	0.0008	0.0005	0
02/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6393.2400	6817.6200	6.3932	6.8176	0
02/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.6600	0.3900	0.0007	0.0004	0
02/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6429.7200	6854.1100	6.4297	6.8541	0
02/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.6300	0.3700	0.0006	0.0004	0
02/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6466.1600	6890.5600	6.4662	6.8906	0
02/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.5900	0.3400	0.0006	0.0003	0
02/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10540.9800	10965.6300	10.5410	10.9656	0
02/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
02/10/2024	2030 On 06-February-25			Bond Future	9.1062	8.9935	95.8940	96.3261	28,810
02/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	544.9400	688.3500	0.5449	0.6884	800
02/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2190.8700	1902.1800	2.1909	1.9022	0
02/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1382.3800	1633.4200	1.3824	1.6334	800
02/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1100.9100	919.8500	1.1009	0.9199	0
02/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2685.0700	3023.8300	2.6851	3.0238	0
02/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	485.8500	392.5100	0.4859	0.3925	800
02/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5869.1300	6282.7600	5.8691	6.2828	0
02/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	81.2000	62.7300	0.0812	0.0627	0
02/10/2024	2030 On 08-May-25			Bond Future	9.1810	9.0614	97.7908	98.2297	0
02/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	772.8300	926.0500	0.7728	0.9261	800
02/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2627.8000	2342.0700	2.6278	2.3421	0
02/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1578.3200	1814.4500	1.5783	1.8145	800
02/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1581.8700	1379.0500	1.5819	1.3791	0
02/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3372.1200	3708.6500	3.3721	3.7087	0
02/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	678.9000	576.4800	0.6789	0.5765	0
02/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3537.4600	3880.0400	3.5375	3.8800	0
02/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	632.5700	536.2000	0.6326	0.5362	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4457.0600	4827.0200	4.4571	4.8270	1,640
02/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	433.2500	364.2600	0.4333	0.3643	0
02/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5605.5400	5998.9300	5.6055	5.9989	2,280
02/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	274.5500	228.9900	0.2746	0.2290	0
02/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	9253.7200	9684.5200	9.2537	9.6845	0
02/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	40.1800	32.0300	0.0402	0.0320	1,640
02/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10573.5500	11008.8200	10.5736	11.0088	0
02/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	16.8600	13.1800	0.0169	0.0132	2,280
02/10/2024	2030 On 07-August-25			Bond Future	9.2849	9.1575	95.6427	96.0883	0
02/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4745.6800	5103.0400	4.7457	5.1030	1,054
02/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	687.2400	599.0300	0.6872	0.5990	0
02/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6494.1900	6887.4300	6.4942	6.8874	0
02/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	382.0400	329.7100	0.3820	0.3297	0
02/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9386.7900	9815.9300	9.3868	9.8159	0
02/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	99.8100	83.3800	0.0998	0.0834	1,054
02/10/2024	2030 On 06-November-25			Bond Future	9.3999	9.2640	97.4307	97.8832	0
02/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2416.7900	2673.4400	2.4168	2.6734	0
02/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1953.1900	1757.3700	1.9532	1.7574	0
02/10/2024	2032 On 07-November-24			Bond Future	9.7387	9.6081	93.2470	93.8924	103,065
02/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	916.9400	1297.6800	0.9169	1.2977	50
02/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	861.1900	596.4900	0.8612	0.5965	0
02/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	1243.4100	1679.8200	1.2434	1.6798	0
02/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	648.6200	439.5900	0.6486	0.4396	0
02/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1373.2200	1827.8000	1.3732	1.8278	100
02/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	583.4100	392.5500	0.5834	0.3926	0
02/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	4192.5600	4809.7000	4.1926	4.8097	0
02/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	73.9800	45.6800	0.0740	0.0457	200
02/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6460.7700	7100.6200	6.4608	7.1006	600
02/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	14.0300	8.4400	0.0140	0.0084	0
02/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	8047.1300	8690.8300	8.0471	8.6908	0
02/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	4.3400	2.6000	0.0043	0.0026	0
02/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	8090.7800	8734.5400	8.0908	8.7345	0
02/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	4.2000	2.5200	0.0042	0.0025	0
02/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	8134.3900	8778.2100	8.1344	8.7782	0

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02/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	4.0600	2.4400	0.0041	0.0024	0
02/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8655.4400	9299.9500	8.6554	9.3000	600
02/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	2.2900	1.3600	0.0023	0.0014	0
02/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8785.1700	9429.8000	8.7852	9.4298	1,615
02/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	1.9700	1.1600	0.0020	0.0012	0
02/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	14215.9100	14861.3500	14.2159	14.8614	0
02/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
02/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15821.5300	16466.9700	15.8215	16.4670	0
02/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
02/10/2024	2032 On 06-February-25			Bond Future	9.8076	9.6710	95.1592	95.8166	16,670
02/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	773.8400	1010.3800	0.7738	1.0104	800
02/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2655.0100	2234.1300	2.6550	2.2341	0
02/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1887.9100	2283.8900	1.8879	2.2839	800
02/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1351.3900	1089.9500	1.3514	1.0900	0
02/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	4204.5600	4755.9600	4.2046	4.7560	0
02/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	459.7300	353.7100	0.4597	0.3537	800
02/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8670.1600	9311.3800	8.6702	9.3114	0
02/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	58.8000	42.6000	0.0588	0.0426	0
02/10/2024	2032 On 08-May-25			Bond Future	9.8950	9.7519	92.8790	93.5478	0
02/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	1112.7100	1361.3000	1.1127	1.3613	800
02/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3357.2600	2937.0700	3.3573	2.9371	0
02/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	2185.5900	2554.8900	2.1856	2.5549	800
02/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2069.1900	1769.7100	2.0692	1.7697	0
02/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	5289.8700	5834.4500	5.2899	5.8345	0
02/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	715.6400	591.4400	0.7156	0.5914	0
02/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5504.7100	6056.4400	5.5047	6.0564	0
02/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	669.2300	552.1800	0.6692	0.5522	800
02/10/2024	2032 On 07-August-25			Bond Future	10.0032	9.8532	94.6465	95.3264	0
02/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8976.3200	9584.4700	8.9763	9.5845	0
02/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	461.1600	389.4300	0.4612	0.3894	0
02/10/2024	2032 On 06-November-25			Bond Future	10.1286	9.9709	92.2567	92.9480	0
02/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3798.3800	4215.3000	3.7984	4.2153	0
02/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2537.5800	2263.2200	2.5376	2.2632	0
02/10/2024	2033 On 07-November-24			Bond Future	127.2372	127.3644	127.2372	127.3644	6,818

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02/10/2024	2033 On 06-February-25			Bond Future	129.8776	130.0057	129.8776	130.0057	0
02/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4937.5800	5065.7300	4.9376	5.0657	0
02/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2033 On 08-May-25			Bond Future	130.9575	131.0860	130.9575	131.0860	0
02/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	337.5200	465.9500	0.3375	0.4660	0
02/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2033 On 07-August-25			Bond Future	133.4841	133.6128	133.4841	133.6128	0
02/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4834.0800	4962.7800	4.8341	4.9628	0
02/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2033 On 06-November-25			Bond Future	134.4659	134.5951	134.4659	134.5951	0
02/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	1325.9000	1455.1200	1.3259	1.4551	0
02/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2037 On 07-November-24			Bond Future	10.7149	10.5904	87.4789	88.2310	211,626
02/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	10186.2100	10938.0100	10.1862	10.9380	0
02/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.6100	0.3200	0.0006	0.0003	0
02/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	10236.2200	10988.0400	10.2362	10.9880	0
02/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.5700	0.3000	0.0006	0.0003	0
02/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	10286.2000	11038.0300	10.2862	11.0380	0
02/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.5400	0.2800	0.0005	0.0003	0
02/10/2024	2037 On 06-February-25			Bond Future	10.7983	10.6694	85.0122	85.7786	9,680
02/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10641.0900	11385.6300	10.6411	11.3856	0
02/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	89.5700	67.7700	0.0896	0.0678	0
02/10/2024	2037 On 08-May-25			Bond Future	10.9007	10.7670	86.6932	87.4733	3,975
02/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	8068.3400	8735.2700	8.0683	8.7353	0
02/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	726.9000	613.7700	0.7269	0.6138	0
02/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	9375.7800	10071.2000	9.3758	10.0712	15,000
02/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	525.8500	441.2100	0.5259	0.4412	0
02/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12617.7400	13364.7300	12.6177	13.3647	7,500
02/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	177.1500	144.0800	0.1772	0.1441	0
02/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12834.9800	13584.1800	12.8350	13.5842	7,500
02/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	163.8300	132.9700	0.1638	0.1330	0
02/10/2024	2037 On 07-August-25			Bond Future	11.0206	10.8818	84.0827	84.8760	0
02/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	2198.5000	2530.1000	2.1985	2.5301	2,341
02/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	4932.0200	4470.3300	4.9320	4.4703	0

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02/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2420.0200	2771.5600	2.4200	2.7716	200
02/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4621.2700	4179.5200	4.6213	4.1795	0
02/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4793.9900	5303.4900	4.7940	5.3035	0
02/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2567.3500	2283.5600	2.5674	2.2836	2,541
02/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7614.5200	8234.8800	7.6145	8.2349	0
02/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1425.8000	1252.8700	1.4258	1.2529	2,541
02/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10997.6000	11698.9500	10.9976	11.6990	0
02/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	687.4700	595.5300	0.6875	0.5955	0
02/10/2024	2037 On 06-November-25			Bond Future	11.1438	10.9998	85.6530	86.4599	0
02/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5699.0300	6217.5800	5.6990	6.2176	0
02/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3052.7200	2764.3500	3.0527	2.7644	0
02/10/2024	2038 On 07-November-24			Bond Future	140.1233	139.9528	140.1233	139.9528	3,325
02/10/2024	2038 On 06-February-25			Bond Future	140.9244	140.7484	140.9244	140.7484	0
02/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	5694.4000	5518.3500	5.6944	5.5184	0
02/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2038 On 08-May-25			Bond Future	143.7476	143.5656	143.7476	143.5656	0
02/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	4067.5900	3885.6400	4.0676	3.8856	0
02/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2038 On 07-August-25			Bond Future	144.3707	144.1825	144.3707	144.1825	0
02/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	4810.6600	4622.5100	4.8107	4.6225	0
02/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2038 On 06-November-25			Bond Future	147.1090	146.9152	147.1090	146.9152	0
02/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	3228.9800	3035.1700	3.2290	3.0352	0
02/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2040 On 07-November-24			Bond Future	10.9760	10.8466	88.0526	88.9013	113,851
02/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6896.2000	7735.1500	6.8962	7.7352	640
02/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	21.8800	12.1000	0.0219	0.0121	0
02/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9666.4200	10513.9800	9.6664	10.5140	0
02/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	2.4800	1.3100	0.0025	0.0013	640
02/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10949.7000	11798.0700	10.9497	11.7981	0
02/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.7400	0.3800	0.0007	0.0004	0
02/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	11002.4700	11850.8600	11.0025	11.8509	0
02/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.7000	0.3600	0.0007	0.0004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	11055.1800	11903.5900	11.0552	11.9036	0
02/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.6600	0.3400	0.0007	0.0003	0
02/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12559.3700	13408.0500	12.5594	13.4081	0
02/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.1000	0.0500	0.0001	0.0001	640
02/10/2024	2040 On 06-February-25			Bond Future	11.0618	10.9280	85.3470	86.2119	5,684
02/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	2038.6600	2493.2900	2.0387	2.4933	780
02/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2436.4700	2026.1500	2.4365	2.0262	0
02/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4866.3600	5546.0800	4.8664	5.5461	0
02/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	915.4900	730.2600	0.9155	0.7303	780
02/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	7285.7500	8055.9300	7.2858	8.0559	0
02/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	430.6400	335.8700	0.4306	0.3359	780
02/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	11043.6400	11878.7200	11.0436	11.8787	0
02/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	122.0200	92.1500	0.1220	0.0922	0
02/10/2024	2040 On 08-May-25			Bond Future	11.1648	11.0264	87.0345	87.9150	3,900
02/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	9260.0100	10024.0600	9.2600	10.0241	0
02/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	725.0200	608.5700	0.7250	0.6086	0
02/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9818.4300	10594.5500	9.8184	10.5946	15,000
02/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	643.1600	538.7800	0.6432	0.5388	0
02/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12902.7000	13736.4900	12.9027	13.7365	7,500
02/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	251.5600	204.8500	0.2516	0.2049	0
02/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	13221.6700	14059.5000	13.2217	14.0595	7,500
02/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	226.8900	184.2200	0.2269	0.1842	0
02/10/2024	2040 On 07-August-25			Bond Future	11.2841	11.1406	84.1796	85.0753	0
02/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11920.6600	12712.1100	11.9207	12.7121	0
02/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	763.3300	659.0500	0.7633	0.6591	0
02/10/2024	2040 On 06-November-25			Bond Future	11.4059	11.2571	85.7513	86.6625	0
02/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	6055.5600	6633.9300	6.0556	6.6339	0
02/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3477.8400	3145.0000	3.4778	3.1450	0
02/10/2024	2044 On 07-November-24			Bond Future	11.0647	10.9506	84.1650	84.9387	76,068
02/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5975.9700	6729.3100	5.9760	6.7293	0
02/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	53.6200	33.2900	0.0536	0.0333	13,875
02/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	7407.0400	8172.9200	7.4070	8.1729	0
02/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	19.6900	11.9000	0.0197	0.0119	9,540
02/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8813.1900	9584.0300	8.8132	9.5840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	6.9600	4.1300	0.0070	0.0041	11,405
02/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10985.8900	11759.1200	10.9859	11.7591	0
02/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	1.0300	0.5900	0.0010	0.0006	0
02/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	11038.9000	11812.1600	11.0389	11.8122	0
02/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.9700	0.5600	0.0010	0.0006	0
02/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	11091.8500	11865.1300	11.0919	11.8651	0
02/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.9200	0.5300	0.0009	0.0005	0
02/10/2024	2044 On 06-February-25			Bond Future	11.1466	11.0288	81.5051	82.2934	470
02/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	6071.4900	6729.5200	6.0715	6.7295	449
02/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	710.8300	580.4900	0.7108	0.5805	0
02/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	8577.3700	9299.2300	8.5774	9.2992	449
02/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	338.3100	271.8000	0.3383	0.2718	0
02/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	11181.9200	11941.1200	11.1819	11.9411	0
02/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	135.9800	106.8100	0.1360	0.1068	0
02/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14719.5300	15501.2500	14.7195	15.5013	0
02/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	26.8000	20.1500	0.0268	0.0202	449
02/10/2024	2044 On 08-May-25			Bond Future	11.2441	11.1224	83.1166	83.9191	0
02/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	2089.2900	2438.7200	2.0893	2.4387	2,490
02/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4253.6800	3800.5700	4.2537	3.8006	0
02/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4684.5600	5222.4400	4.6846	5.2224	0
02/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2099.6100	1834.9500	2.0996	1.8350	2,490
02/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	8010.9000	8675.0500	8.0109	8.6751	0
02/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	988.3700	849.9800	0.9884	0.8500	2,490
02/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	9508.5900	10207.6100	9.5086	10.2076	0
02/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	716.8600	613.3400	0.7169	0.6133	0
02/10/2024	2044 On 07-August-25			Bond Future	11.3563	11.2303	80.3123	81.1287	0
02/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	12100.9800	12819.0500	12.1010	12.8191	0
02/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	826.6500	728.3700	0.8267	0.7284	0
02/10/2024	2044 On 06-November-25			Bond Future	11.4702	11.3398	81.8116	82.6420	0
02/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	6120.9100	6645.9900	6.1209	6.6460	0
02/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3598.0900	3292.7400	3.5981	3.2927	0
02/10/2024	2046 On 07-November-24			Bond Future	120.8127	120.9803	120.8127	120.9803	17,748
02/10/2024	2046 On 06-February-25			Bond Future	123.3198	123.4893	123.3198	123.4893	0
02/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	9309.8000	9479.2900	9.3098	9.4793	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2046 On 08-May-25			Bond Future	123.5539	123.7247	123.5539	123.7247	0
02/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	1583.8800	1754.6800	1.5839	1.7547	0
02/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2046 On 07-August-25			Bond Future	125.9364	126.1083	125.9364	126.1083	0
02/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	7246.3800	7418.3100	7.2464	7.4183	0
02/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2046 On 06-November-25			Bond Future	126.0463	126.2196	126.0463	126.2196	0
02/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	636.3100	809.5900	0.6363	0.8096	0
02/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2050 On 07-November-24			Bond Future	123.0626	122.9432	123.0626	122.9432	15,376
02/10/2024	2050 On 06-February-25			Bond Future	123.2690	123.1455	123.2690	123.1455	582
02/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	7669.0100	7545.4500	7.6690	7.5455	0
02/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2050 On 08-May-25			Bond Future	125.7387	125.6104	125.7387	125.6104	0
02/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	4578.6700	4450.3800	4.5787	4.4504	0
02/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2050 On 07-August-25			Bond Future	125.7685	125.6357	125.7685	125.6357	0
02/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	5878.5100	5745.6900	5.8785	5.7457	0
02/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	2050 On 06-November-25			Bond Future	128.1539	128.0164	128.1539	128.0164	0
02/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	3733.8700	3596.4000	3.7339	3.5964	0
02/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	AL37 On 07-November-24			Index Future	1050.6950	1055.7150	1050.6950	1,055.7150	0
02/10/2024	AL37 On 06-February-25			Index Future	1072.2410	1077.3590	1072.2410	1,077.3590	0
02/10/2024	AL37 On 08-May-25			Index Future	1093.4800	1098.6930	1093.4800	1,098.6930	0
02/10/2024	AL37 On 07-August-25			Index Future	1114.3400	1119.6460	1114.3400	1,119.6460	0
02/10/2024	AL37 On 06-November-25			Index Future	1135.2680	1140.6680	1135.2680	1,140.6680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	AL7T On 07-November-24			Index Future	1262.1210	1272.1420	1262.1210	1,272.1420	0
02/10/2024	AL7T On 06-February-25			Index Future	1288.0030	1298.2240	1288.0030	1,298.2240	0
02/10/2024	AL7T On 08-May-25			Index Future	1313.5160	1323.9320	1313.5160	1,323.9320	0
02/10/2024	AL7T On 07-August-25			Index Future	1338.5730	1349.1810	1338.5730	1,349.1810	0
02/10/2024	AL7T On 06-November-25			Index Future	1363.7120	1374.5120	1363.7120	1,374.5120	0
02/10/2024	ALBI On 07-November-24			Index Future	1090.0500	1097.6410	1090.0500	1,097.6410	121
02/10/2024	ALBI On 06-February-25			Index Future	1112.4030	1120.1450	1112.4030	1,120.1450	0
02/10/2024	ALBI On 08-May-25			Index Future	1134.4380	1142.3260	1134.4380	1,142.3260	0
02/10/2024	ALBI On 07-August-25			Index Future	1156.0790	1164.1110	1156.0790	1,164.1110	0
02/10/2024	ALBI On 06-November-25			Index Future	1177.7900	1185.9680	1177.7900	1,185.9680	0
02/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	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
02/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	ES33 On 07-November-24			Bond Future	10.9139	10.7797	82.1267	82.7825	0
02/10/2024	ES33 On 06-February-25			Bond Future	11.0226	10.8828	83.8310	84.4992	0
02/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10099.4200	10767.6000	10.0994	10.7676	0
02/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	ES33 On 08-May-25			Bond Future	11.1454	10.9997	81.7108	82.3909	0
02/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6938.7600	7618.8800	6.9388	7.6189	0
02/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	ES33 On 07-August-25			Bond Future	11.2878	11.1357	83.2844	83.9761	0
02/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9479.8000	10171.5100	9.4798	10.1715	0
02/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	ES33 On 06-November-25			Bond Future	11.4505	11.2915	81.0653	81.7689	0
02/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2415.0600	3118.6800	2.4151	3.1187	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	ES42 On 07-November-24			Bond Future	11.3187	11.1947	79.1534	79.9362	0
02/10/2024	ES42 On 06-February-25			Bond Future	11.4099	11.2817	80.7957	81.5936	0
02/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12402.1700	13200.0900	12.4022	13.2001	0
02/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	ES42 On 08-May-25			Bond Future	11.5154	11.3828	78.1471	78.9596	0
02/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9516.2000	10328.6900	9.5162	10.3287	0
02/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	ES42 On 07-August-25			Bond Future	11.6322	11.4950	79.6499	80.4766	0
02/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11377.7600	12204.3900	11.3778	12.2044	0
02/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	ES42 On 06-November-25			Bond Future	11.7605	11.6183	76.8921	77.7332	0
02/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3558.2200	4399.2700	3.5582	4.3993	0
02/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	GOVI On 07-November-24			GOVI	1072.9980	1080.3860	1072.9980	1,080.3860	677
02/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1242180.0000	1316060.0000	124.2180	131.6060	0
02/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1242080.0000	1315960.0000	124.2080	131.5960	0
02/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1241980.0000	1315860.0000	124.1980	131.5860	0
02/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	GOVI On 06-February-25			GOVI	1095.0010	1102.5360	1095.0010	1,102.5360	0
02/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1230010.0000	1305360.0000	123.0010	130.5360	0
02/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	GOVI On 08-May-25			GOVI	1116.6910	1124.3690	1116.6910	1,124.3690	0
02/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	946910.0000	1023690.0000	94.6910	102.3690	0
02/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	GOVI On 07-August-25			GOVI	1137.9940	1145.8110	1137.9940	1,145.8110	0
02/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1269940.0000	1348110.0000	126.9940	134.8110	0
02/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	GOVI On 06-November-25			GOVI	1159.3650	1167.3250	1159.3650	1,167.3250	0
02/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	473650.0000	553250.0000	47.3650	55.3250	0
02/10/2024	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
02/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/10/2024	IGOV On 07-November-24			Index Future	371.8370	371.9000	371.8370	371.9000	791
02/10/2024	IGOV On 06-February-25			Index Future	379.5530	379.6160	379.5530	379.6160	0
02/10/2024	IGOV On 08-May-25			Index Future	387.1610	387.2230	387.1610	387.2230	0
02/10/2024	IGOV On 07-August-25			Index Future	394.6340	394.6950	394.6340	394.6950	0
02/10/2024	IGOV On 06-November-25			Index Future	402.1320	402.1920	402.1320	402.1920	0
02/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/10/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
02/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
02/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
02/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
02/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
02/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
02/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
02/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/10/2024	R035 On 07-November-24			Bond Future	10.3496	10.2200	92.5548	93.3179	145,116
02/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	4335.9500	5062.9600	4.3360	5.0630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	86.3800	50.3700	0.0864	0.0504	11,000
02/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9851.8900	10614.6200	9.8519	10.6146	0
02/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.5800	0.2900	0.0006	0.0003	0
02/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9901.8200	10664.5600	9.9018	10.6646	0
02/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.5500	0.2700	0.0006	0.0003	0
02/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9951.7000	10714.4700	9.9517	10.7145	0
02/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.5100	0.2600	0.0005	0.0003	0
02/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	10001.5400	10764.3200	10.0015	10.7643	1,000
02/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.4800	0.2400	0.0005	0.0002	0
02/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14917.2500	15680.2700	14.9173	15.6803	0
02/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
02/10/2024	R035 On 06-February-25			Bond Future	10.4330	10.2982	94.4528	95.2303	16,070
02/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1445.8700	1810.4000	1.4459	1.8104	100
02/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2445.2800	2032.3100	2.4453	2.0323	0
02/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1664.8400	2059.6000	1.6648	2.0596	1,000
02/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2200.3600	1817.6200	2.2004	1.8176	0
02/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2662.9200	3165.5800	2.6629	3.1656	0
02/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1430.6100	1155.7700	1.4306	1.1558	1,100
02/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	5324.1300	5983.0700	5.3241	5.9831	0
02/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	533.5800	415.0200	0.5336	0.4150	1,100
02/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10510.1500	11267.2800	10.5102	11.2673	0
02/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	78.4700	58.1000	0.0785	0.0581	0
02/10/2024	R035 On 08-May-25			Bond Future	10.5261	10.3860	91.8121	92.6033	0
02/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2388.7100	2797.3500	2.3887	2.7974	150
02/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2873.9000	2491.2700	2.8739	2.4913	0
02/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	4068.4100	4602.7200	4.0684	4.6027	0
02/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1729.7300	1472.7700	1.7297	1.4728	150
02/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	6059.3000	6687.1600	6.0593	6.6872	400
02/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1014.5800	851.1700	1.0146	0.8512	0
02/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	7063.4800	7724.4800	7.0635	7.7245	0
02/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	784.5100	654.2400	0.7845	0.6542	150
02/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	7404.8900	8075.5300	7.4049	8.0755	0
02/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	719.9300	599.3000	0.7199	0.5993	0
02/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	11388.6200	12137.1400	11.3886	12.1371	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	222.5200	179.7700	0.2225	0.1798	400
02/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	14210.3200	14985.1500	14.2103	14.9852	0
02/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	76.0200	59.5800	0.0760	0.0596	400
02/10/2024	R035 On 07-August-25			Bond Future	10.6369	10.4912	93.5597	94.3644	0
02/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10803.0700	11518.6400	10.8031	11.5186	0
02/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	615.0800	525.9700	0.6151	0.5260	0
02/10/2024	R035 On 06-November-25			Bond Future	10.7643	10.6125	90.8048	91.6231	0
02/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	5210.0400	5728.8300	5.2100	5.7288	0
02/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2916.2600	2616.6700	2.9163	2.6167	0
02/10/2024	R053 On 07-November-24			Bond Future	10.9935	10.8692	106.8144	107.9549	3,664
02/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	14314.1500	15453.7600	14.3142	15.4538	0
02/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	2.0400	1.1100	0.0020	0.0011	0
02/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	14383.6900	15523.3400	14.3837	15.5233	0
02/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1.9300	1.0400	0.0019	0.0010	0
02/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	14453.1500	15592.8500	14.4532	15.5929	0
02/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	1.8300	0.9900	0.0018	0.0010	0
02/10/2024	R053 On 06-February-25			Bond Future	11.0718	10.9434	109.0047	110.1673	0
02/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	14826.4500	15942.4900	14.8265	15.9425	0
02/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	202.0300	155.4900	0.2020	0.1555	0
02/10/2024	R053 On 08-May-25			Bond Future	11.1609	11.0281	105.2950	106.4787	0
02/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	12763.3700	13788.9900	12.7634	13.7890	0
02/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1035.6000	877.4900	1.0356	0.8775	0
02/10/2024	R053 On 07-August-25			Bond Future	11.2614	11.1241	107.2975	108.5019	0
02/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	15606.8000	16659.9700	15.6068	16.6600	0
02/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1143.3900	992.1200	1.1434	0.9921	0
02/10/2024	R053 On 06-November-25			Bond Future	11.3708	11.2287	103.4405	104.6659	0
02/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	7851.8100	8628.0000	7.8518	8.6280	0
02/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4625.5800	4176.3700	4.6256	4.1764	0
02/10/2024	R186 On 07-November-24			Bond Future	8.0611	8.0015	108.7537	108.8705	160,378
02/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	2073.3200	2189.3300	2.0733	2.1893	0
02/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	3.6400	2.8000	0.0036	0.0028	0
02/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	2092.2600	2208.3100	2.0923	2.2083	0
02/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	3.4700	2.6700	0.0035	0.0027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	2111.2100	2227.2900	2.1112	2.2273	0
02/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	3.3200	2.5500	0.0033	0.0026	0
02/10/2024	R186 On 06-February-25			Bond Future	8.0250	7.9575	105.6718	105.7897	17,134
02/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1844.2000	1948.1500	1.8442	1.9482	0
02/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	111.4700	97.5900	0.1115	0.0976	0
02/10/2024	R186 On 08-May-25			Bond Future	8.0305	7.9527	107.7627	107.8810	0
02/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	1065.5000	1145.7700	1.0655	1.1458	0
02/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	400.8800	362.8700	0.4009	0.3629	0
02/10/2024	R186 On 07-August-25			Bond Future	8.0956	8.0038	104.5049	104.6235	0
02/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1642.1800	1738.4300	1.6422	1.7384	1,983
02/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	204.5000	182.1500	0.2045	0.1822	0
02/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	2126.2000	2231.5400	2.1262	2.2315	0
02/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	108.4500	95.1900	0.1085	0.0952	0
02/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2774.2900	2886.7600	2.7743	2.8868	0
02/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	44.1900	38.0600	0.0442	0.0381	1,983
02/10/2024	R186 On 06-November-25			Bond Future	8.2168	8.1044	106.4588	106.5780	0
02/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	551.5700	611.2200	0.5516	0.6112	0
02/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	643.6300	584.0800	0.6436	0.5841	0
02/10/2024	R202 On 07-November-24			Bond Future	270.9518	270.7121	270.9518	270.7121	2,010
02/10/2024	R202 On 06-February-25			Bond Future	271.3826	271.1344	271.3826	271.1344	0
02/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	4592.5800	4344.3600	4.5926	4.3444	0
02/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	R202 On 08-May-25			Bond Future	276.8202	276.5622	276.8202	276.5622	0
02/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	4510.2100	4252.1800	4.5102	4.2522	0
02/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	R202 On 07-August-25			Bond Future	276.8642	276.5962	276.8642	276.5962	0
02/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	5264.1700	4996.2100	5.2642	4.9962	0
02/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	R202 On 06-November-25			Bond Future	282.1162	281.8389	282.1162	281.8389	0
02/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	6476.2400	6198.8900	6.4762	6.1989	0
02/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	R209 On 07-November-24			Bond Future	10.4819	10.3472	72.9713	73.6869	17,966
02/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	1126.3300	1585.3400	1.1263	1.5853	100



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	768.2400	511.7400	0.7682	0.5117	0
02/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2841.6000	3485.0800	2.8416	3.4851	0
02/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	175.7800	103.7500	0.1758	0.1038	100
02/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	8395.5900	9110.6500	8.3956	9.1107	0
02/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.8800	0.4300	0.0009	0.0004	0
02/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	8440.1800	9155.2600	8.4402	9.1553	0
02/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.8400	0.4100	0.0008	0.0004	0
02/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	8484.7200	9199.8200	8.4847	9.1998	0
02/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.8000	0.3900	0.0008	0.0004	0
02/10/2024	R209 On 06-February-25			Bond Future	10.5569	10.4176	74.4677	75.1970	0
02/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	9046.8700	9753.2700	9.0469	9.7533	0
02/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	87.0800	64.2600	0.0871	0.0643	0
02/10/2024	R209 On 08-May-25			Bond Future	10.6450	10.5008	72.7875	73.5299	0
02/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6686.7000	7314.2800	6.6867	7.3143	0
02/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	679.0400	564.2300	0.6790	0.5642	0
02/10/2024	R209 On 07-August-25			Bond Future	10.7473	10.5980	74.1727	74.9279	0
02/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9504.9200	10171.2600	9.5049	10.1713	0
02/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	610.4600	521.5900	0.6105	0.5216	0
02/10/2024	R209 On 06-November-25			Bond Future	10.8608	10.7060	72.4087	73.1770	0
02/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4733.3900	5218.6800	4.7334	5.2187	0
02/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2753.9600	2470.9100	2.7540	2.4709	0
02/10/2024	R210 On 07-November-24			Bond Future	241.8846	241.9026	241.8846	241.9026	1,601
02/10/2024	R210 On 06-February-25			Bond Future	246.9041	246.9193	246.9041	246.9193	0
02/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7294.1400	7309.3300	7.2941	7.3093	0
02/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	R210 On 08-May-25			Bond Future	248.4609	248.4721	248.4609	248.4721	0
02/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	430.8600	442.0800	0.4309	0.4421	0
02/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	R210 On 07-August-25			Bond Future	253.2534	253.2604	253.2534	253.2604	0
02/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4813.4100	4820.4000	4.8134	4.8204	0
02/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2024	R210 On 06-November-25			Bond Future	254.6044	254.6077	254.6044	254.6077	0
02/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2464.3500	2467.7000	2.4644	2.4677	0
02/10/2024	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
02/10/2024	R213 On 07-November-24			Bond Future	9.4514	9.3358	89.9534	90.4559	77,353
02/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	7229.2700	7730.6200	7.2293	7.7306	0
02/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	3.0600	1.9600	0.0031	0.0020	0
02/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	7268.1300	7769.5200	7.2681	7.7695	0
02/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	2.9600	1.9000	0.0030	0.0019	0
02/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	7306.9700	7808.3900	7.3070	7.8084	0
02/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	2.8700	1.8400	0.0029	0.0018	0
02/10/2024	R213 On 06-February-25			Bond Future	9.5152	9.3937	91.7981	92.3096	0
02/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	7357.4600	7855.1000	7.3575	7.8551	0
02/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	56.0200	42.0800	0.0560	0.0421	0
02/10/2024	R213 On 08-May-25			Bond Future	9.5927	9.4650	90.0579	90.5780	0
02/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	4328.3500	4744.4000	4.3284	4.7444	0
02/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	660.2200	556.1300	0.6602	0.5561	0
02/10/2024	R213 On 07-August-25			Bond Future	9.6936	9.5591	91.7729	92.3013	0
02/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7701.7200	8173.7500	7.7017	8.1738	0
02/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	395.9300	339.5000	0.3959	0.3395	0
02/10/2024	R213 On 06-November-25			Bond Future	9.8182	9.6762	89.9376	90.4747	0
02/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	3044.6800	3361.2800	3.0447	3.3613	0
02/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2176.7200	1956.2500	2.1767	1.9563	0
02/10/2024	R214 On 07-November-24			Bond Future	10.7927	10.6684	68.6868	69.3993	19,571
02/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	9205.4300	9917.5500	9.2054	9.9176	0
02/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.7400	0.3900	0.0007	0.0004	0
02/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	9250.8500	9962.9900	9.2509	9.9630	0
02/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.6900	0.3600	0.0007	0.0004	0
02/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	9296.2400	10008.4000	9.2962	10.0084	0
02/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.6500	0.3400	0.0007	0.0003	0
02/10/2024	R214 On 06-February-25			Bond Future	10.8690	10.7408	70.0953	70.8215	0
02/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	5230.2600	5844.7500	5.2303	5.8448	554
02/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	542.4800	430.8000	0.5425	0.4308	0
02/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	7382.7300	8053.5900	7.3827	8.0536	554
02/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	250.4000	195.0900	0.2504	0.1951	0
02/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	9364.5200	10064.5600	9.3645	10.0646	0
02/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	109.8100	83.6800	0.1098	0.0837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	13178.5900	13901.1700	13.1786	13.9012	0
02/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	12.5600	8.9700	0.0126	0.0090	554
02/10/2024	R214 On 08-May-25			Bond Future	10.9517	10.8194	68.1795	68.9188	0
02/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7933.6400	8580.8900	7.9336	8.5809	0
02/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	568.4800	476.3700	0.5685	0.4764	0
02/10/2024	R214 On 07-August-25			Bond Future	11.0469	10.9105	69.4773	70.2295	0
02/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	10079.1200	10740.5300	10.0791	10.7405	0
02/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	688.8400	598.0500	0.6888	0.5981	0
02/10/2024	R214 On 06-November-25			Bond Future	11.1534	11.0124	67.4775	68.2428	0
02/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	5415.5900	5912.2400	5.4156	5.9122	0
02/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2870.3800	2601.7400	2.8704	2.6017	0
02/10/2024	R248 On 07-November-24			Bond Future	10.9640	10.8549	83.2228	83.9977	250,964
02/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	11266.5800	12040.9700	11.2666	12.0410	0
02/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	1.1900	0.7000	0.0012	0.0007	0
02/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	11320.9500	12095.3600	11.3210	12.0954	0
02/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1.1300	0.6600	0.0011	0.0007	0
02/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	11375.2300	12149.6800	11.3752	12.1497	0
02/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1.0600	0.6300	0.0011	0.0006	0
02/10/2024	R248 On 06-February-25			Bond Future	11.0436	10.9309	84.9294	85.7191	203,389
02/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	497.2100	656.4500	0.4972	0.6565	660
02/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	5960.6200	5330.1900	5.9606	5.3302	0
02/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	2253.0200	2673.1600	2.2530	2.6732	660
02/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2556.8900	2187.3600	2.5569	2.1874	0
02/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	5312.0800	5935.9100	5.3121	5.9359	0
02/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	957.0000	791.1600	0.9570	0.7912	660
02/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	10526.8700	11274.1900	10.5269	11.2742	0
02/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	213.8400	171.4900	0.2138	0.1715	0
02/10/2024	R248 On 08-May-25			Bond Future	11.1291	11.0129	82.1636	82.9675	0
02/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9880.7600	10579.0700	9.8808	10.5791	0
02/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	773.7200	668.1100	0.7737	0.6681	0
02/10/2024	R248 On 07-August-25			Bond Future	11.2271	11.1070	83.7272	84.5449	0
02/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	12520.6900	13241.7100	12.5207	13.2417	0
02/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	827.4700	730.8000	0.8275	0.7308	0
02/10/2024	R248 On 06-November-25			Bond Future	11.3358	11.2117	80.8512	81.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	6264.8700	6792.4000	6.2649	6.7924	0
02/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3655.9100	3351.6400	3.6559	3.3516	0
02/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0