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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	2025 On 01-February-24			Bond Future	176.3070	176.2971	176.3070	176.2971	11,660
02/01/2024	2025 On 02-May-24			Bond Future	180.2448	180.2346	180.2448	180.2346	0
02/01/2024	2025 On 01-August-24			Bond Future	182.4407	182.4275	182.4407	182.4275	0
02/01/2024	2025 On 07-November-24			Bond Future	186.7468	186.7326	186.7468	186.7326	75
02/01/2024	2029 On 01-February-24			Bond Future	130.1104	130.0896	130.1104	130.0896	7,360
02/01/2024	2029 On 02-May-24			Bond Future	131.6474	131.6259	131.6474	131.6259	0
02/01/2024	2029 On 01-August-24			Bond Future	134.5977	134.5755	134.5977	134.5755	0
02/01/2024	2029 On 07-November-24			Bond Future	136.3677	136.3406	136.3677	136.3406	66
02/01/2024	2029 On 06-February-25			Bond Future	139.2902	139.2619	139.2902	139.2619	0
02/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6890.1600	6861.8500	6.8902	6.8619	0
02/01/2024	2029 On 06-February-25	132.40	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
02/01/2024	2030 On 01-February-24			Bond Future	9.8576	9.7715	91.8804	92.2437	98,223
02/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	305.5600	459.0700	0.3056	0.4591	400
02/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1525.6800	1315.9700	1.5257	1.3160	0
02/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	915.4600	1173.6300	0.9155	1.1736	500
02/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	779.0700	674.0200	0.7791	0.6740	0
02/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1015.7200	1284.3400	1.0157	1.2843	1,360
02/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	711.5100	616.9100	0.7115	0.6169	0
02/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1202.3900	1487.6000	1.2024	1.4876	500
02/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	605.4100	527.4000	0.6054	0.5274	0
02/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1400.7200	1700.3900	1.4007	1.7004	400
02/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	512.1400	448.5900	0.5121	0.4486	0
02/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1672.9400	1988.2600	1.6729	1.9883	200
02/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	411.1500	363.2500	0.4112	0.3633	0
02/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2435.5100	2777.9700	2.4355	2.7780	500
02/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	228.6100	207.8500	0.2286	0.2079	0
02/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4696.8600	5060.8500	4.6969	5.0609	0
02/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	42.4700	43.2400	0.0425	0.0432	700
02/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5883.3000	6248.1600	5.8833	6.2482	0
02/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	17.2000	18.8400	0.0172	0.0188	1,360
02/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6036.2100	6401.0500	6.0362	6.4011	0
02/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	15.3000	16.9200	0.0153	0.0169	0
02/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6074.4200	6439.2500	6.0744	6.4393	0
02/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	14.8700	16.4800	0.0149	0.0165	0
02/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6112.6100	6477.4400	6.1126	6.4774	0
02/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	14.4300	16.0400	0.0144	0.0160	0
02/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7554.6400	7918.9500	7.5546	7.9190	0
02/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	4.7700	5.8600	0.0048	0.0059	200
02/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7929.8400	8293.8800	7.9298	8.2939	0
02/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	3.1000	3.9200	0.0031	0.0039	500
02/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7967.2700	8331.2900	7.9673	8.3313	0
02/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	2.9600	3.7600	0.0030	0.0038	500
02/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8860.6700	9224.2600	8.8607	9.2243	0
02/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.9800	1.3500	0.0010	0.0014	400
02/01/2024	2030 On 02-May-24			Bond Future	9.9084	9.8175	93.9100	94.2812	23,540

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1253.0700	1441.3400	1.2531	1.4413	1,000
02/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2272.3000	2089.3500	2.2723	2.0894	0
02/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1532.5800	1742.5500	1.5326	1.7426	0
02/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1934.6900	1773.4400	1.9347	1.7734	0
02/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1552.5400	1763.9300	1.5525	1.7639	0
02/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1913.6900	1753.8600	1.9137	1.7539	0
02/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1572.6400	1785.4500	1.5726	1.7855	0
02/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1892.8500	1734.4400	1.8929	1.7344	0
02/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2317.9400	2574.2900	2.3179	2.5743	1,000
02/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1299.7900	1184.9200	1.2998	1.1849	0
02/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3586.9200	3890.2600	3.5869	3.8903	500
02/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	743.2500	675.3700	0.7433	0.6754	0
02/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4199.7500	4518.2200	4.1998	4.5182	1,080
02/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	576.6400	523.8900	0.5766	0.5239	0
02/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5167.3000	5503.1500	5.1673	5.5032	500
02/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	390.9300	355.5600	0.3909	0.3556	0
02/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7953.7300	8314.8600	7.9537	8.3149	0
02/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	119.8200	109.7300	0.1198	0.1097	1,000
02/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9470.5600	9837.5500	9.4706	9.8376	0
02/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	51.4100	47.1800	0.0514	0.0472	1,080
02/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12113.4700	12484.0000	12.1135	12.4840	0
02/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	9.4600	8.7700	0.0095	0.0088	500
02/01/2024	2030 On 01-August-24			Bond Future	9.9626	9.8665	91.9866	92.3659	0
02/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3163.1700	3423.7100	3.1632	3.4237	0
02/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1577.2900	1458.5600	1.5773	1.4586	0
02/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3188.3300	3449.7700	3.1883	3.4498	0
02/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1563.9600	1446.1300	1.5640	1.4461	0
02/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3213.5800	3475.9100	3.2136	3.4759	0
02/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1550.7300	1433.7900	1.5507	1.4338	0
02/01/2024	2030 On 07-November-24			Bond Future	10.0330	9.9308	94.1325	94.5202	1,652
02/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4218.1800	4495.4800	4.2182	4.4955	0
02/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1589.5800	1479.2000	1.5896	1.4792	0
02/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4243.7000	4521.6800	4.2437	4.5217	0
02/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1578.5900	1468.8900	1.5786	1.4689	0

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02/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4269.2600	4547.9300	4.2693	4.5479	0
02/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1567.6700	1458.6600	1.5677	1.4587	0
02/01/2024	2030 On 06-February-25			Bond Future	10.1196	10.0112	92.1160	92.5115	0
02/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3988.6800	4253.4700	3.9887	4.2535	0
02/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1978.7400	1848.0000	1.9787	1.8480	0
02/01/2024	2032 On 01-February-24			Bond Future	10.6924	10.6018	89.8190	90.2630	91,916
02/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	39.8100	86.3500	0.0398	0.0864	1,200
02/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3458.6100	3061.0700	3.4586	3.0611	0
02/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	767.8000	1037.1900	0.7678	1.0372	500
02/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1270.0900	1095.4000	1.2701	1.0954	0
02/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1218.6000	1545.0700	1.2186	1.5451	1,200
02/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	889.2200	771.6100	0.8892	0.7716	0
02/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1277.8600	1610.1300	1.2779	1.6101	200
02/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	851.3200	739.5100	0.8513	0.7395	0
02/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1494.9800	1846.1000	1.4950	1.8461	0
02/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	729.4700	636.5100	0.7295	0.6365	17,000
02/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1658.7300	2021.8800	1.6587	2.0219	8,500
02/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	652.1500	571.2200	0.6522	0.5712	0
02/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2334.3000	2733.1200	2.3343	2.7331	500
02/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	419.6400	374.3800	0.4196	0.3744	0
02/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3277.9500	3703.4300	3.2780	3.7034	0
02/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	234.0100	215.4100	0.2340	0.2154	17,000
02/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3359.9200	3786.9100	3.3599	3.7869	0
02/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	222.7600	205.6700	0.2228	0.2057	8,500
02/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4196.5800	4634.4300	4.1966	4.6344	0
02/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	134.6000	128.3700	0.1346	0.1284	8,500
02/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5052.8300	5496.0400	5.0528	5.4960	0
02/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	79.3300	78.4600	0.0793	0.0785	200
02/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5398.5200	5842.9000	5.3985	5.8429	0
02/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	64.0900	64.3900	0.0641	0.0644	0
02/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5441.7900	5886.2900	5.4418	5.8863	0
02/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	62.3900	62.8100	0.0624	0.0628	0
02/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5485.0900	5929.7100	5.4851	5.9297	0
02/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	60.7500	61.2900	0.0608	0.0613	0

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02/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6135.1700	6580.9100	6.1352	6.5809	0
02/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	40.6400	42.3000	0.0406	0.0423	0
02/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8287.6000	8733.4600	8.2876	8.7335	0
02/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	10.6900	12.4700	0.0107	0.0125	200
02/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8795.7900	9241.2400	8.7958	9.2412	0
02/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	6.6700	8.0400	0.0067	0.0080	1,200
02/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9259.0400	9704.1600	9.2590	9.7042	0
02/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	4.2600	5.3000	0.0043	0.0053	500
02/01/2024	2032 On 02-May-24			Bond Future	10.7689	10.6741	87.6410	88.0948	61,402
02/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1222.8500	1427.1400	1.2229	1.4271	1,000
02/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	3203.6000	2954.0700	3.2036	2.9541	0
02/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1576.7500	1812.7300	1.5768	1.8127	0
02/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2678.3500	2460.5100	2.6784	2.4605	0
02/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1598.0600	1835.7800	1.5981	1.8358	0
02/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2651.1400	2435.0400	2.6511	2.4350	0
02/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1619.7400	1859.2000	1.6197	1.8592	0
02/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2624.3500	2409.9900	2.6244	2.4100	0
02/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1641.5900	1882.7900	1.6416	1.8828	500
02/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2597.7500	2385.1300	2.5978	2.3851	0
02/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1685.5700	1930.2300	1.6856	1.9302	500
02/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2544.9500	2335.7900	2.5450	2.3358	0
02/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1821.8400	2076.7700	1.8218	2.0768	1,550
02/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2391.7000	2192.8100	2.3917	2.1928	0
02/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2346.1800	2635.3300	2.3462	2.6353	1,000
02/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1912.4000	1747.7300	1.9124	1.7477	0
02/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2998.5700	3321.2900	2.9986	3.3213	500
02/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1482.6000	1351.5000	1.4826	1.3515	0
02/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3367.4500	3705.7700	3.3675	3.7058	0
02/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1293.8400	1178.3400	1.2938	1.1783	500
02/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3819.4500	4174.2400	3.8195	4.1742	1,550
02/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	1101.2200	1002.1900	1.1012	1.0022	0
02/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5429.3600	5825.8200	5.4294	5.8258	0
02/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	637.4500	580.0900	0.6375	0.5801	500
02/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9600.4000	10041.6100	9.6004	10.0416	0

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02/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	154.5800	141.9700	0.1546	0.1420	1,000
02/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10679.8000	11125.9900	10.6798	11.1260	0
02/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	94.6900	87.0600	0.0947	0.0871	500
02/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11335.3600	11783.6600	11.3354	11.7837	0
02/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	69.3100	63.7900	0.0693	0.0638	1,550
02/01/2024	2032 On 01-August-24			Bond Future	10.8486	10.7494	89.5840	90.0477	0
02/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3507.4700	3811.9100	3.5075	3.8119	0
02/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	2207.8800	2048.6200	2.2079	2.0486	0
02/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3535.4000	3840.9600	3.5354	3.8410	0
02/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	2190.1000	2031.9600	2.1901	2.0320	0
02/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3563.6900	3870.3600	3.5637	3.8704	0
02/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	2172.7100	2015.6800	2.1727	2.0157	0
02/01/2024	2032 On 07-November-24			Bond Future	10.9533	10.8491	87.5072	87.9814	1,526
02/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4489.7800	4813.3500	4.4898	4.8134	0
02/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	2186.7300	2036.1300	2.1867	2.0361	0
02/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4518.6100	4843.0800	4.5186	4.8431	0
02/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	2171.7700	2022.0700	2.1718	2.0221	0
02/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4547.8000	4873.1800	4.5478	4.8732	0
02/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	2157.2100	2008.4200	2.1572	2.0084	0
02/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4990.5100	5328.9800	4.9905	5.3290	1,615
02/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1947.0500	1811.3500	1.9471	1.8114	0
02/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10588.5100	11023.2300	10.5885	11.0232	0
02/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	506.7200	467.2700	0.5067	0.4673	1,615
02/01/2024	2032 On 06-February-25			Bond Future	11.0691	10.9598	89.3587	89.8425	0
02/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4978.2400	5312.2700	4.9782	5.3123	0
02/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	2167.3700	2017.5800	2.1674	2.0176	0
02/01/2024	2033 On 01-February-24			Bond Future	123.3296	123.2082	123.3296	123.2082	8,052
02/01/2024	2033 On 02-May-24			Bond Future	124.6186	124.4944	124.6186	124.4944	0
02/01/2024	2033 On 01-August-24			Bond Future	127.4115	127.2842	127.4115	127.2842	0
02/01/2024	2033 On 07-November-24			Bond Future	128.9145	128.7808	128.9145	128.7808	0
02/01/2024	2033 On 06-February-25			Bond Future	131.6774	131.5402	131.6774	131.5402	0
02/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	6737.3500	6600.1900	6.7374	6.6002	0
02/01/2024	2033 On 06-February-25	124.94	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
02/01/2024	2037 On 01-February-24			Bond Future	11.9624	11.8724	77.5959	78.0855	135,090
02/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1588.2400	1968.6900	1.5882	1.9687	2,500
02/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	902.4200	793.3000	0.9024	0.7933	0
02/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2376.2400	2807.7700	2.3762	2.8078	0
02/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	528.4800	470.4400	0.5285	0.4704	0
02/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2415.0700	2848.4200	2.4151	2.8484	0
02/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	515.1100	458.8900	0.5151	0.4589	0
02/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2454.1900	2889.3300	2.4542	2.8893	0
02/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	502.0800	447.6500	0.5021	0.4477	0
02/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5077.5000	5564.0300	5.0775	5.5640	0
02/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	90.8600	87.8200	0.0909	0.0878	2,500
02/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9658.9100	10149.1200	9.6589	10.1491	0
02/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	2.6300	3.2700	0.0026	0.0033	2,500
02/01/2024	2037 On 02-May-24			Bond Future	12.0695	11.9759	79.3099	79.8103	0
02/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	1011.0100	1197.3200	1.0110	1.1973	0
02/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4527.4200	4213.3200	4.5274	4.2133	0
02/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	1027.8300	1216.0600	1.0278	1.2161	0
02/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4487.4900	4175.3100	4.4875	4.1753	0
02/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	1044.6700	1234.8100	1.0447	1.2348	0
02/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4447.6300	4137.3600	4.4476	4.1374	0
02/01/2024	2037 On 01-August-24			Bond Future	12.1827	12.0854	76.8124	77.3237	0
02/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3016.3000	3307.5900	3.0163	3.3076	0
02/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3503.3900	3283.4000	3.5034	3.2834	0
02/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3043.6600	3336.3000	3.0437	3.3363	0
02/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3477.9800	3259.3400	3.4780	3.2593	0
02/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3071.1300	3365.1100	3.0711	3.3651	1,383
02/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3452.7300	3235.4300	3.4527	3.2354	0
02/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6484.7800	6891.3600	6.4848	6.8914	0
02/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1562.3100	1457.6100	1.5623	1.4576	1,383
02/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8867.9800	9315.5700	8.8680	9.3156	0
02/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	954.0700	890.3800	0.9541	0.8904	1,383
02/01/2024	2037 On 07-November-24			Bond Future	12.3117	12.2104	78.6033	79.1263	9,175
02/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4654.1000	4986.5100	4.6541	4.9865	0
02/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	3344.0500	3153.5400	3.3441	3.1535	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4683.9300	5017.3500	4.6839	5.0174	0
02/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	3323.8300	3134.3300	3.3238	3.1343	0
02/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4713.8300	5048.2500	4.7138	5.0483	0
02/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	3303.7200	3115.2200	3.3037	3.1152	0
02/01/2024	2037 On 06-February-25			Bond Future	12.4485	12.3430	76.0062	76.5399	0
02/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5278.8000	5617.2700	5.2788	5.6173	0
02/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3733.3100	3538.1100	3.7333	3.5381	0
02/01/2024	2038 On 01-February-24			Bond Future	132.4137	132.3894	132.4137	132.3894	3,549
02/01/2024	2038 On 02-May-24			Bond Future	135.3711	135.3463	135.3711	135.3463	1,706
02/01/2024	2038 On 01-August-24			Bond Future	136.3307	136.3024	136.3307	136.3024	0
02/01/2024	2038 On 07-November-24			Bond Future	139.5478	139.5182	139.5478	139.5182	0
02/01/2024	2038 On 06-February-25			Bond Future	140.4091	140.3631	140.4091	140.3631	0
02/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	5179.1000	5133.1100	5.1791	5.1331	0
02/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	2040 On 01-February-24			Bond Future	12.2743	12.1792	77.4421	77.9854	126,472
02/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1366.6700	1752.5500	1.3667	1.7526	0
02/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1220.7200	1063.3300	1.2207	1.0633	0
02/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1460.0200	1856.2500	1.4600	1.8563	0
02/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	1144.3900	997.3500	1.1444	0.9974	0
02/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1491.8000	1891.4000	1.4918	1.8914	0
02/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	1119.7400	976.0700	1.1197	0.9761	0
02/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1523.9400	1926.8600	1.5239	1.9269	0
02/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	1095.5100	955.1600	1.0955	0.9552	0
02/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3713.7700	4230.7200	3.7138	4.2307	0
02/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	282.3400	256.0200	0.2823	0.2560	0
02/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8449.0100	8993.5800	8.4490	8.9936	0
02/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	13.6100	14.9100	0.0136	0.0149	0
02/01/2024	2040 On 02-May-24			Bond Future	12.3862	12.2876	79.1527	79.7079	0
02/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	861.5000	1039.7400	0.8615	1.0397	0
02/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5463.8600	5086.9500	5.4639	5.0870	0
02/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	876.7300	1057.0100	0.8767	1.0570	0
02/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5417.9000	5043.0300	5.4179	5.0430	0
02/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	892.2900	1074.6200	0.8923	1.0746	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5372.3500	4999.5300	5.3724	4.9995	0
02/01/2024	2040 On 01-August-24			Bond Future	12.5045	12.4020	76.4013	76.9686	0
02/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2992.2400	3302.3000	2.9922	3.3023	0
02/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	4017.8600	3760.5700	4.0179	3.7606	0
02/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	3019.7500	3331.3100	3.0198	3.3313	0
02/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3989.2400	3733.4500	3.9892	3.7335	0
02/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	3047.5900	3360.6600	3.0476	3.3607	0
02/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3961.0200	3706.7400	3.9610	3.7067	0
02/01/2024	2040 On 07-November-24			Bond Future	12.6381	12.5313	78.1824	78.7626	8,697
02/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4740.8600	5103.0700	4.7409	5.1031	0
02/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3662.0700	3444.0500	3.6621	3.4441	0
02/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4771.4600	5134.8000	4.7715	5.1348	0
02/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3639.8600	3422.9700	3.6399	3.4230	0
02/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4802.1300	5166.5900	4.8021	5.1666	0
02/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3617.7800	3402.0100	3.6178	3.4020	0
02/01/2024	2040 On 06-February-25			Bond Future	12.7786	12.6676	75.3253	75.9176	0
02/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5071.2100	5432.4900	5.0712	5.4325	0
02/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	4171.2400	3940.2900	4.1712	3.9403	0
02/01/2024	2044 On 01-February-24			Bond Future	12.3531	12.2529	73.6311	74.2069	95,462
02/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1032.0700	1392.5000	1.0321	1.3925	0
02/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1509.1500	1293.7700	1.5092	1.2938	0
02/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1058.8500	1423.5100	1.0589	1.4235	0
02/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1478.2200	1267.0700	1.4782	1.2671	0
02/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1086.0100	1454.8600	1.0860	1.4549	0
02/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1447.7500	1240.7900	1.4478	1.2408	0
02/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3797.5200	4345.6300	3.7975	4.3456	0
02/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	252.5800	224.8800	0.2526	0.2249	15,000
02/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4961.5800	5527.7300	4.9616	5.5277	0
02/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	123.5600	113.9000	0.1236	0.1139	5,000
02/01/2024	2044 On 02-May-24			Bond Future	12.4613	12.3574	75.2575	75.8460	34
02/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	836.9400	1020.1800	0.8369	1.0202	0
02/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5652.3500	5247.0700	5.6524	5.2471	0
02/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	852.0200	1037.4000	0.8520	1.0374	0
02/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5604.9100	5201.7700	5.6049	5.2018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	867.2800	1054.8100	0.8673	1.0548	0
02/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5557.7300	5156.7400	5.5577	5.1567	0
02/01/2024	2044 On 01-August-24			Bond Future	12.5754	12.4675	72.5449	73.1463	0
02/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2659.0400	2967.8300	2.6590	2.9678	0
02/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4326.1200	4033.5100	4.3261	4.0335	0
02/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2685.4000	2995.8700	2.6854	2.9959	0
02/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4295.0100	4004.0800	4.2950	4.0041	0
02/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2711.8900	3024.0300	2.7119	3.0240	0
02/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4264.0900	3974.8300	4.2641	3.9748	0
02/01/2024	2044 On 07-November-24			Bond Future	12.7036	12.5914	74.2360	74.8511	0
02/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4792.5700	5175.8900	4.7926	5.1759	0
02/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3736.7800	3505.0000	3.7368	3.5050	0
02/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4823.4900	5208.0000	4.8235	5.2080	0
02/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3714.6300	3484.0400	3.7146	3.4840	0
02/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4854.2100	5239.8900	4.8542	5.2399	0
02/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3692.3500	3462.9300	3.6924	3.4629	0
02/01/2024	2044 On 06-February-25			Bond Future	12.8380	12.7214	71.4206	72.0485	0
02/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5091.0000	5475.3000	5.0910	5.4753	0
02/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4129.4800	3885.9600	4.1295	3.8860	0
02/01/2024	2046 On 01-February-24			Bond Future	116.3816	116.6288	116.3816	116.6288	11,904
02/01/2024	2046 On 02-May-24			Bond Future	116.8298	117.0822	116.8298	117.0822	4,626
02/01/2024	2046 On 01-August-24			Bond Future	119.4478	119.7057	119.4478	119.7057	0
02/01/2024	2046 On 07-November-24			Bond Future	120.0557	120.3131	120.0557	120.3131	0
02/01/2024	2046 On 06-February-25			Bond Future	122.6270	122.8892	122.6270	122.8892	0
02/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8616.9800	8879.2400	8.6170	8.8792	0
02/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	2050 On 01-February-24			Bond Future	115.9611	116.5418	115.9611	116.5418	10,813
02/01/2024	2050 On 02-May-24			Bond Future	118.5513	119.1448	118.5513	119.1448	3,316
02/01/2024	2050 On 01-August-24			Bond Future	118.8989	119.5033	118.8989	119.5033	0
02/01/2024	2050 On 07-November-24			Bond Future	121.7047	122.3230	121.7047	122.3230	0
02/01/2024	2050 On 06-February-25			Bond Future	121.9400	122.5570	121.9400	122.5570	0
02/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	6340.0200	6956.9800	6.3400	6.9570	0
02/01/2024	2050 On 06-February-25	115.60	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
02/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	AL37 On 01-February-24			Index Future	1984.6990	944.6840	1984.6990	944.6840	0
02/01/2024	AL37 On 02-May-24			Index Future	2028.5430	965.5500	2028.5430	965.5500	0
02/01/2024	AL37 On 01-August-24			Index Future	2073.5390	986.9610	2073.5390	986.9610	0
02/01/2024	AL37 On 07-November-24			Index Future	2122.0180	1010.0190	2122.0180	1,010.0190	0
02/01/2024	AL37 On 06-February-25			Index Future	2167.0910	1031.4560	2167.0910	1,031.4560	0
02/01/2024	AL7T On 01-February-24			Index Future	1090.2850	1095.3350	1090.2850	1,095.3350	0
02/01/2024	AL7T On 02-May-24			Index Future	1114.3700	1119.5300	1114.3700	1,119.5300	0
02/01/2024	AL7T On 01-August-24			Index Future	1139.0890	1144.3540	1139.0890	1,144.3540	0
02/01/2024	AL7T On 07-November-24			Index Future	1165.7200	1171.0900	1165.7200	1,171.0900	0
02/01/2024	AL7T On 06-February-25			Index Future	1190.4810	1195.9460	1190.4810	1,195.9460	0
02/01/2024	ALBI On 01-February-24			Index Future	943.4770	948.0340	943.4770	948.0340	104
02/01/2024	ALBI On 02-May-24			Index Future	964.3190	968.9750	964.3190	968.9750	0
02/01/2024	ALBI On 01-August-24			Index Future	985.7100	990.4610	985.7100	990.4610	0
02/01/2024	ALBI On 07-November-24			Index Future	1008.7550	1013.6010	1008.7550	1,013.6010	0
02/01/2024	ALBI On 06-February-25			Index Future	1030.1820	1035.1140	1030.1820	1,035.1140	0
02/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C044 On 31-January-44			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
02/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	ES33 On 01-February-24			Bond Future	12.3325	12.2426	76.1786	76.5841	0
02/01/2024	ES33 On 02-May-24			Bond Future	12.4637	12.3699	74.0812	74.4957	0
02/01/2024	ES33 On 01-August-24			Bond Future	12.5994	12.5016	75.7410	76.1647	0
02/01/2024	ES33 On 07-November-24			Bond Future	12.7700	12.6675	73.7239	74.1572	0
02/01/2024	ES33 On 06-February-25			Bond Future	12.9526	12.8453	75.2995	75.7417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1567.8900	2010.1100	1.5679	2.0101	0
02/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	ES42 On 01-February-24			Bond Future	12.9501	12.8603	71.5138	71.9793	0
02/01/2024	ES42 On 02-May-24			Bond Future	13.0802	12.9868	68.8485	69.3244	0
02/01/2024	ES42 On 01-August-24			Bond Future	13.2119	13.1148	70.3906	70.8770	0
02/01/2024	ES42 On 07-November-24			Bond Future	13.3718	13.2704	67.7816	68.2791	0
02/01/2024	ES42 On 06-February-25			Bond Future	13.5339	13.4284	69.2274	69.7353	0
02/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	833.8900	1341.8000	0.8339	1.3418	0
02/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 01-February-24			GOVI	929.9850	934.4670	929.9850	934.4670	726
02/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	500050.0000	544870.0000	50.0050	54.4870	0
02/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	499950.0000	544770.0000	49.9950	54.4770	0
02/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	499850.0000	544670.0000	49.9850	54.4670	0
02/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 02-May-24			GOVI	950.5290	955.1080	950.5290	955.1080	0
02/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	41380.0000	0.0000	4.1380	0
02/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	4410.0000	0.0000	0.4410	0.0000	0
02/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	41280.0000	0.0000	4.1280	0
02/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	4510.0000	0.0000	0.4510	0.0000	0
02/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	41180.0000	0.0000	4.1180	0
02/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	4610.0000	0.0000	0.4610	0.0000	0
02/01/2024	GOVI On 01-August-24			GOVI	971.6130	976.2870	971.6130	976.2870	0
02/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	282430.0000	329170.0000	28.2430	32.9170	0
02/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	282330.0000	329070.0000	28.2330	32.9070	0
02/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	282230.0000	328970.0000	28.2230	32.8970	0
02/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 07-November-24			GOVI	994.3290	999.0960	994.3290	999.0960	0
02/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	455490.0000	503160.0000	45.5490	50.3160	0
02/01/2024	GOVI On 07-November-24	948.78	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
02/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	455390.0000	503060.0000	45.5390	50.3060	0
02/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	455290.0000	502960.0000	45.5290	50.2960	0
02/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GOVI On 06-February-25			GOVI	1015.4490	1020.3010	1015.4490	1,020.3010	0
02/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	434490.0000	483010.0000	43.4490	48.3010	0
02/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/01/2024	IGOV On 01-February-24			Index Future	348.0840	348.3510	348.0840	348.3510	606
02/01/2024	IGOV On 02-May-24			Index Future	355.8590	356.1310	355.8590	356.1310	16
02/01/2024	IGOV On 01-August-24			Index Future	363.8360	364.1120	363.8360	364.1120	0
02/01/2024	IGOV On 07-November-24			Index Future	372.4310	372.7070	372.4310	372.7070	0
02/01/2024	IGOV On 06-February-25			Index Future	380.4210	380.6970	380.4210	380.6970	0
02/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/01/2024	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
02/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3780	8.3730	91.6220	91.6270	0
02/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
02/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3280	8.3280	91.6720	91.6720	0
02/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2480	8.2470	91.7520	91.7530	0
02/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2180	8.2180	91.7820	91.7820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0880	8.0880	91.9120	91.9120	0
02/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8580	7.8600	92.1420	92.1400	0
02/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5390	7.5380	92.4610	92.4620	0
02/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.4300	7.4280	92.5700	92.5720	0
02/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3460	7.3450	92.6540	92.6550	0
02/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2900	7.2730	92.7100	92.7270	0
02/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4090	7.4060	92.5910	92.5940	0
02/01/2024	R035 On 01-February-24			Bond Future	11.4912	11.4111	87.7337	88.1725	68,094
02/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	39.3400	79.1200	0.0393	0.0791	400
02/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4991.4400	4592.4600	4.9914	4.5925	0
02/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	398.5500	579.3900	0.3986	0.5794	400
02/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2460.3500	2202.4300	2.4604	2.2024	0
02/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3844.8500	4273.7600	3.8449	4.2738	0
02/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	198.3000	188.4500	0.1983	0.1885	0
02/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3890.3300	4319.8200	3.8903	4.3198	0
02/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	192.4900	183.2200	0.1925	0.1832	0
02/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3935.9200	4365.9500	3.9359	4.3660	0
02/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	186.8500	178.1200	0.1869	0.1781	0
02/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9852.9900	10292.3900	9.8530	10.2924	0
02/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	2.0000	2.6400	0.0020	0.0026	400
02/01/2024	R035 On 02-May-24			Bond Future	11.5841	11.5008	85.1598	85.6083	109,420
02/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1448.9700	1659.5500	1.4490	1.6596	0
02/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3601.5200	3363.6800	3.6015	3.3637	0
02/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1470.7100	1683.0600	1.4707	1.6831	0
02/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3567.6900	3331.6200	3.5677	3.3316	0
02/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1492.4300	1706.5600	1.4924	1.7066	0
02/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3533.9000	3299.6100	3.5339	3.2996	0
02/01/2024	R035 On 01-August-24			Bond Future	11.6792	11.5926	87.0481	87.5062	0
02/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3549.4200	3835.4700	3.5494	3.8355	0
02/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2968.4000	2796.2700	2.9684	2.7963	0
02/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3579.2200	3866.4200	3.5792	3.8664	0
02/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2946.0400	2775.0600	2.9460	2.7751	0
02/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3609.1300	3897.4700	3.6091	3.8975	0
02/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2923.8300	2753.9900	2.9238	2.7540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R035 On 07-November-24			Bond Future	11.8037	11.7132	84.5637	85.0322	19,875
02/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4744.3500	5053.4500	4.7444	5.0535	0
02/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2884.1900	2724.7900	2.8842	2.7248	0
02/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4775.5100	5085.5400	4.7755	5.0855	0
02/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2865.3900	2706.9200	2.8654	2.7069	0
02/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4806.7500	5117.7000	4.8068	5.1177	0
02/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2846.7100	2689.1600	2.8467	2.6892	0
02/01/2024	R035 On 06-February-25			Bond Future	11.9384	11.8440	86.3534	86.8314	0
02/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5252.9600	5570.3000	5.2530	5.5703	0
02/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2920.6800	2759.9800	2.9207	2.7600	0
02/01/2024	R053 On 01-February-24			Bond Future	12.2818	12.1866	98.8793	99.5995	0
02/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4943.9700	5630.2200	4.9440	5.6302	0
02/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	361.4600	327.5300	0.3615	0.3275	0
02/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5002.9700	5690.5000	5.0030	5.6905	0
02/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	351.9400	319.2900	0.3519	0.3193	0
02/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5062.1000	5750.8700	5.0621	5.7509	0
02/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	342.6400	311.2300	0.3426	0.3112	0
02/01/2024	R053 On 02-May-24			Bond Future	12.3853	12.2865	95.1988	95.9348	5,189
02/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6439.7900	7018.1000	6.4398	7.0181	0
02/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1952.3100	1794.6600	1.9523	1.7947	0
02/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6488.3000	7068.1500	6.4883	7.0682	0
02/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1933.3000	1777.1900	1.9333	1.7772	0
02/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6536.8900	7118.2700	6.5369	7.1183	0
02/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1914.4700	1759.8900	1.9145	1.7599	0
02/01/2024	R053 On 01-August-24			Bond Future	12.4912	12.3887	97.3092	98.0613	0
02/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7504.8600	8054.8600	7.5049	8.0549	0
02/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	3059.8200	2857.7200	3.0598	2.8577	0
02/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7550.0900	8101.4200	7.5501	8.1014	0
02/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	3038.5900	2837.8200	3.0386	2.8378	0
02/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7595.6500	8148.2900	7.5957	8.1483	0
02/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	3017.7900	2818.3300	3.0178	2.8183	0
02/01/2024	R053 On 07-November-24			Bond Future	12.6193	12.5124	93.7069	94.4761	0
02/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6274.8300	6752.8700	6.2748	6.7529	0
02/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	5070.2100	4778.9900	5.0702	4.7790	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6314.7200	6794.2400	6.3147	6.7942	0
02/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	5040.4500	4750.7100	5.0405	4.7507	0
02/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6354.7000	6835.6900	6.3547	6.8357	0
02/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	5010.8700	4722.6000	5.0109	4.7226	0
02/01/2024	R053 On 06-February-25			Bond Future	12.7509	12.6397	95.6873	96.4724	0
02/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6933.1900	7416.0100	6.9332	7.4160	0
02/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5626.2100	5323.8800	5.6262	5.3239	0
02/01/2024	R186 On 01-February-24			Bond Future	8.7405	8.6627	105.7117	105.9112	74,423
02/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1970.8000	2168.0300	1.9708	2.1680	0
02/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	47.0300	44.7100	0.0470	0.0447	0
02/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1994.2900	2191.6900	1.9943	2.1917	0
02/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	45.4900	43.3400	0.0455	0.0433	0
02/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2017.8200	2215.3800	2.0178	2.2154	0
02/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	44.0000	42.0100	0.0440	0.0420	0
02/01/2024	R186 On 02-May-24			Bond Future	8.7140	8.6278	108.0468	108.2507	11,233
02/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	191.9100	242.0500	0.1919	0.2421	0
02/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1920.3900	1766.6300	1.9204	1.7666	0
02/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	196.8300	247.8300	0.1968	0.2478	0
02/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1901.1900	1748.2900	1.9012	1.7483	0
02/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	202.0100	253.9100	0.2020	0.2539	0
02/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1882.2500	1730.2500	1.8823	1.7303	0
02/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2582.0900	2763.9200	2.5821	2.7639	2,030
02/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	216.6400	194.5700	0.2166	0.1946	0
02/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3971.5100	4167.6200	3.9715	4.1676	0
02/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	83.4600	75.6700	0.0835	0.0757	2,030
02/01/2024	R186 On 01-August-24			Bond Future	8.6781	8.5818	105.1336	105.3418	0
02/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1062.6000	1181.0700	1.0626	1.1811	0
02/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	1058.5000	968.7400	1.0585	0.9687	0
02/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1075.2500	1194.4000	1.0753	1.1944	0
02/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	1049.5700	960.4900	1.0496	0.9605	0
02/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1087.9600	1207.7900	1.0880	1.2078	0
02/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	1040.7000	952.3000	1.0407	0.9523	0
02/01/2024	R186 On 07-November-24			Bond Future	8.6602	8.5504	107.5869	107.7996	44,537
02/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1765.6600	1907.3900	1.7657	1.9074	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	862.7000	791.7900	0.8627	0.7918	0
02/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1779.1600	1921.3300	1.7792	1.9213	0
02/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	857.0900	786.6200	0.8571	0.7866	0
02/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1792.3200	1934.9300	1.7923	1.9349	0
02/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	851.1500	781.1200	0.8512	0.7811	0
02/01/2024	R186 On 06-February-25			Bond Future	8.6734	8.5475	104.5494	104.7661	0
02/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1584.4900	1719.6900	1.5845	1.7197	0
02/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	974.1400	892.6600	0.9741	0.8927	0
02/01/2024	R202 On 01-February-24			Bond Future	259.5291	259.4830	259.5291	259.4830	5,070
02/01/2024	R202 On 02-May-24			Bond Future	265.3257	265.2785	265.3257	265.2785	0
02/01/2024	R202 On 01-August-24			Bond Future	266.1682	266.1166	266.1682	266.1166	0
02/01/2024	R202 On 07-November-24			Bond Future	272.4500	272.3960	272.4500	272.3960	6
02/01/2024	R202 On 06-February-25			Bond Future	273.0413	272.9584	273.0413	272.9584	0
02/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6251.3400	6168.4000	6.2513	6.1684	0
02/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	R209 On 01-February-24			Bond Future	11.6674	11.5772	67.4630	67.8958	14,316
02/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2447.2600	2844.2600	2.4473	2.8443	0
02/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	332.8600	297.1100	0.3329	0.2971	0
02/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2483.8600	2882.1200	2.4839	2.8821	0
02/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	323.8200	289.3300	0.3238	0.2893	0
02/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2520.5600	2920.0500	2.5206	2.9201	0
02/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	314.9400	281.6800	0.3149	0.2817	0
02/01/2024	R209 On 02-May-24			Bond Future	11.7584	11.6650	65.8001	66.2425	0
02/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	968.8300	1142.3600	0.9688	1.1424	0
02/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3824.9000	3556.1100	3.8249	3.5561	0
02/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	984.7600	1160.0200	0.9848	1.1600	0
02/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3790.8700	3523.8100	3.7909	3.5238	0
02/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	1000.8600	1177.8400	1.0009	1.1778	0
02/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3757.0700	3491.7300	3.7571	3.4917	0
02/01/2024	R209 On 01-August-24			Bond Future	11.8521	11.7553	67.2590	67.7109	0
02/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2644.6700	2903.6900	2.6447	2.9037	0
02/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2980.8400	2787.9100	2.9808	2.7879	0
02/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2668.9100	2929.1500	2.6689	2.9292	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2958.3100	2766.6000	2.9583	2.7666	0
02/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2693.4600	2954.9100	2.6935	2.9549	0
02/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2936.1300	2745.6300	2.9361	2.7456	0
02/01/2024	R209 On 07-November-24			Bond Future	11.9676	11.8669	65.6714	66.1337	5,237
02/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4015.7800	4308.8800	4.0158	4.3089	0
02/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2920.9800	2751.8500	2.9210	2.7519	0
02/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4042.0600	4336.0700	4.0421	4.3361	0
02/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2902.6300	2734.4100	2.9026	2.7344	0
02/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4068.4000	4363.3300	4.0684	4.3633	0
02/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2884.3900	2717.0900	2.8844	2.7171	0
02/01/2024	R209 On 06-February-25			Bond Future	12.0886	11.9842	67.0608	67.5326	0
02/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4532.0900	4834.7900	4.5321	4.8348	0
02/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2979.1900	2810.1300	2.9792	2.8101	0
02/01/2024	R210 On 01-February-24			Bond Future	235.7592	235.7218	235.7592	235.7218	677
02/01/2024	R210 On 02-May-24			Bond Future	237.7637	237.7252	237.7637	237.7252	0
02/01/2024	R210 On 01-August-24			Bond Future	243.0921	243.0522	243.0921	243.0522	0
02/01/2024	R210 On 07-November-24			Bond Future	245.4778	245.4268	245.4778	245.4268	60
02/01/2024	R210 On 06-February-25			Bond Future	250.7372	250.6839	250.7372	250.6839	0
02/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	11127.2000	11073.9300	11.1272	11.0739	0
02/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2024	R213 On 01-February-24			Bond Future	10.3609	10.2803	86.5233	86.8783	29,769
02/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5661.3200	6018.7700	5.6613	6.0188	0
02/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	29.5400	32.0800	0.0295	0.0321	0
02/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5700.7400	6058.1900	5.7007	6.0582	0
02/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	28.7300	31.2700	0.0287	0.0313	0
02/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5740.1500	6097.6100	5.7402	6.0976	0
02/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	27.9400	30.4900	0.0279	0.0305	0
02/01/2024	R213 On 02-May-24			Bond Future	10.4236	10.3392	84.8760	85.2386	0
02/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1578.5200	1781.0900	1.5785	1.7811	0
02/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	2196.5500	2036.4500	2.1966	2.0365	0
02/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1599.2200	1803.1700	1.5992	1.8032	0
02/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	2174.0200	2015.3000	2.1740	2.0153	0
02/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1619.8800	1825.2000	1.6199	1.8252	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	2151.4700	1994.1200	2.1515	1.9941	0
02/01/2024	R213 On 01-August-24			Bond Future	10.4871	10.3986	86.7579	87.1285	0
02/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3353.2800	3606.2600	3.3533	3.6063	0
02/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1814.9800	1697.3800	1.8150	1.6974	0
02/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3379.3500	3633.2000	3.3794	3.6332	0
02/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1800.2800	1683.5500	1.8003	1.6836	0
02/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3405.5000	3660.2000	3.4055	3.6602	0
02/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1785.6900	1669.8100	1.7857	1.6698	0
02/01/2024	R213 On 07-November-24			Bond Future	10.5818	10.4885	85.2215	85.6003	16,191
02/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4275.6000	4543.2600	4.2756	4.5433	0
02/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1781.3500	1670.1300	1.7814	1.6701	0
02/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4302.1200	4570.4800	4.3021	4.5705	0
02/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1768.9100	1658.3900	1.7689	1.6584	0
02/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4328.6800	4597.7400	4.3287	4.5977	0
02/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1756.5400	1646.7200	1.7565	1.6467	0
02/01/2024	R213 On 06-February-25			Bond Future	10.6920	10.5936	87.0263	87.4129	0
02/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4529.4100	4796.4700	4.5294	4.7965	0
02/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1999.6900	1880.2000	1.9997	1.8802	0
02/01/2024	R214 On 01-February-24			Bond Future	12.0907	12.0006	62.8455	63.2848	10,887
02/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1185.9100	1505.9100	1.1859	1.5059	0
02/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	947.3000	828.0200	0.9473	0.8280	0
02/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1212.8400	1535.6800	1.2128	1.5357	0
02/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	926.0500	809.6100	0.9261	0.8096	0
02/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1240.1600	1565.8000	1.2402	1.5658	0
02/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	905.2400	791.6000	0.9052	0.7916	0
02/01/2024	R214 On 02-May-24			Bond Future	12.1830	12.0899	60.9292	61.3782	10,172
02/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	801.5400	956.1100	0.8015	0.9561	0
02/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4428.7200	4134.3600	4.4287	4.1344	0
02/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	815.5200	971.7900	0.8155	0.9718	0
02/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4390.2600	4097.6000	4.3903	4.0976	0
02/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	829.5500	987.5200	0.8296	0.9875	0
02/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4351.9100	4060.9500	4.3519	4.0610	0
02/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2094.4100	2361.4800	2.0944	2.3615	10,000
02/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2397.6400	2215.7800	2.3976	2.2158	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2144.3300	2414.5100	2.1443	2.4145	7,110
02/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2351.0500	2172.3000	2.3511	2.1723	0
02/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4274.8200	4635.8400	4.2748	4.6358	0
02/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	1117.6000	1029.6900	1.1176	1.0297	17,110
02/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6469.8100	6876.2700	6.4698	6.8763	0
02/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	560.1500	517.6800	0.5602	0.5177	17,110
02/01/2024	R214 On 01-August-24			Bond Future	12.2769	12.1806	62.2802	62.7390	0
02/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2619.2300	2878.1300	2.6192	2.8781	0
02/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	3176.8500	2977.0000	3.1769	2.9770	0
02/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2643.5600	2903.7000	2.6436	2.9037	0
02/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	3153.1800	2954.5700	3.1532	2.9546	0
02/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2667.7900	2929.1700	2.6678	2.9292	0
02/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	3129.4700	2932.1000	3.1295	2.9321	0
02/01/2024	R214 On 07-November-24			Bond Future	12.3951	12.2951	60.4262	60.8954	0
02/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4028.8200	4324.3200	4.0288	4.3243	0
02/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	3084.7400	2911.0200	3.0847	2.9110	0
02/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4055.2500	4351.6800	4.0553	4.3517	0
02/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	3065.7000	2892.9100	3.0657	2.8929	0
02/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4081.7400	4379.1000	4.0817	4.3791	0
02/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	3046.7600	2874.9000	3.0468	2.8749	0
02/01/2024	R214 On 06-February-25			Bond Future	12.5196	12.4159	61.7050	62.1838	0
02/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4360.8700	4656.1300	4.3609	4.6561	0
02/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3496.5300	3312.9300	3.4965	3.3129	0
02/01/2024	R248 On 01-February-24			Bond Future	12.2781	12.1830	76.7281	77.2878	246,223
02/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	74.8900	147.1100	0.0749	0.1471	0
02/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4886.4400	4398.9700	4.8864	4.3990	0
02/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	911.9600	1241.9500	0.9120	1.2420	0
02/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1727.3900	1497.6900	1.7274	1.4977	0
02/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	937.1200	1271.4300	0.9371	1.2714	0
02/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1692.9800	1467.6000	1.6930	1.4676	0
02/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	962.7000	1301.2900	0.9627	1.3013	0
02/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1659.0700	1437.9700	1.6591	1.4380	0
02/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1362.2600	1756.9500	1.3623	1.7570	0
02/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1234.6200	1069.6200	1.2346	1.0696	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4697.5700	5245.4200	4.6976	5.2454	0
02/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	159.4600	147.6200	0.1595	0.1476	0
02/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5992.2900	6549.7400	5.9923	6.5497	0
02/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	72.2600	70.0200	0.0723	0.0700	0
02/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8504.3900	9065.2900	8.5044	9.0653	0
02/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	14.0200	15.2300	0.0140	0.0152	0
02/01/2024	R248 On 02-May-24			Bond Future	12.3771	12.2786	73.9747	74.5467	13,880
02/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	623.4100	768.7000	0.6234	0.7687	0
02/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6665.0800	6238.3700	6.6651	6.2384	0
02/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	701.3000	858.5800	0.7013	0.8586	0
02/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6346.9900	5932.2700	6.3470	5.9323	0
02/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	714.9600	874.2700	0.7150	0.8743	0
02/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6294.9900	5882.3000	6.2950	5.8823	0
02/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	728.6700	890.0100	0.7287	0.8900	0
02/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6243.1400	5832.4800	6.2431	5.8325	0
02/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2831.1900	3186.7800	2.8312	3.1868	0
02/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2699.4800	2483.0700	2.6995	2.4831	0
02/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5543.6700	6011.0300	5.5437	6.0110	0
02/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	1268.4900	1163.8500	1.2685	1.1639	0
02/01/2024	R248 On 01-August-24			Bond Future	12.4781	12.3759	75.6148	76.1994	13,000
02/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	3126.0800	3447.5000	3.1261	3.4475	0
02/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	4150.0400	3886.8400	4.1500	3.8868	0
02/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	3154.9300	3477.9000	3.1549	3.4779	0
02/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	4120.7100	3859.0600	4.1207	3.8591	0
02/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3183.6700	3508.1800	3.1837	3.5082	0
02/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	4091.3500	3831.2400	4.0914	3.8312	0
02/01/2024	R248 On 07-November-24			Bond Future	12.6041	12.4978	72.9269	73.5248	0
02/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4829.3800	5201.3500	4.8294	5.2014	0
02/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3859.9000	3633.9300	3.8599	3.6339	0
02/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4860.9200	5234.0600	4.8609	5.2341	0
02/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3837.0100	3612.2100	3.8370	3.6122	0
02/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4892.2600	5266.5600	4.8923	5.2666	0
02/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3814.0000	3590.3600	3.8140	3.5904	0
02/01/2024	R248 On 06-February-25			Bond Future	12.7368	12.6262	74.4696	75.0798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4672.9200	5024.3200	4.6729	5.0243	0
02/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4819.7100	4560.8700	4.8197	4.5609	0
02/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0