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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
03/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	2025 On 07-November-24			Bond Future	185.0135	185.0202	185.0135	185.0202	9,240
03/10/2024	2029 On 07-November-24			Bond Future	134.2531	133.9948	134.2531	133.9948	7,884
03/10/2024	2029 On 06-February-25			Bond Future	137.0397	136.7754	137.0397	136.7754	0
03/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4639.7200	4375.4100	4.6397	4.3754	0
03/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2029 On 08-May-25			Bond Future	138.3631	138.0928	138.3631	138.0928	0
03/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	513.1200	242.8300	0.5131	0.2428	0
03/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2029 On 07-August-25			Bond Future	141.0333	140.7569	141.0333	140.7569	0
03/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3623.3000	3346.9200	3.6233	3.3469	0
03/10/2024	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
03/10/2024	2029 On 06-November-25			Bond Future	142.2604	141.9784	142.2604	141.9784	0
03/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	2470.4000	2188.3500	2.4704	2.1884	0
03/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2030 On 07-November-24			Bond Future	9.1546	9.0630	97.5328	97.8965	183,055
03/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4079.9700	4439.3800	4.0800	4.4394	600
03/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	12.6300	8.3700	0.0126	0.0084	0
03/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5920.4600	6283.7100	5.9205	6.2837	600
03/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	1.1800	0.7600	0.0012	0.0008	0
03/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6029.9300	6393.2400	6.0299	6.3932	0
03/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	1.0200	0.6600	0.0010	0.0007	0
03/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6066.3900	6429.7200	6.0664	6.4297	0
03/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.9700	0.6300	0.0010	0.0006	0
03/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6102.8100	6466.1600	6.1028	6.4662	0
03/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.9100	0.5900	0.0009	0.0006	0
03/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10177.3100	10540.9800	10.1773	10.5410	0
03/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
03/10/2024	2030 On 06-February-25			Bond Future	9.2034	9.1062	95.5233	95.8940	28,810
03/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	439.3000	544.9400	0.4393	0.5449	800
03/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2455.9000	2190.8700	2.4559	2.1909	0
03/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1185.2100	1382.3800	1.1852	1.3824	800
03/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1274.4100	1100.9100	1.2744	1.1009	0
03/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2407.3700	2685.0700	2.4074	2.6851	0
03/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	578.8200	485.8500	0.5788	0.4859	800
03/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5517.8100	5869.1300	5.5178	5.8691	0
03/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	100.5500	81.2000	0.1006	0.0812	0
03/10/2024	2030 On 08-May-25			Bond Future	9.2844	9.1810	97.4133	97.7908	0
03/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	655.5200	772.8300	0.6555	0.7728	800
03/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2887.9700	2627.8000	2.8880	2.6278	0
03/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1390.2400	1578.3200	1.3902	1.5783	800
03/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1771.2700	1581.8700	1.7713	1.5819	0
03/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3093.3800	3372.1200	3.0934	3.3721	0
03/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	777.6400	678.9000	0.7776	0.6789	0
03/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3253.0900	3537.4600	3.2531	3.5375	0
03/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	725.6800	632.5700	0.7257	0.6326	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4146.9100	4457.0600	4.1469	4.4571	1,640
03/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	500.5800	433.2500	0.5006	0.4333	0
03/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5272.9700	5605.5400	5.2730	5.6055	2,280
03/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	319.4600	274.5500	0.3195	0.2746	0
03/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8884.6400	9253.7200	8.8846	9.2537	0
03/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	48.5800	40.1800	0.0486	0.0402	1,640
03/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10199.9300	10573.5500	10.1999	10.5736	0
03/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	20.7200	16.8600	0.0207	0.0169	2,280
03/10/2024	2030 On 07-August-25			Bond Future	9.3953	9.2849	95.2586	95.6427	0
03/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4445.5300	4745.6800	4.4455	4.7457	1,054
03/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	771.1700	687.2400	0.7712	0.6872	0
03/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6160.4900	6494.1900	6.1605	6.4942	0
03/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	432.4200	382.0400	0.4324	0.3820	0
03/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9019.0300	9386.7900	9.0190	9.3868	0
03/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	116.1300	99.8100	0.1161	0.0998	1,054
03/10/2024	2030 On 06-November-25			Bond Future	9.5180	9.3999	97.0399	97.4307	0
03/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2206.6500	2416.7900	2.2067	2.4168	0
03/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2133.8600	1953.1900	2.1339	1.9532	0
03/10/2024	2032 On 07-November-24			Bond Future	9.8245	9.7387	92.8257	93.2470	109,465
03/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	703.7400	916.9400	0.7037	0.9169	50
03/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1069.2500	861.1900	1.0693	0.8612	0
03/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	990.0100	1243.4100	0.9900	1.2434	0
03/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	816.4800	648.6200	0.8165	0.6486	0
03/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1106.2900	1373.2200	1.1063	1.3732	100
03/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	737.7400	583.4100	0.7377	0.5834	0
03/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3795.6400	4192.5600	3.7956	4.1926	0
03/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	98.3200	73.9800	0.0983	0.0740	200
03/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6044.2700	6460.7700	6.0443	6.4608	600
03/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	18.7900	14.0300	0.0188	0.0140	0
03/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7627.3000	8047.1300	7.6273	8.0471	0
03/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	5.7700	4.3400	0.0058	0.0043	0
03/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7670.9100	8090.7800	7.6709	8.0908	0
03/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	5.5900	4.2000	0.0056	0.0042	0
03/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7714.4800	8134.3900	7.7145	8.1344	0

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03/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	5.4100	4.0600	0.0054	0.0041	0
03/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8234.9600	8655.4400	8.2350	8.6554	600
03/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	3.0700	2.2900	0.0031	0.0023	0
03/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8364.5800	8785.1700	8.3646	8.7852	1,615
03/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	2.6400	1.9700	0.0026	0.0020	0
03/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13794.6500	14215.9100	13.7947	14.2159	0
03/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
03/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15400.2700	15821.5300	15.4003	15.8215	0
03/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
03/10/2024	2032 On 06-February-25			Bond Future	9.8975	9.8076	94.7296	95.1592	16,670
03/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	640.0700	773.8400	0.6401	0.7738	800
03/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2950.7600	2655.0100	2.9508	2.6550	0
03/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1649.5400	1887.9100	1.6495	1.8879	800
03/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1542.5400	1351.3900	1.5425	1.3514	0
03/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3855.9200	4204.5600	3.8559	4.2046	0
03/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	540.6100	459.7300	0.5406	0.4597	800
03/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8253.5600	8670.1600	8.2536	8.6702	0
03/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	71.7200	58.8000	0.0717	0.0588	0
03/10/2024	2032 On 08-May-25			Bond Future	9.9893	9.8950	92.4415	92.8790	0
03/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	966.5600	1112.7100	0.9666	1.1127	800
03/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3648.6300	3357.2600	3.6486	3.3573	0
03/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1960.3000	2185.5900	1.9603	2.1856	800
03/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2281.4200	2069.1900	2.2814	2.0692	0
03/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4943.2700	5289.8700	4.9433	5.2899	0
03/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	806.5600	715.6400	0.8066	0.7156	0
03/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5153.0000	5504.7100	5.1530	5.5047	0
03/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	755.0400	669.2300	0.7550	0.6692	800
03/10/2024	2032 On 07-August-25			Bond Future	10.1022	10.0032	94.2012	94.6465	0
03/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8583.1000	8976.3200	8.5831	8.9763	0
03/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	513.2400	461.1600	0.5132	0.4612	0
03/10/2024	2032 On 06-November-25			Bond Future	10.2327	10.1286	91.8035	92.2567	0
03/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3536.4800	3798.3800	3.5365	3.7984	0
03/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2728.8500	2537.5800	2.7289	2.5376	0
03/10/2024	2033 On 07-November-24			Bond Future	127.0516	127.2372	127.0516	127.2372	6,818

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03/10/2024	2033 On 06-February-25			Bond Future	129.6887	129.8776	129.6887	129.8776	0
03/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4748.7100	4937.5800	4.7487	4.9376	0
03/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2033 On 08-May-25			Bond Future	130.7655	130.9575	130.7655	130.9575	0
03/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	145.4900	337.5200	0.1455	0.3375	0
03/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2033 On 07-August-25			Bond Future	133.2891	133.4841	133.2891	133.4841	0
03/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4639.1400	4834.0800	4.6391	4.8341	0
03/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2033 On 06-November-25			Bond Future	134.2677	134.4659	134.2677	134.4659	0
03/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	1127.7000	1325.9000	1.1277	1.3259	0
03/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2037 On 07-November-24			Bond Future	10.8103	10.7149	86.9080	87.4789	212,148
03/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9615.6100	10186.2100	9.6156	10.1862	0
03/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.9500	0.6100	0.0010	0.0006	0
03/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9665.6000	10236.2200	9.6656	10.2362	0
03/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.8900	0.5700	0.0009	0.0006	0
03/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9715.5600	10286.2000	9.7156	10.2862	0
03/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.8400	0.5400	0.0008	0.0005	0
03/10/2024	2037 On 06-February-25			Bond Future	10.8974	10.7983	84.4299	85.0122	9,680
03/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10078.9600	10641.0900	10.0790	10.6411	0
03/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	109.7700	89.5700	0.1098	0.0896	0
03/10/2024	2037 On 08-May-25			Bond Future	11.0035	10.9007	86.1000	86.6932	3,975
03/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7571.5500	8068.3400	7.5716	8.0683	0
03/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	823.3800	726.9000	0.8234	0.7269	0
03/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8855.1500	9375.7800	8.8552	9.3758	15,000
03/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	598.4900	525.8500	0.5985	0.5259	0
03/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12053.6200	12617.7400	12.0536	12.6177	7,500
03/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	206.3000	177.1500	0.2063	0.1772	0
03/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12268.9700	12834.9800	12.2690	12.8350	7,500
03/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	191.0900	163.8300	0.1911	0.1638	0
03/10/2024	2037 On 07-August-25			Bond Future	11.1275	11.0206	83.4786	84.0827	0
03/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1533.6800	1732.9100	1.5337	1.7329	2,541
03/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6131.1600	5726.2700	6.1312	5.7263	0

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03/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1964.4000	2198.5000	1.9644	2.1985	2,341
03/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5302.0400	4932.0200	5.3020	4.9320	0
03/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2170.8100	2420.0200	2.1708	2.4200	200
03/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4976.1800	4621.2700	4.9762	4.6213	0
03/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3316.2600	3635.9100	3.3163	3.6359	0
03/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3640.3100	3355.8400	3.6403	3.3558	2,541
03/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4422.1600	4793.9900	4.4222	4.7940	0
03/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2799.6400	2567.3500	2.7996	2.5674	2,541
03/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5830.4600	6253.7300	5.8305	6.2537	0
03/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2060.2800	1879.4300	2.0603	1.8794	2,541
03/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7153.8700	7614.5200	7.1539	7.6145	0
03/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1569.2700	1425.8000	1.5693	1.4258	2,741
03/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10470.8200	10997.6000	10.4708	10.9976	0
03/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	764.8100	687.4700	0.7648	0.6875	0
03/10/2024	2037 On 06-November-25			Bond Future	11.2549	11.1438	85.0380	85.6530	0
03/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5317.7500	5699.0300	5.3178	5.6990	0
03/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3286.5000	3052.7200	3.2865	3.0527	0
03/10/2024	2038 On 07-November-24			Bond Future	140.1292	140.1233	140.1292	140.1233	3,311
03/10/2024	2038 On 06-February-25			Bond Future	140.9310	140.9244	140.9310	140.9244	0
03/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	5700.9600	5694.4000	5.7010	5.6944	0
03/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2038 On 08-May-25			Bond Future	143.7551	143.7476	143.7551	143.7476	0
03/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	4075.0700	4067.5900	4.0751	4.0676	0
03/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2038 On 07-August-25			Bond Future	144.3788	144.3707	144.3788	144.3707	0
03/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	4818.8400	4810.6600	4.8188	4.8107	0
03/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2038 On 06-November-25			Bond Future	147.1180	147.1090	147.1180	147.1090	0
03/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	3238.0300	3228.9800	3.2380	3.2290	0
03/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2040 On 07-November-24			Bond Future	11.0410	10.9760	87.6307	88.0526	113,851
03/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6480.3400	6896.2000	6.4803	6.8962	640
03/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	27.9000	21.8800	0.0279	0.0219	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9245.2300	9666.4200	9.2452	9.6664	0
03/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	3.1700	2.4800	0.0032	0.0025	640
03/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10528.0300	10949.7000	10.5280	10.9497	0
03/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.9500	0.7400	0.0010	0.0007	0
03/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10580.7800	11002.4700	10.5808	11.0025	0
03/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.8900	0.7000	0.0009	0.0007	0
03/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10633.4800	11055.1800	10.6335	11.0552	0
03/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.8400	0.6600	0.0008	0.0007	0
03/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12137.5200	12559.3700	12.1375	12.5594	0
03/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.1300	0.1000	0.0001	0.0001	640
03/10/2024	2040 On 06-February-25			Bond Future	11.1291	11.0618	84.9169	85.3470	5,684
03/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1828.0900	2038.6600	1.8281	2.0387	780
03/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2656.0400	2436.4700	2.6560	2.4365	0
03/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4537.8200	4866.3600	4.5378	4.8664	0
03/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1017.0900	915.4900	1.0171	0.9155	780
03/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6908.0200	7285.7500	6.9080	7.2858	0
03/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	483.0500	430.6400	0.4831	0.4306	780
03/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10630.1300	11043.6400	10.6301	11.0436	0
03/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	138.6500	122.0200	0.1387	0.1220	0
03/10/2024	2040 On 08-May-25			Bond Future	11.2346	11.1648	86.5963	87.0345	3,900
03/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8884.1600	9260.0100	8.8842	9.2600	0
03/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	787.3800	725.0200	0.7874	0.7250	0
03/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9436.1200	9818.4300	9.4361	9.8184	15,000
03/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	699.0600	643.1600	0.6991	0.6432	0
03/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12489.8400	12902.7000	12.4898	12.9027	7,500
03/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	276.9100	251.5600	0.2769	0.2516	0
03/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12806.6500	13221.6700	12.8067	13.2217	7,500
03/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	250.0800	226.8900	0.2501	0.2269	0
03/10/2024	2040 On 07-August-25			Bond Future	11.3565	11.2841	83.7336	84.1796	0
03/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11529.9000	11920.6600	11.5299	11.9207	0
03/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	818.5300	763.3300	0.8185	0.7633	0
03/10/2024	2040 On 06-November-25			Bond Future	11.4808	11.4059	85.2973	85.7513	0
03/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5774.4500	6055.5600	5.7745	6.0556	0
03/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3650.6700	3477.8400	3.6507	3.4778	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	2044 On 07-November-24			Bond Future	11.1297	11.0647	83.7296	84.1650	75,826
03/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5554.5000	5975.9700	5.5545	5.9760	0
03/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	67.6100	53.6200	0.0676	0.0536	13,875
03/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6976.8700	7407.0400	6.9769	7.4070	0
03/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	24.9800	19.6900	0.0250	0.0197	9,540
03/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8379.6200	8813.1900	8.3796	8.8132	0
03/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	8.8500	6.9600	0.0089	0.0070	11,405
03/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10550.7100	10985.8900	10.5507	10.9859	0
03/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	1.3100	1.0300	0.0013	0.0010	0
03/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10603.7100	11038.9000	10.6037	11.0389	0
03/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	1.2400	0.9700	0.0012	0.0010	0
03/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10656.6400	11091.8500	10.6566	11.0919	0
03/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	1.1700	0.9200	0.0012	0.0009	0
03/10/2024	2044 On 06-February-25			Bond Future	11.2138	11.1466	81.0610	81.5051	470
03/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5708.0700	6071.4900	5.7081	6.0715	449
03/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	791.4500	710.8300	0.7915	0.7108	0
03/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	8174.6600	8577.3700	8.1747	8.5774	449
03/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	379.6400	338.3100	0.3796	0.3383	0
03/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10756.1400	11181.9200	10.7561	11.1819	0
03/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	154.2400	135.9800	0.1542	0.1360	0
03/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14279.7300	14719.5300	14.2797	14.7195	0
03/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	31.0400	26.8000	0.0310	0.0268	449
03/10/2024	2044 On 08-May-25			Bond Future	11.3136	11.2441	82.6642	83.1166	0
03/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1904.2600	2089.2900	1.9043	2.0893	2,490
03/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4520.9700	4253.6800	4.5210	4.2537	0
03/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4390.8800	4684.5600	4.3909	4.6846	0
03/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2258.2500	2099.6100	2.2583	2.0996	2,490
03/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7642.2400	8010.9000	7.6422	8.0109	0
03/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1072.0300	988.3700	1.0720	0.9884	2,490
03/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	9118.9500	9508.5900	9.1190	9.5086	0
03/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	779.5400	716.8600	0.7795	0.7169	0
03/10/2024	2044 On 07-August-25			Bond Future	11.4283	11.3563	79.8519	80.3123	0
03/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11699.2400	12100.9800	11.6992	12.1010	0
03/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	885.3500	826.6500	0.8854	0.8267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	2044 On 06-November-25			Bond Future	11.5447	11.4702	81.3429	81.8116	0
03/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5831.5600	6120.9100	5.8316	6.1209	0
03/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3777.4100	3598.0900	3.7774	3.5981	0
03/10/2024	2046 On 07-November-24			Bond Future	121.7390	120.8127	121.7390	120.8127	17,668
03/10/2024	2046 On 06-February-25			Bond Future	124.2658	123.3198	124.2658	123.3198	0
03/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	10255.7600	9309.8000	10.2558	9.3098	0
03/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2046 On 08-May-25			Bond Future	124.5195	123.5539	124.5195	123.5539	0
03/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	2549.4700	1583.8800	2.5495	1.5839	0
03/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2046 On 07-August-25			Bond Future	126.9215	125.9364	126.9215	125.9364	0
03/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	8231.5300	7246.3800	8.2315	7.2464	0
03/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2046 On 06-November-25			Bond Future	127.0504	126.0463	127.0504	126.0463	0
03/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	1640.3900	636.3100	1.6404	0.6363	0
03/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2050 On 07-November-24			Bond Future	123.6931	123.0626	123.6931	123.0626	15,276
03/10/2024	2050 On 06-February-25			Bond Future	123.9132	123.2690	123.9132	123.2690	582
03/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	8313.1500	7669.0100	8.3132	7.6690	0
03/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2050 On 08-May-25			Bond Future	126.3964	125.7387	126.3964	125.7387	0
03/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	5236.3700	4578.6700	5.2364	4.5787	0
03/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2050 On 07-August-25			Bond Future	126.4394	125.7685	126.4394	125.7685	0
03/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	6549.3800	5878.5100	6.5494	5.8785	0
03/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	2050 On 06-November-25			Bond Future	128.8379	128.1539	128.8379	128.1539	0
03/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	4417.9000	3733.8700	4.4179	3.7339	0
03/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	8657 On 21-December-26			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
03/10/2024	AL37 On 07-November-24			Index Future	1046.5710	1050.6950	1046.5710	1,050.6950	0
03/10/2024	AL37 On 06-February-25			Index Future	1068.0370	1072.2410	1068.0370	1,072.2410	0
03/10/2024	AL37 On 08-May-25			Index Future	1089.1990	1093.4800	1089.1990	1,093.4800	0
03/10/2024	AL37 On 07-August-25			Index Future	1109.9830	1114.3400	1109.9830	1,114.3400	0
03/10/2024	AL37 On 06-November-25			Index Future	1130.8340	1135.2680	1130.8340	1,135.2680	0
03/10/2024	AL7T On 07-November-24			Index Future	1255.4600	1262.1210	1255.4600	1,262.1210	0
03/10/2024	AL7T On 06-February-25			Index Future	1281.2100	1288.0030	1281.2100	1,288.0030	0
03/10/2024	AL7T On 08-May-25			Index Future	1306.5960	1313.5160	1306.5960	1,313.5160	0
03/10/2024	AL7T On 07-August-25			Index Future	1331.5290	1338.5730	1331.5290	1,338.5730	0
03/10/2024	AL7T On 06-November-25			Index Future	1356.5410	1363.7120	1356.5410	1,363.7120	0
03/10/2024	ALBI On 07-November-24			Index Future	1085.0980	1090.0500	1085.0980	1,090.0500	104
03/10/2024	ALBI On 06-February-25			Index Future	1107.3550	1112.4030	1107.3550	1,112.4030	0
03/10/2024	ALBI On 08-May-25			Index Future	1129.2950	1134.4380	1129.2950	1,134.4380	0
03/10/2024	ALBI On 07-August-25			Index Future	1150.8450	1156.0790	1150.8450	1,156.0790	0
03/10/2024	ALBI On 06-November-25			Index Future	1172.4630	1177.7900	1172.4630	1,177.7900	0
03/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C186 On 21-December-26			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
03/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	ES33 On 07-November-24			Bond Future	11.0042	10.9139	81.6890	82.1267	0
03/10/2024	ES33 On 06-February-25			Bond Future	11.1169	11.0226	83.3845	83.8310	0
03/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9652.8700	10099.4200	9.6529	10.0994	0
03/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	ES33 On 08-May-25			Bond Future	11.2438	11.1454	81.2557	81.7108	0
03/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6483.7400	6938.7600	6.4837	6.9388	0
03/10/2024	ES33 On 08-May-25	12.73	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
03/10/2024	ES33 On 07-August-25			Bond Future	11.3906	11.2878	82.8211	83.2844	0
03/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9016.4500	9479.8000	9.0165	9.4798	0
03/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	ES33 On 06-November-25			Bond Future	11.5580	11.4505	80.5936	81.0653	0
03/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1943.3600	2415.0600	1.9434	2.4151	0
03/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	ES42 On 07-November-24			Bond Future	11.3836	11.3187	78.7483	79.1534	0
03/10/2024	ES42 On 06-February-25			Bond Future	11.4770	11.4099	80.3825	80.7957	0
03/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11988.9800	12402.1700	11.9890	12.4022	0
03/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	ES42 On 08-May-25			Bond Future	11.5849	11.5154	77.7262	78.1471	0
03/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9095.3000	9516.2000	9.0953	9.5162	0
03/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	ES42 On 07-August-25			Bond Future	11.7042	11.6322	79.2214	79.6499	0
03/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10949.2200	11377.7600	10.9492	11.3778	0
03/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	ES42 On 06-November-25			Bond Future	11.8352	11.7605	76.4559	76.8921	0
03/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3121.9600	3558.2200	3.1220	3.5582	0
03/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	GOVI On 07-November-24			GOVI	1068.1080	1072.9980	1068.1080	1,072.9980	677
03/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1193280.0000	1242180.0000	119.3280	124.2180	0
03/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1193180.0000	1242080.0000	119.3180	124.2080	0
03/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1193080.0000	1241980.0000	119.3080	124.1980	0
03/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	GOVI On 06-February-25			GOVI	1090.0150	1095.0010	1090.0150	1,095.0010	0
03/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1180150.0000	1230010.0000	118.0150	123.0010	0
03/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	GOVI On 08-May-25			GOVI	1111.6130	1116.6910	1111.6130	1,116.6910	0
03/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	896130.0000	946910.0000	89.6130	94.6910	0
03/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	GOVI On 07-August-25			GOVI	1132.8250	1137.9940	1132.8250	1,137.9940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1218250.0000	1269940.0000	121.8250	126.9940	0
03/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	GOVI On 06-November-25			GOVI	1154.1050	1159.3650	1154.1050	1,159.3650	0
03/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	421050.0000	473650.0000	42.1050	47.3650	0
03/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	GVIK On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/10/2024	IGOV On 07-November-24			Index Future	372.6780	371.8370	372.6780	371.8370	791
03/10/2024	IGOV On 06-February-25			Index Future	380.4140	379.5530	380.4140	379.5530	0
03/10/2024	IGOV On 08-May-25			Index Future	388.0410	387.1610	388.0410	387.1610	0
03/10/2024	IGOV On 07-August-25			Index Future	395.5330	394.6340	395.5330	394.6340	0
03/10/2024	IGOV On 06-November-25			Index Future	403.0500	402.1320	403.0500	402.1320	0
03/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
03/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
03/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
03/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
03/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
03/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/10/2024	R035 On 07-November-24			Bond Future	10.4402	10.3496	92.0272	92.5548	145,561
03/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3843.4400	4335.9500	3.8434	4.3360	0
03/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	121.5000	86.3800	0.1215	0.0864	11,000
03/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9324.5700	9851.8900	9.3246	9.8519	0
03/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.8900	0.5800	0.0009	0.0006	0
03/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9374.4700	9901.8200	9.3745	9.9018	0
03/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.8300	0.5500	0.0008	0.0006	0
03/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9424.3400	9951.7000	9.4243	9.9517	0
03/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.7800	0.5100	0.0008	0.0005	0
03/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9474.1600	10001.5400	9.4742	10.0015	1,000
03/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.7300	0.4800	0.0007	0.0005	0
03/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14389.6200	14917.2500	14.3896	14.9173	0
03/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
03/10/2024	R035 On 06-February-25			Bond Future	10.5273	10.4330	93.9148	94.4528	16,070
03/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1220.9600	1445.8700	1.2210	1.4459	100
03/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2758.4000	2445.2800	2.7584	2.4453	0
03/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1418.8100	1664.8400	1.4188	1.6648	1,000
03/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2492.3600	2200.3600	2.4924	2.2004	0
03/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2339.3000	2662.9200	2.3393	2.6629	0
03/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1645.0200	1430.6100	1.6450	1.4306	1,100
03/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4882.0300	5324.1300	4.8820	5.3241	0
03/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	629.5100	533.5800	0.6295	0.5336	1,100
03/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9989.2600	10510.1500	9.9893	10.5102	0
03/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	95.6100	78.4700	0.0956	0.0785	0
03/10/2024	R035 On 08-May-25			Bond Future	10.6241	10.5261	91.2640	91.8121	0
03/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2126.1500	2388.7100	2.1262	2.3887	150
03/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3159.4600	2873.9000	3.1595	2.8739	0
03/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3715.6400	4068.4100	3.7156	4.0684	0
03/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1925.0800	1729.7300	1.9251	1.7297	150
03/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5637.2200	6059.3000	5.6372	6.0593	400
03/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1140.6200	1014.5800	1.1406	1.0146	0
03/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6616.4100	7063.4800	6.6164	7.0635	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	885.5600	784.5100	0.8856	0.7845	150
03/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6950.5000	7404.8900	6.9505	7.4049	0
03/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	813.6600	719.9300	0.8137	0.7199	0
03/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10874.5400	11388.6200	10.8745	11.3886	0
03/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	256.5600	222.5200	0.2566	0.2225	400
03/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13675.5900	14210.3200	13.6756	14.2103	0
03/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	89.4100	76.0200	0.0894	0.0760	400
03/10/2024	R035 On 07-August-25			Bond Future	10.7391	10.6369	93.0017	93.5597	0
03/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10313.2900	10803.0700	10.3133	10.8031	0
03/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	683.3700	615.0800	0.6834	0.6151	0
03/10/2024	R035 On 06-November-25			Bond Future	10.8708	10.7643	90.2367	90.8048	0
03/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4863.2800	5210.0400	4.8633	5.2100	0
03/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3137.6000	2916.2600	3.1376	2.9163	0
03/10/2024	R053 On 07-November-24			Bond Future	11.0585	10.9935	106.2265	106.8144	3,664
03/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13726.8800	14314.1500	13.7269	14.3142	0
03/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	2.5900	2.0400	0.0026	0.0020	0
03/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13796.3900	14383.6900	13.7964	14.3837	0
03/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	2.4500	1.9300	0.0025	0.0019	0
03/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13865.8200	14453.1500	13.8658	14.4532	0
03/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	2.3200	1.8300	0.0023	0.0018	0
03/10/2024	R053 On 06-February-25			Bond Future	11.1390	11.0718	108.4053	109.0047	0
03/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	14253.7400	14826.4500	14.2537	14.8265	0
03/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	228.7300	202.0300	0.2287	0.2020	0
03/10/2024	R053 On 08-May-25			Bond Future	11.2304	11.1609	104.6843	105.2950	0
03/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	12240.1900	12763.3700	12.2402	12.7634	0
03/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1123.1600	1035.6000	1.1232	1.0356	0
03/10/2024	R053 On 07-August-25			Bond Future	11.3333	11.2614	106.6758	107.2975	0
03/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	15068.2500	15606.8000	15.0683	15.6068	0
03/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1226.4900	1143.3900	1.2265	1.1434	0
03/10/2024	R053 On 06-November-25			Bond Future	11.4454	11.3708	102.8077	103.4405	0
03/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	7461.6500	7851.8100	7.4617	7.8518	0
03/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4868.2700	4625.5800	4.8683	4.6256	0
03/10/2024	R186 On 07-November-24			Bond Future	8.1351	8.0611	108.6086	108.7537	161,399

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1929.7400	2073.3200	1.9297	2.0733	0
03/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	5.1600	3.6400	0.0052	0.0036	0
03/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1948.6200	2092.2600	1.9486	2.0923	0
03/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	4.9300	3.4700	0.0049	0.0035	0
03/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1967.5000	2111.2100	1.9675	2.1112	0
03/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	4.7100	3.3200	0.0047	0.0033	0
03/10/2024	R186 On 06-February-25			Bond Future	8.1097	8.0250	105.5242	105.6718	17,134
03/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1716.7400	1844.2000	1.7167	1.8442	0
03/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	131.6000	111.4700	0.1316	0.1115	0
03/10/2024	R186 On 08-May-25			Bond Future	8.1293	8.0305	107.6128	107.7627	0
03/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	968.4000	1065.5000	0.9684	1.0655	0
03/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	453.6600	400.8800	0.4537	0.4009	0
03/10/2024	R186 On 07-August-25			Bond Future	8.2135	8.0956	104.3528	104.5049	0
03/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1522.1700	1642.1800	1.5222	1.6422	1,983
03/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	236.5900	204.5000	0.2366	0.2045	0
03/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1993.5500	2126.2000	1.9936	2.1262	0
03/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	127.9000	108.4500	0.1279	0.1085	0
03/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2631.4200	2774.2900	2.6314	2.7743	0
03/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	53.4200	44.1900	0.0534	0.0442	1,983
03/10/2024	R186 On 06-November-25			Bond Future	8.3626	8.2168	106.3044	106.4588	0
03/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	480.1500	551.5700	0.4802	0.5516	0
03/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	726.6300	643.6300	0.7266	0.6436	0
03/10/2024	R202 On 07-November-24			Bond Future	270.9631	270.9518	270.9631	270.9518	2,010
03/10/2024	R202 On 06-February-25			Bond Future	271.3953	271.3826	271.3953	271.3826	0
03/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	4605.3400	4592.5800	4.6053	4.5926	0
03/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	R202 On 08-May-25			Bond Future	276.8349	276.8202	276.8349	276.8202	0
03/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	4524.9400	4510.2100	4.5249	4.5102	0
03/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	R202 On 07-August-25			Bond Future	276.8804	276.8642	276.8804	276.8642	0
03/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	5280.3800	5264.1700	5.2804	5.2642	0
03/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	R202 On 06-November-25			Bond Future	282.1338	282.1162	282.1338	282.1162	0
03/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	6493.8400	6476.2400	6.4938	6.4762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	R209 On 07-November-24			Bond Future	10.5724	10.4819	72.4962	72.9713	19,376
03/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	862.9800	1126.3300	0.8630	1.1263	100
03/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	980.0000	768.2400	0.9800	0.7682	0
03/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2432.5000	2841.6000	2.4325	2.8416	0
03/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	241.7900	175.7800	0.2418	0.1758	100
03/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7920.9300	8395.5900	7.9209	8.3956	0
03/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	1.3300	0.8800	0.0013	0.0009	0
03/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7965.5000	8440.1800	7.9655	8.4402	0
03/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	1.2700	0.8400	0.0013	0.0008	0
03/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	8010.0200	8484.7200	8.0100	8.4847	0
03/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	1.2100	0.8000	0.0012	0.0008	0
03/10/2024	R209 On 06-February-25			Bond Future	10.6506	10.5569	73.9832	74.4677	0
03/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8580.7200	9046.8700	8.5807	9.0469	0
03/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	105.4600	87.0800	0.1055	0.0871	0
03/10/2024	R209 On 08-May-25			Bond Future	10.7421	10.6450	72.2937	72.7875	0
03/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6278.4800	6686.7000	6.2785	6.6867	0
03/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	764.5400	679.0400	0.7645	0.6790	0
03/10/2024	R209 On 07-August-25			Bond Future	10.8479	10.7473	73.6700	74.1727	0
03/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9067.4600	9504.9200	9.0675	9.5049	0
03/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	675.7000	610.4600	0.6757	0.6105	0
03/10/2024	R209 On 06-November-25			Bond Future	10.9652	10.8608	71.8969	72.4087	0
03/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4422.0100	4733.3900	4.4220	4.7334	0
03/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2954.3800	2753.9600	2.9544	2.7540	0
03/10/2024	R210 On 07-November-24			Bond Future	242.0105	241.8846	242.0105	241.8846	1,601
03/10/2024	R210 On 06-February-25			Bond Future	247.0337	246.9041	247.0337	246.9041	0
03/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7423.7400	7294.1400	7.4237	7.2941	0
03/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	R210 On 08-May-25			Bond Future	248.5944	248.4609	248.5944	248.4609	0
03/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	564.3900	430.8600	0.5644	0.4309	0
03/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	R210 On 07-August-25			Bond Future	253.3909	253.2534	253.3909	253.2534	0
03/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4950.9200	4813.4100	4.9509	4.8134	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	R210 On 06-November-25			Bond Future	254.7452	254.6044	254.7452	254.6044	0
03/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2605.2300	2464.3500	2.6052	2.4644	0
03/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2024	R213 On 07-November-24			Bond Future	9.5426	9.4514	89.5599	89.9534	76,963
03/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6836.8800	7229.2700	6.8369	7.2293	0
03/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	4.2100	3.0600	0.0042	0.0031	0
03/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6875.7000	7268.1300	6.8757	7.2681	0
03/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	4.0700	2.9600	0.0041	0.0030	0
03/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6914.5000	7306.9700	6.9145	7.3070	0
03/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	3.9400	2.8700	0.0039	0.0029	0
03/10/2024	R213 On 06-February-25			Bond Future	9.6111	9.5152	91.3968	91.7981	0
03/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6969.6900	7357.4600	6.9697	7.3575	0
03/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	69.4700	56.0200	0.0695	0.0560	0
03/10/2024	R213 On 08-May-25			Bond Future	9.6937	9.5927	89.6493	90.0579	0
03/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	4011.4100	4328.3500	4.0114	4.3284	0
03/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	751.9300	660.2200	0.7519	0.6602	0
03/10/2024	R213 On 07-August-25			Bond Future	9.8001	9.6936	91.3570	91.7729	0
03/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7335.3000	7701.7200	7.3353	7.7017	0
03/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	445.4200	395.9300	0.4454	0.3959	0
03/10/2024	R213 On 06-November-25			Bond Future	9.9309	9.8182	89.5143	89.9376	0
03/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2806.6900	3044.6800	2.8067	3.0447	0
03/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2361.9900	2176.7200	2.3620	2.1767	0
03/10/2024	R214 On 07-November-24			Bond Future	10.8577	10.7927	68.3187	68.6868	20,682
03/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8837.5000	9205.4300	8.8375	9.2054	0
03/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.9400	0.7400	0.0009	0.0007	0
03/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8882.9200	9250.8500	8.8829	9.2509	0
03/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.8900	0.6900	0.0009	0.0007	0
03/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8928.3000	9296.2400	8.9283	9.2962	0
03/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.8400	0.6500	0.0008	0.0007	0
03/10/2024	R214 On 06-February-25			Bond Future	10.9362	10.8690	69.7200	70.0953	0
03/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4918.9000	5230.2600	4.9189	5.2303	554
03/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	606.4700	542.4800	0.6065	0.5425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	7039.2300	7382.7300	7.0392	7.3827	554
03/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	282.2500	250.4000	0.2823	0.2504	0
03/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	9004.3100	9364.5200	9.0043	9.3645	0
03/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	124.9500	109.8100	0.1250	0.1098	0
03/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12805.3700	13178.5900	12.8054	13.1786	0
03/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	14.6900	12.5600	0.0147	0.0126	554
03/10/2024	R214 On 08-May-25			Bond Future	11.0209	10.9517	67.7971	68.1795	0
03/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7602.7900	7933.6400	7.6028	7.9336	0
03/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	620.0300	568.4800	0.6200	0.5685	0
03/10/2024	R214 On 07-August-25			Bond Future	11.1185	11.0469	69.0880	69.4773	0
03/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9739.7900	10079.1200	9.7398	10.0791	0
03/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	738.8100	688.8400	0.7388	0.6888	0
03/10/2024	R214 On 06-November-25			Bond Future	11.2273	11.1534	67.0813	67.4775	0
03/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	5164.4200	5415.5900	5.1644	5.4156	0
03/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3015.4900	2870.3800	3.0155	2.8704	0
03/10/2024	R248 On 07-November-24			Bond Future	11.0290	10.9640	82.7669	83.2228	250,964
03/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10811.0200	11266.5800	10.8110	11.2666	0
03/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	1.5200	1.1900	0.0015	0.0012	0
03/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10865.3700	11320.9500	10.8654	11.3210	0
03/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1.4400	1.1300	0.0014	0.0011	0
03/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10919.6400	11375.2300	10.9196	11.3752	0
03/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1.3600	1.0600	0.0014	0.0011	0
03/10/2024	R248 On 06-February-25			Bond Future	11.1107	11.0436	84.4645	84.9294	203,389
03/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	416.0900	497.2100	0.4161	0.4972	660
03/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6344.3800	5960.6200	6.3444	5.9606	0
03/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	2021.1800	2253.0200	2.0212	2.2530	660
03/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2789.9300	2556.8900	2.7899	2.5569	0
03/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4954.2200	5312.0800	4.9542	5.3121	0
03/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1064.0200	957.0000	1.0640	0.9570	660
03/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	10089.5700	10526.8700	10.0896	10.5269	0
03/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	241.4200	213.8400	0.2414	0.2138	0
03/10/2024	R248 On 08-May-25			Bond Future	11.1985	11.1291	81.6899	82.1636	0
03/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9473.8300	9880.7600	9.4738	9.8808	0
03/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	840.4300	773.7200	0.8404	0.7737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2024	R248 On 07-August-25			Bond Future	11.2989	11.2271	83.2450	83.7272	0
03/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	12099.0100	12520.6900	12.0990	12.5207	0
03/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	887.9700	827.4700	0.8880	0.8275	0
03/10/2024	R248 On 06-November-25			Bond Future	11.4101	11.3358	80.3603	80.8512	0
03/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5961.0800	6264.8700	5.9611	6.2649	0
03/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3842.9700	3655.9100	3.8430	3.6559	0
03/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0