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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	2025 On 01-February-24			Bond Future	175.9501	175.9831	175.9501	175.9831	0
01/02/2024	2025 On 02-May-24			Bond Future	179.8359	179.8700	179.8359	179.8700	9,015
01/02/2024	2025 On 01-August-24			Bond Future	181.9941	182.0289	181.9941	182.0289	0
01/02/2024	2025 On 07-November-24			Bond Future	186.2654	186.3002	186.2654	186.3002	75
01/02/2024	2029 On 01-February-24			Bond Future	128.8260	128.8143	128.8260	128.8143	0
01/02/2024	2029 On 02-May-24			Bond Future	130.3070	130.2953	130.3070	130.2953	7,165
01/02/2024	2029 On 01-August-24			Bond Future	133.1988	133.1865	133.1988	133.1865	728
01/02/2024	2029 On 07-November-24			Bond Future	134.9265	134.9137	134.9265	134.9137	66
01/02/2024	2029 On 06-February-25			Bond Future	137.8525	137.8390	137.8525	137.8390	0
01/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5452.5000	5438.9900	5.4525	5.4390	0
01/02/2024	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
01/02/2024	2030 On 01-February-24			Bond Future	9.7350	9.7506	92.3980	92.3318	0
01/02/2024	2030 On 01-February-24	9.57	Call	Bond Future	0.0000	0.2800	0.0000	0.0003	0
01/02/2024	2030 On 01-February-24	9.57	Put	Bond Future	702.5500	769.0400	0.7026	0.7690	0
01/02/2024	2030 On 01-February-24	9.89	Call	Bond Future	653.9600	592.0600	0.6540	0.5921	0
01/02/2024	2030 On 01-February-24	9.89	Put	Bond Future	0.0000	4.3100	0.0000	0.0043	0
01/02/2024	2030 On 01-February-24	9.93	Call	Bond Future	821.7800	756.7200	0.8218	0.7567	0
01/02/2024	2030 On 01-February-24	9.93	Put	Bond Future	0.0000	1.1500	0.0000	0.0012	0
01/02/2024	2030 On 01-February-24	10.00	Call	Bond Future	1114.5500	1048.4200	1.1146	1.0484	0
01/02/2024	2030 On 01-February-24	10.00	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
01/02/2024	2030 On 01-February-24	10.07	Call	Bond Future	1406.1500	1339.9400	1.4062	1.3399	0
01/02/2024	2030 On 01-February-24	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	10.16	Call	Bond Future	1779.3600	1713.1500	1.7794	1.7132	0
01/02/2024	2030 On 01-February-24	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	10.39	Call	Bond Future	2724.4700	2658.2600	2.7245	2.6583	0
01/02/2024	2030 On 01-February-24	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	11.00	Call	Bond Future	5171.9600	5105.7500	5.1720	5.1058	0
01/02/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	11.31	Call	Bond Future	6383.6700	6317.4600	6.3837	6.3175	0
01/02/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	11.35	Call	Bond Future	6538.4800	6472.2700	6.5385	6.4723	0
01/02/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	11.36	Call	Bond Future	6577.1200	6510.9100	6.5771	6.5109	0
01/02/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	11.37	Call	Bond Future	6615.7500	6549.5400	6.6158	6.5495	0
01/02/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	11.75	Call	Bond Future	8067.4400	8001.2300	8.0674	8.0012	0
01/02/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	11.85	Call	Bond Future	8444.3100	8378.1000	8.4443	8.3781	0
01/02/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	11.86	Call	Bond Future	8481.8800	8415.6700	8.4819	8.4157	0
01/02/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 01-February-24	12.10	Call	Bond Future	9377.2600	9311.0500	9.3773	9.3111	0
01/02/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2030 On 02-May-24			Bond Future	9.7478	9.8012	94.5673	94.3481	132,425

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	1049.9200	958.9400	1.0499	0.9589	1,000
01/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1411.8900	1540.0400	1.4119	1.5400	0
01/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1365.0400	1256.6900	1.3650	1.2567	0
01/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1109.8900	1220.6700	1.1099	1.2207	0
01/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1387.8300	1278.3300	1.3878	1.2783	0
01/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1091.7200	1201.3500	1.0917	1.2014	0
01/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1410.8300	1300.1700	1.4108	1.3002	0
01/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1073.7800	1182.2500	1.0738	1.1823	0
01/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	2277.9200	2131.9000	2.2779	2.1319	1,000
01/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	602.5100	675.6200	0.6025	0.6756	0
01/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3749.8000	3567.8100	3.7498	3.5678	500
01/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	248.8700	286.0100	0.2489	0.2860	0
01/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	4446.0300	4253.5800	4.4460	4.2536	1,080
01/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	165.6600	192.3400	0.1657	0.1923	0
01/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	5522.4100	5319.0700	5.5224	5.3191	500
01/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	88.7800	104.5700	0.0888	0.1046	0
01/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	8504.1500	8287.9900	8.5042	8.2880	0
01/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.9800	15.9500	0.0130	0.0160	1,000
01/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	10079.4800	9861.1900	10.0795	9.8612	0
01/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.0700	3.9100	0.0031	0.0039	1,080
01/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12761.4300	12542.3600	12.7614	12.5424	0
01/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1600	0.2200	0.0002	0.0002	500
01/02/2024	2030 On 01-August-24			Bond Future	9.7979	9.8544	92.6376	92.4135	0
01/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	3119.3500	2968.7600	3.1194	2.9688	0
01/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	882.4700	956.0200	0.8825	0.9560	0
01/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	3147.5100	2996.2600	3.1475	2.9963	0
01/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	872.1400	945.0300	0.8721	0.9450	0
01/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	3175.7700	3023.8600	3.1758	3.0239	0
01/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	861.9200	934.1500	0.8619	0.9342	0
01/02/2024	2030 On 07-November-24			Bond Future	9.8609	9.9211	94.7868	94.5570	1,652
01/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	4267.1500	4104.5900	4.2672	4.1046	0
01/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	984.2800	1051.4700	0.9843	1.0515	0
01/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	4294.9900	4131.9500	4.2950	4.1320	0
01/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	975.6100	1042.3200	0.9756	1.0423	0

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01/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	4322.8700	4159.3700	4.3229	4.1594	0
01/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	967.0100	1033.2600	0.9670	1.0333	0
01/02/2024	2030 On 06-February-25			Bond Future	9.9298	9.9940	92.8094	92.5744	0
01/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	4049.9700	3894.5200	4.0500	3.8945	0
01/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1346.6000	1426.1800	1.3466	1.4262	0
01/02/2024	2032 On 01-February-24			Bond Future	10.6000	10.6259	90.2720	90.1447	0
01/02/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	10.01	Put	Bond Future	2965.7200	3093.1000	2.9657	3.0931	0
01/02/2024	2032 On 01-February-24	10.59	Call	Bond Future	0.0000	81.6100	0.0000	0.0816	0
01/02/2024	2032 On 01-February-24	10.59	Put	Bond Future	49.2100	258.2000	0.0492	0.2582	0
01/02/2024	2032 On 01-February-24	10.67	Call	Bond Future	343.4500	289.3100	0.3435	0.2893	0
01/02/2024	2032 On 01-February-24	10.67	Put	Bond Future	0.0000	73.2400	0.0000	0.0732	0
01/02/2024	2032 On 01-February-24	10.76	Call	Bond Future	782.4600	664.5400	0.7825	0.6645	0
01/02/2024	2032 On 01-February-24	10.76	Put	Bond Future	0.0000	9.4600	0.0000	0.0095	0
01/02/2024	2032 On 01-February-24	10.78	Call	Bond Future	879.6200	757.7100	0.8796	0.7577	0
01/02/2024	2032 On 01-February-24	10.78	Put	Bond Future	0.0000	5.4700	0.0000	0.0055	0
01/02/2024	2032 On 01-February-24	10.85	Call	Bond Future	1218.5900	1091.8300	1.2186	1.0918	0
01/02/2024	2032 On 01-February-24	10.85	Put	Bond Future	0.0000	0.6200	0.0000	0.0006	0
01/02/2024	2032 On 01-February-24	10.90	Call	Bond Future	1459.6600	1332.3800	1.4597	1.3324	0
01/02/2024	2032 On 01-February-24	10.90	Put	Bond Future	0.0000	0.1000	0.0000	0.0001	0
01/02/2024	2032 On 01-February-24	11.09	Call	Bond Future	2367.7400	2240.3600	2.3677	2.2404	0
01/02/2024	2032 On 01-February-24	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	11.33	Call	Bond Future	3497.0200	3369.6400	3.4970	3.3696	0
01/02/2024	2032 On 01-February-24	11.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	11.35	Call	Bond Future	3590.2400	3462.8600	3.5902	3.4629	0
01/02/2024	2032 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	11.55	Call	Bond Future	4515.0600	4387.6800	4.5151	4.3877	0
01/02/2024	2032 On 01-February-24	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	11.75	Call	Bond Future	5426.5800	5299.2000	5.4266	5.2992	0
01/02/2024	2032 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	11.83	Call	Bond Future	5787.5100	5660.1300	5.7875	5.6601	0
01/02/2024	2032 On 01-February-24	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	11.84	Call	Bond Future	5832.4800	5705.1000	5.8325	5.7051	0
01/02/2024	2032 On 01-February-24	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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01/02/2024	2032 On 01-February-24	11.85	Call	Bond Future	5877.4200	5750.0400	5.8774	5.7500	0
01/02/2024	2032 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	12.00	Call	Bond Future	6547.6100	6420.2300	6.5476	6.4202	0
01/02/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	12.50	Call	Bond Future	8729.9900	8602.6100	8.7300	8.6026	0
01/02/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	12.62	Call	Bond Future	9242.2000	9114.8200	9.2422	9.1148	0
01/02/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 01-February-24	12.73	Call	Bond Future	9707.8600	9580.4800	9.7079	9.5805	0
01/02/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2032 On 02-May-24			Bond Future	10.6298	10.7039	88.3081	87.9516	151,086
01/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	912.0000	794.1400	0.9120	0.7941	1,000
01/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2225.6000	2464.2600	2.2256	2.4643	0
01/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	1287.5300	1137.4600	1.2875	1.1375	0
01/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	1721.9800	1928.4300	1.7220	1.9284	0
01/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	1310.8500	1158.9600	1.3109	1.1590	0
01/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	1696.7800	1901.4100	1.6968	1.9014	0
01/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	1334.5700	1180.8600	1.3346	1.1809	0
01/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	1672.0300	1874.8400	1.6720	1.8748	0
01/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	1358.3600	1202.8300	1.3584	1.2028	500
01/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	1647.3700	1848.3600	1.6474	1.8484	0
01/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	1406.6200	1247.4600	1.4066	1.2475	500
01/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1598.8500	1796.2100	1.5989	1.7962	0
01/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1557.1400	1387.1100	1.5571	1.3871	1,550
01/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1459.8500	1646.3400	1.4599	1.6463	0
01/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	2148.2600	1941.4200	2.1483	1.9414	1,000
01/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1047.3300	1197.0100	1.0473	1.1970	0
01/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2896.5200	2653.6600	2.8965	2.6537	500
01/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	713.4000	827.0600	0.7134	0.8271	0
01/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	3320.9800	3061.7200	3.3210	3.0617	0
01/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	580.2200	677.4800	0.5802	0.6775	500
01/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3838.4500	3562.2400	3.8385	3.5622	1,550
01/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	453.0700	533.3800	0.4531	0.5334	0
01/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	5653.1300	5336.9200	5.6531	5.3369	0

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01/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	194.0700	234.3800	0.1941	0.2344	500
01/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	10134.0900	9783.4300	10.1341	9.7834	0
01/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	21.1200	26.9800	0.0211	0.0270	1,000
01/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	11261.7200	10908.1100	11.2617	10.9081	0
01/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	9.4600	12.3700	0.0095	0.0124	500
01/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11938.8500	11584.1800	11.9389	11.5842	0
01/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	5.6500	7.5000	0.0057	0.0075	1,550
01/02/2024	2032 On 01-August-24			Bond Future	10.7072	10.7848	90.2464	89.8819	0
01/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	3358.8800	3132.8500	3.3589	3.1329	0
01/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1396.8500	1535.3600	1.3969	1.5354	0
01/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	3389.8500	3162.7400	3.3899	3.1627	0
01/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1382.1100	1519.5400	1.3821	1.5195	0
01/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	3420.9400	3192.7500	3.4209	3.1928	0
01/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1367.5200	1503.8700	1.3675	1.5039	0
01/02/2024	2032 On 07-November-24			Bond Future	10.8070	10.8888	88.1736	87.8003	1,525
01/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4563.1500	4318.6700	4.5632	4.3187	0
01/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1593.7200	1722.5900	1.5937	1.7226	0
01/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4594.2900	4349.0100	4.5943	4.3490	0
01/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1581.0700	1709.1400	1.5811	1.7091	0
01/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4625.5000	4379.4100	4.6255	4.3794	0
01/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1568.5300	1695.7900	1.5685	1.6958	0
01/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	5099.6700	4842.0000	5.0997	4.8420	1,615
01/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1389.8300	1505.5100	1.3898	1.5055	0
01/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	11029.1300	10686.8100	11.0291	10.6868	0
01/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	280.9600	311.9900	0.2810	0.3120	1,615
01/02/2024	2032 On 06-February-25			Bond Future	10.9102	10.9961	90.0634	89.6816	0
01/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4955.9700	4694.9200	4.9560	4.6949	0
01/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1440.4100	1561.0800	1.4404	1.5611	0
01/02/2024	2033 On 01-February-24			Bond Future	122.3950	122.4604	122.3950	122.4604	0
01/02/2024	2033 On 02-May-24			Bond Future	123.6327	123.6998	123.6327	123.6998	2,042
01/02/2024	2033 On 01-August-24			Bond Future	126.3765	126.4448	126.3765	126.4448	5,737
01/02/2024	2033 On 07-November-24			Bond Future	127.8475	127.9172	127.8475	127.9172	0
01/02/2024	2033 On 06-February-25			Bond Future	130.6202	130.6910	130.6202	130.6910	0
01/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5680.1500	5750.9600	5.6802	5.7510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2037 On 01-February-24			Bond Future	11.8400	11.8512	78.2624	78.2012	0
01/02/2024	2037 On 01-February-24	12.09	Call	Bond Future	1352.3300	1297.1000	1.3523	1.2971	0
01/02/2024	2037 On 01-February-24	12.09	Put	Bond Future	0.0000	6.0400	0.0000	0.0060	0
01/02/2024	2037 On 01-February-24	12.31	Call	Bond Future	2514.2700	2453.0100	2.5143	2.4530	0
01/02/2024	2037 On 01-February-24	12.31	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/02/2024	2037 On 01-February-24	12.32	Call	Bond Future	2566.4700	2505.2100	2.5665	2.5052	0
01/02/2024	2037 On 01-February-24	12.32	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/02/2024	2037 On 01-February-24	12.33	Call	Bond Future	2618.6200	2557.3600	2.6186	2.5574	0
01/02/2024	2037 On 01-February-24	12.33	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/02/2024	2037 On 01-February-24	12.93	Call	Bond Future	5653.1500	5591.8800	5.6532	5.5919	0
01/02/2024	2037 On 01-February-24	12.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2037 On 01-February-24	13.93	Call	Bond Future	10322.7900	10261.5200	10.3228	10.2615	0
01/02/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2037 On 02-May-24			Bond Future	11.8941	11.9576	80.2520	79.9089	83,757
01/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	719.9800	635.0800	0.7200	0.6351	0
01/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3294.3300	3552.5300	3.2943	3.5525	0
01/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	736.6400	650.2600	0.7366	0.6503	0
01/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3254.2400	3510.9600	3.2542	3.5110	0
01/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	753.5600	665.6800	0.7536	0.6657	0
01/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3214.4600	3469.6800	3.2145	3.4697	0
01/02/2024	2037 On 01-August-24			Bond Future	12.0036	12.0697	77.7577	77.4069	72,241
01/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2872.9400	2692.8200	2.8729	2.6928	0
01/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2414.7600	2585.4300	2.4148	2.5854	0
01/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2903.0100	2721.7900	2.9030	2.7218	0
01/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2392.0600	2561.6300	2.3921	2.5616	0
01/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2933.4400	2751.1100	2.9334	2.7511	1,383
01/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2369.7700	2538.2300	2.3698	2.5382	0
01/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6716.0200	6441.6900	6.7160	6.4417	0
01/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	848.2800	924.7400	0.8483	0.9247	1,383
01/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	9306.8800	9000.6700	9.3069	9.0007	0
01/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	447.7000	492.2800	0.4477	0.4923	1,383
01/02/2024	2037 On 07-November-24			Bond Future	12.1269	12.1958	79.5610	79.2017	9,175
01/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4612.0100	4395.5500	4.6120	4.3956	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2344.3500	2487.1800	2.3444	2.4872	0
01/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4644.5300	4427.2700	4.6445	4.4273	0
01/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2326.8200	2468.8500	2.3268	2.4689	0
01/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4677.3900	4459.3300	4.6774	4.4593	0
01/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2309.6700	2450.9000	2.3097	2.4509	0
01/02/2024	2037 On 06-February-25			Bond Future	12.2519	12.3237	77.0057	76.6385	0
01/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	5312.2800	5089.6400	5.3123	5.0896	0
01/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2767.2600	2911.8700	2.7673	2.9119	0
01/02/2024	2038 On 01-February-24			Bond Future	131.7634	131.7807	131.7634	131.7807	0
01/02/2024	2038 On 02-May-24			Bond Future	134.6734	134.6913	134.6734	134.6913	5,213
01/02/2024	2038 On 01-August-24			Bond Future	135.6001	135.6186	135.6001	135.6186	0
01/02/2024	2038 On 07-November-24			Bond Future	138.7821	138.8004	138.7821	138.8004	0
01/02/2024	2038 On 06-February-25			Bond Future	139.6768	139.6958	139.6768	139.6958	0
01/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4446.8100	4465.7500	4.4468	4.4658	0
01/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2040 On 01-February-24			Bond Future	12.1750	12.1913	78.0095	77.9162	0
01/02/2024	2040 On 01-February-24	12.30	Call	Bond Future	713.3500	690.7500	0.7134	0.6908	0
01/02/2024	2040 On 01-February-24	12.30	Put	Bond Future	0.0000	70.7100	0.0000	0.0707	0
01/02/2024	2040 On 01-February-24	12.33	Call	Bond Future	883.0300	833.8500	0.8830	0.8339	0
01/02/2024	2040 On 01-February-24	12.33	Put	Bond Future	0.0000	44.1300	0.0000	0.0441	0
01/02/2024	2040 On 01-February-24	12.34	Call	Bond Future	939.4600	883.5000	0.9395	0.8835	0
01/02/2024	2040 On 01-February-24	12.34	Put	Bond Future	0.0000	37.3500	0.0000	0.0374	0
01/02/2024	2040 On 01-February-24	12.35	Call	Bond Future	995.8300	933.9700	0.9958	0.9340	0
01/02/2024	2040 On 01-February-24	12.35	Put	Bond Future	0.0000	31.4500	0.0000	0.0315	0
01/02/2024	2040 On 01-February-24	12.90	Call	Bond Future	3998.8300	3905.5200	3.9988	3.9055	0
01/02/2024	2040 On 01-February-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2040 On 01-February-24	13.90	Call	Bond Future	9002.8000	8909.4900	9.0028	8.9095	0
01/02/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2040 On 02-May-24			Bond Future	12.2504	12.3035	79.9188	79.6176	136,340
01/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	500.2700	447.5300	0.5003	0.4475	0
01/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4336.5000	4584.9600	4.3365	4.5850	0
01/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	513.3200	459.4900	0.5133	0.4595	0
01/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4288.3600	4535.7300	4.2884	4.5357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	526.7200	471.7800	0.5267	0.4718	0
01/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4240.6500	4486.9100	4.2407	4.4869	0
01/02/2024	2040 On 01-August-24			Bond Future	12.3664	12.4217	77.1669	76.8589	2,992
01/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2591.0300	2446.5000	2.5910	2.4465	0
01/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	2851.0400	3014.4900	2.8510	3.0145	0
01/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2620.3900	2474.8500	2.6204	2.4749	0
01/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	2824.2700	2986.7100	2.8243	2.9867	0
01/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2650.1200	2503.5600	2.6501	2.5036	0
01/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	2797.9400	2959.3600	2.7979	2.9594	0
01/02/2024	2040 On 07-November-24			Bond Future	12.4960	12.5536	78.9563	78.6408	8,677
01/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4577.2100	4395.0100	4.5772	4.3950	0
01/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2724.5500	2857.8100	2.7246	2.8578	0
01/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4610.2600	4427.3500	4.6103	4.4274	0
01/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2704.7900	2837.3400	2.7048	2.8373	0
01/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4643.4000	4459.7800	4.6434	4.4598	0
01/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2685.1800	2817.0200	2.6852	2.8170	0
01/02/2024	2040 On 06-February-25			Bond Future	12.6267	12.6868	76.1372	75.8147	0
01/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4980.4800	4796.5900	4.9805	4.7966	0
01/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3268.6600	3407.2400	3.2687	3.4072	0
01/02/2024	2044 On 01-February-24			Bond Future	12.2900	12.2862	73.9928	74.0146	0
01/02/2024	2044 On 01-February-24	12.27	Call	Bond Future	0.0000	235.0100	0.0000	0.2350	0
01/02/2024	2044 On 01-February-24	12.27	Put	Bond Future	115.3400	328.5700	0.1153	0.3286	0
01/02/2024	2044 On 01-February-24	12.28	Call	Bond Future	0.0000	261.6300	0.0000	0.2616	0
01/02/2024	2044 On 01-February-24	12.28	Put	Bond Future	57.6300	297.4800	0.0576	0.2975	0
01/02/2024	2044 On 01-February-24	12.29	Call	Bond Future	0.0000	290.1100	0.0000	0.2901	0
01/02/2024	2044 On 01-February-24	12.29	Put	Bond Future	0.0000	268.3300	0.0000	0.2683	0
01/02/2024	2044 On 01-February-24	13.00	Call	Bond Future	3906.6800	3928.4600	3.9067	3.9285	0
01/02/2024	2044 On 01-February-24	13.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2044 On 01-February-24	13.25	Call	Bond Future	5199.7600	5221.5400	5.1998	5.2215	0
01/02/2024	2044 On 01-February-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2044 On 02-May-24			Bond Future	12.3525	12.3952	75.8740	75.6309	81,797
01/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	419.5200	383.0700	0.4195	0.3831	0
01/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	4618.3400	4825.0500	4.6183	4.8251	0
01/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	431.2800	394.0000	0.4313	0.3940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	4567.5800	4773.4600	4.5676	4.7735	0
01/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	443.3700	405.2500	0.4434	0.4053	0
01/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	4517.2300	4722.2700	4.5172	4.7223	0
01/02/2024	2044 On 01-August-24			Bond Future	12.4654	12.5098	73.1584	72.9098	26,240
01/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	2249.9400	2145.3300	2.2499	2.1453	0
01/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3303.4400	3447.4600	3.3034	3.4475	0
01/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	2277.2900	2171.8600	2.2773	2.1719	0
01/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3273.3200	3416.5200	3.2733	3.4165	0
01/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	2305.0200	2198.7600	2.3050	2.1988	0
01/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3243.6400	3386.0100	3.2436	3.3860	0
01/02/2024	2044 On 07-November-24			Bond Future	12.5908	12.6370	74.8548	74.6001	0
01/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	4532.4300	4388.1300	4.5324	4.3881	0
01/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	2857.7800	2968.2200	2.8578	2.9682	0
01/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	4565.1600	4420.2800	4.5652	4.4203	0
01/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	2837.4400	2947.3000	2.8374	2.9473	0
01/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4597.9500	4452.5100	4.5980	4.4525	0
01/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2817.2300	2926.5300	2.8172	2.9265	0
01/02/2024	2044 On 06-February-25			Bond Future	12.7169	12.7650	72.0731	71.8126	0
01/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4993.9100	4846.9200	4.9939	4.8469	0
01/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3379.9500	3493.4300	3.3800	3.4934	0
01/02/2024	2046 On 01-February-24			Bond Future	115.8018	115.5532	115.8018	115.5532	0
01/02/2024	2046 On 02-May-24			Bond Future	116.2159	115.9620	116.2159	115.9620	16,158
01/02/2024	2046 On 01-August-24			Bond Future	118.7948	118.5349	118.7948	118.5349	0
01/02/2024	2046 On 07-November-24			Bond Future	119.3848	119.1188	119.3848	119.1188	0
01/02/2024	2046 On 06-February-25			Bond Future	121.9729	121.7008	121.9729	121.7008	0
01/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7962.8700	7690.7800	7.9629	7.6908	0
01/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	2050 On 01-February-24			Bond Future	115.2562	115.2713	115.2562	115.2713	0
01/02/2024	2050 On 02-May-24			Bond Future	117.8016	117.8173	117.8016	117.8173	14,107
01/02/2024	2050 On 01-August-24			Bond Future	118.1192	118.1352	118.1192	118.1352	0
01/02/2024	2050 On 07-November-24			Bond Future	120.8908	120.9069	120.8908	120.9069	0
01/02/2024	2050 On 06-February-25			Bond Future	121.1552	121.1718	121.1552	121.1718	0
01/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5555.1600	5571.7800	5.5552	5.5718	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	AL37 On 01-February-24			Index Future	946.2820	945.6130	946.2820	945.6130	0
01/02/2024	AL37 On 02-May-24			Index Future	968.4900	966.2630	968.4900	966.2630	0
01/02/2024	AL37 On 01-August-24			Index Future	989.7530	987.4750	989.7530	987.4750	0
01/02/2024	AL37 On 07-November-24			Index Future	1012.7450	1010.4110	1012.7450	1,010.4110	0
01/02/2024	AL37 On 06-February-25			Index Future	1034.4980	1032.1100	1034.4980	1,032.1100	0
01/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1094.9020	1096.3570	1,094.9020	0
01/02/2024	AL7T On 02-May-24			Index Future	1123.0480	1118.8120	1123.0480	1,118.8120	0
01/02/2024	AL7T On 01-August-24			Index Future	1147.7040	1143.3730	1147.7040	1,143.3730	0
01/02/2024	AL7T On 07-November-24			Index Future	1174.3660	1169.9300	1174.3660	1,169.9300	0
01/02/2024	AL7T On 06-February-25			Index Future	1199.5910	1195.0550	1199.5910	1,195.0550	0
01/02/2024	ALBI On 01-February-24			Index Future	948.6240	947.8790	948.6240	947.8790	0
01/02/2024	ALBI On 02-May-24			Index Future	971.5710	968.5780	971.5710	968.5780	94
01/02/2024	ALBI On 01-August-24			Index Future	992.9010	989.8410	992.9010	989.8410	0
01/02/2024	ALBI On 07-November-24			Index Future	1015.9670	1012.8320	1015.9670	1,012.8320	0
01/02/2024	ALBI On 06-February-25			Index Future	1037.7890	1034.5830	1037.7890	1,034.5830	0
01/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	ES33 On 01-February-24			Bond Future	12.1950	12.2065	76.7998	76.7475	0
01/02/2024	ES33 On 02-May-24			Bond Future	12.2723	12.3365	74.9304	74.6444	0
01/02/2024	ES33 On 01-August-24			Bond Future	12.4034	12.4703	76.5931	76.3005	0
01/02/2024	ES33 On 07-November-24			Bond Future	12.5666	12.6369	74.5868	74.2870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	ES33 On 06-February-25			Bond Future	12.7346	12.8083	76.2016	75.8951	0
01/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2470.0300	2163.4800	2.4700	2.1635	0
01/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	ES42 On 01-February-24			Bond Future	12.7350	12.7464	72.6371	72.5768	0
01/02/2024	ES42 On 02-May-24			Bond Future	12.8236	12.8718	70.1686	69.9174	0
01/02/2024	ES42 On 01-August-24			Bond Future	12.9482	12.9983	71.7251	71.4682	0
01/02/2024	ES42 On 07-November-24			Bond Future	13.0982	13.1506	69.1386	68.8754	0
01/02/2024	ES42 On 06-February-25			Bond Future	13.2450	13.2996	70.6336	70.3644	0
01/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2240.0800	1970.8900	2.2401	1.9709	0
01/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 01-February-24			GOVI	935.0220	934.2820	935.0220	934.2820	0
01/02/2024	GOVI On 01-February-24	879.98	Call	GOVI	550420.0000	543020.0000	55.0420	54.3020	0
01/02/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 01-February-24	879.99	Call	GOVI	550320.0000	542920.0000	55.0320	54.2920	0
01/02/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 01-February-24	880.00	Call	GOVI	550220.0000	542820.0000	55.0220	54.2820	0
01/02/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 02-May-24			GOVI	957.6560	954.6840	957.6560	954.6840	723
01/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	66860.0000	37140.0000	6.6860	3.7140	0
01/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	66760.0000	37040.0000	6.6760	3.7040	0
01/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	66660.0000	36940.0000	6.6660	3.6940	0
01/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 01-August-24			GOVI	978.6810	975.6420	978.6810	975.6420	0
01/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	353110.0000	322720.0000	35.3110	32.2720	0
01/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	353010.0000	322620.0000	35.3010	32.2620	0
01/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	352910.0000	322520.0000	35.2910	32.2520	0
01/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 07-November-24			GOVI	1001.4170	998.3030	1001.4170	998.3030	0
01/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	526370.0000	495230.0000	52.6370	49.5230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	526270.0000	495130.0000	52.6270	49.5130	0
01/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	526170.0000	495030.0000	52.6170	49.5030	0
01/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GOVI On 06-February-25			GOVI	1022.9260	1019.7420	1022.9260	1,019.7420	0
01/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	509260.0000	477420.0000	50.9260	47.7420	0
01/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.1220	346.3510	346.1220	0
01/02/2024	IGOV On 02-May-24			Index Future	354.0100	353.7670	354.0100	353.7670	590
01/02/2024	IGOV On 01-August-24			Index Future	361.8660	361.6170	361.8660	361.6170	0
01/02/2024	IGOV On 07-November-24			Index Future	370.3620	370.1060	370.3620	370.1060	0
01/02/2024	IGOV On 06-February-25			Index Future	378.3970	378.1340	378.3970	378.1340	0
01/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3480	8.3480	91.6520	91.6520	0
01/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
01/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
01/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1480	8.1520	91.8520	91.8480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1500	8.1500	91.8500	91.8500	0
01/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9390	7.9410	92.0610	92.0590	0
01/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5880	7.5900	92.4120	92.4100	0
01/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5400	7.5400	92.4600	92.4600	0
01/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3500	7.3500	92.6500	92.6500	0
01/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.3900	7.3900	92.6100	92.6100	0
01/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4500	7.4500	92.5500	92.5500	0
01/02/2024	R035 On 01-February-24			Bond Future	11.4000	11.4212	88.2338	88.1173	0
01/02/2024	R035 On 01-February-24	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R035 On 01-February-24	10.62	Put	Bond Future	4452.0200	4568.5400	4.4520	4.5685	0
01/02/2024	R035 On 01-February-24	11.12	Call	Bond Future	0.0000	1.2100	0.0000	0.0012	0
01/02/2024	R035 On 01-February-24	11.12	Put	Bond Future	1561.7200	1679.4500	1.5617	1.6795	0
01/02/2024	R035 On 01-February-24	12.18	Call	Bond Future	4146.6300	4030.1100	4.1466	4.0301	0
01/02/2024	R035 On 01-February-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R035 On 01-February-24	12.19	Call	Bond Future	4197.9200	4081.4000	4.1979	4.0814	0
01/02/2024	R035 On 01-February-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R035 On 01-February-24	12.20	Call	Bond Future	4249.1500	4132.6300	4.2492	4.1326	0
01/02/2024	R035 On 01-February-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R035 On 01-February-24	13.46	Call	Bond Future	10351.0700	10234.5500	10.3511	10.2346	0
01/02/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R035 On 02-May-24			Bond Future	11.4412	11.5152	85.9315	85.5306	163,560
01/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	1122.0300	983.7400	1.1220	0.9837	0
01/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2502.9600	2765.5600	2.5030	2.7656	0
01/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	1144.7600	1004.5300	1.1448	1.0045	0
01/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2470.1200	2730.7800	2.4701	2.7308	0
01/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	1167.6000	1025.4100	1.1676	1.0254	0
01/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2437.4500	2696.1500	2.4375	2.6962	0
01/02/2024	R035 On 01-August-24			Bond Future	11.5340	11.6111	87.8179	87.4080	0
01/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	3376.2500	3144.2400	3.3763	3.1442	0
01/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2025.4200	2203.2900	2.0254	2.2033	0
01/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	3408.7200	3175.4600	3.4087	3.1755	0
01/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2005.7300	2182.3500	2.0057	2.1824	0
01/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	3441.5500	3207.0600	3.4416	3.2071	0
01/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	1986.4400	2161.8300	1.9864	2.1618	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R035 On 07-November-24			Bond Future	11.6540	11.7346	85.3407	84.9210	19,854
01/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4763.8100	4502.9800	4.7638	4.5030	0
01/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2126.5900	2285.5100	2.1266	2.2855	0
01/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4797.2600	4535.4900	4.7973	4.5355	0
01/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2110.0800	2268.0600	2.1101	2.2681	0
01/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4830.7900	4568.0800	4.8308	4.5681	0
01/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2093.6900	2250.7300	2.0937	2.2507	0
01/02/2024	R035 On 06-February-25			Bond Future	11.7776	11.8618	87.1703	86.7412	0
01/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	5257.1000	4981.9400	5.2571	4.9819	0
01/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2107.9500	2261.8600	2.1080	2.2619	0
01/02/2024	R053 On 01-February-24			Bond Future	12.2150	12.2312	99.3837	99.2609	0
01/02/2024	R053 On 01-February-24	12.92	Call	Bond Future	5086.8300	4964.0200	5.0868	4.9640	0
01/02/2024	R053 On 01-February-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R053 On 01-February-24	12.93	Call	Bond Future	5155.3500	5032.5400	5.1554	5.0325	0
01/02/2024	R053 On 01-February-24	12.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R053 On 01-February-24	12.94	Call	Bond Future	5223.7800	5100.9700	5.2238	5.1010	0
01/02/2024	R053 On 01-February-24	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R053 On 02-May-24			Bond Future	12.2829	12.3361	95.9618	95.5644	5,189
01/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	6163.8300	5867.0800	6.1638	5.8671	0
01/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	913.3600	1014.0600	0.9134	1.0141	0
01/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	6218.1900	5920.3200	6.2182	5.9203	0
01/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	900.2000	999.7800	0.9002	0.9998	0
01/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	6272.5000	5973.5000	6.2725	5.9735	0
01/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	887.0900	985.5400	0.8871	0.9855	0
01/02/2024	R053 On 01-August-24			Bond Future	12.3878	12.4430	98.0680	97.6616	0
01/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	7055.6700	6775.5400	7.0557	6.7755	0
01/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1851.8100	1978.0900	1.8518	1.9781	0
01/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	7105.1500	6824.1100	7.1052	6.8241	0
01/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1834.8300	1960.2000	1.8348	1.9602	0
01/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	7154.6900	6872.7600	7.1547	6.8728	0
01/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1818.0100	1942.4900	1.8180	1.9425	0
01/02/2024	R053 On 07-November-24			Bond Future	12.5130	12.5707	94.4712	94.0550	0
01/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5849.8800	5615.5100	5.8499	5.6155	0
01/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3880.9300	4062.7600	3.8809	4.0628	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5892.3600	5657.0500	5.8924	5.6571	0
01/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3853.7600	4034.6500	3.8538	4.0347	0
01/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5934.9300	5698.6900	5.9349	5.6987	0
01/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3826.7700	4006.7300	3.8268	4.0067	0
01/02/2024	R053 On 06-February-25			Bond Future	12.6366	12.6966	96.4946	96.0691	0
01/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	6609.0700	6368.1700	6.6091	6.3682	0
01/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4494.8000	4679.4100	4.4948	4.6794	0
01/02/2024	R186 On 01-February-24			Bond Future	8.6400	8.6449	105.9696	105.9570	0
01/02/2024	R186 On 01-February-24	9.50	Call	Bond Future	2181.7100	2169.0300	2.1817	2.1690	0
01/02/2024	R186 On 01-February-24	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R186 On 01-February-24	9.51	Call	Bond Future	2206.7400	2194.0600	2.2067	2.1941	0
01/02/2024	R186 On 01-February-24	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R186 On 01-February-24	9.52	Call	Bond Future	2231.7600	2219.0800	2.2318	2.2191	0
01/02/2024	R186 On 01-February-24	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R186 On 02-May-24			Bond Future	8.5752	8.6194	108.3755	108.2708	92,667
01/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	107.2500	93.7500	0.1073	0.0938	0
01/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1507.0200	1598.2700	1.5070	1.5983	0
01/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	111.1800	97.2700	0.1112	0.0973	0
01/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1486.8300	1577.6700	1.4868	1.5777	0
01/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	115.2300	100.9000	0.1152	0.1009	0
01/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1466.7600	1557.1800	1.4668	1.5572	0
01/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2744.6000	2648.2900	2.7446	2.6483	2,030
01/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	50.4400	58.8800	0.0504	0.0589	0
01/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	4227.5300	4124.9500	4.2275	4.1250	0
01/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	10.7700	12.9400	0.0108	0.0129	2,030
01/02/2024	R186 On 01-August-24			Bond Future	8.5336	8.5831	105.4461	105.3389	0
01/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	1020.3700	963.4000	1.0204	0.9634	0
01/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	703.7500	754.0100	0.7038	0.7540	0
01/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	1034.4400	977.0500	1.0344	0.9771	0
01/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	696.2400	746.0800	0.6962	0.7461	0
01/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	1048.2900	990.4900	1.0483	0.9905	0
01/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	688.5100	737.9400	0.6885	0.7379	0
01/02/2024	R186 On 07-November-24			Bond Future	8.5023	8.5592	107.8928	107.7826	44,477
01/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1811.3700	1739.7600	1.8114	1.7398	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	602.6000	641.1600	0.6026	0.6412	0
01/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1825.4500	1753.5800	1.8255	1.7536	0
01/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	597.5700	635.8700	0.5976	0.6359	0
01/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1839.9000	1767.7800	1.8399	1.7678	0
01/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	592.9200	630.9700	0.5929	0.6310	0
01/02/2024	R186 On 06-February-25			Bond Future	8.4755	8.5409	104.8904	104.7775	0
01/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1668.8700	1599.2900	1.6689	1.5993	0
01/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	717.5600	760.8900	0.7176	0.7609	0
01/02/2024	R202 On 01-February-24			Bond Future	259.0013	258.9318	259.0013	258.9318	0
01/02/2024	R202 On 02-May-24			Bond Future	264.6143	264.6509	264.6143	264.6509	4,858
01/02/2024	R202 On 01-August-24			Bond Future	265.4086	265.4458	265.4086	265.4458	0
01/02/2024	R202 On 07-November-24			Bond Future	271.6370	271.6738	271.6370	271.6738	6
01/02/2024	R202 On 06-February-25			Bond Future	272.3143	272.3525	272.3143	272.3525	0
01/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5524.3300	5562.4500	5.5243	5.5625	0
01/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R209 On 01-February-24			Bond Future	11.5450	11.5560	68.0515	67.9981	0
01/02/2024	R209 On 01-February-24	12.12	Call	Bond Future	2702.8900	2649.5000	2.7029	2.6495	0
01/02/2024	R209 On 01-February-24	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R209 On 01-February-24	12.13	Call	Bond Future	2748.5300	2695.1400	2.7485	2.6951	0
01/02/2024	R209 On 01-February-24	12.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R209 On 01-February-24	12.14	Call	Bond Future	2794.1100	2740.7200	2.7941	2.7407	0
01/02/2024	R209 On 01-February-24	12.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R209 On 02-May-24			Bond Future	11.5833	11.6466	66.6325	66.3303	13,247
01/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	682.2700	601.8900	0.6823	0.6019	0
01/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	2705.9500	2927.8400	2.7060	2.9278	0
01/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	697.9300	616.1800	0.6979	0.6162	0
01/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	2671.6500	2892.1700	2.6717	2.8922	0
01/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	713.7100	630.5700	0.7137	0.6306	0
01/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	2637.5300	2856.6600	2.6375	2.8567	0
01/02/2024	R209 On 01-August-24			Bond Future	11.6737	11.7393	68.0951	67.7861	1,690
01/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2536.6200	2375.7100	2.5366	2.3757	0
01/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2036.6600	2184.7700	2.0367	2.1848	0
01/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2563.5800	2401.6800	2.5636	2.4017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2016.8500	2163.9700	2.0169	2.1640	0
01/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2590.6800	2427.7800	2.5907	2.4278	0
01/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	1997.2200	2143.3400	1.9972	2.1433	0
01/02/2024	R209 On 07-November-24			Bond Future	11.7839	11.8522	66.5184	66.2019	5,237
01/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	4024.2300	3834.0600	4.0242	3.8341	0
01/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2082.4400	2208.7900	2.0824	2.2088	0
01/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	4053.1100	3862.2200	4.0531	3.8622	0
01/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2066.6900	2192.3200	2.0667	2.1923	0
01/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	4082.0500	3890.4400	4.0821	3.8904	0
01/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2051.0500	2175.9600	2.0511	2.1760	0
01/02/2024	R209 On 06-February-25			Bond Future	11.8939	11.9648	67.9441	67.6205	0
01/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4590.8600	4390.0000	4.5909	4.3900	0
01/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2154.7500	2277.4100	2.1548	2.2774	0
01/02/2024	R210 On 01-February-24			Bond Future	233.1477	233.0033	233.1477	233.0033	0
01/02/2024	R210 On 02-May-24			Bond Future	235.2300	234.9003	235.2300	234.9003	198
01/02/2024	R210 On 01-August-24			Bond Future	240.4501	240.1126	240.4501	240.1126	300
01/02/2024	R210 On 07-November-24			Bond Future	242.7619	242.4162	242.7619	242.4162	60
01/02/2024	R210 On 06-February-25			Bond Future	248.0256	247.6716	248.0256	247.6716	0
01/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8415.6000	8061.5800	8.4156	8.0616	0
01/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R213 On 01-February-24			Bond Future	10.2400	10.2659	87.0566	86.9422	0
01/02/2024	R213 On 01-February-24	11.70	Call	Bond Future	6165.0100	6050.5900	6.1650	6.0506	0
01/02/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R213 On 01-February-24	11.71	Call	Bond Future	6205.2400	6090.8200	6.2052	6.0908	0
01/02/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R213 On 01-February-24	11.72	Call	Bond Future	6245.4400	6131.0200	6.2454	6.1310	0
01/02/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R213 On 02-May-24			Bond Future	10.2757	10.3289	85.5128	85.2828	26,520
01/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	1352.3000	1245.4700	1.3523	1.2455	0
01/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1333.5300	1456.6500	1.3335	1.4567	0
01/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1375.3200	1267.3200	1.3753	1.2673	0
01/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1313.3200	1435.2700	1.3133	1.4353	0
01/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1398.3700	1289.2100	1.3984	1.2892	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1293.1600	1413.9500	1.2932	1.4140	0
01/02/2024	R213 On 01-August-24			Bond Future	10.3364	10.3923	87.3900	87.1548	0
01/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	3257.6400	3104.9800	3.2576	3.1050	0
01/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1087.2700	1169.8200	1.0873	1.1698	0
01/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	3286.7300	3133.3900	3.2867	3.1334	0
01/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1075.5900	1157.4600	1.0756	1.1575	0
01/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	3315.6800	3161.6800	3.3157	3.1617	0
01/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1063.8000	1145.0100	1.0638	1.1450	0
01/02/2024	R213 On 07-November-24			Bond Future	10.4254	10.4845	85.8573	85.6163	16,163
01/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	4357.5900	4193.2200	4.3576	4.1932	0
01/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1227.5100	1304.1400	1.2275	1.3041	0
01/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	4386.1700	4221.2800	4.3862	4.2213	0
01/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1217.1300	1293.2400	1.2171	1.2932	0
01/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	4415.0500	4249.6700	4.4151	4.2497	0
01/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1207.0800	1282.7000	1.2071	1.2827	0
01/02/2024	R213 On 06-February-25			Bond Future	10.5213	10.5837	87.6987	87.4522	0
01/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4560.7300	4393.4400	4.5607	4.3934	0
01/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1358.6500	1437.8700	1.3587	1.4379	0
01/02/2024	R214 On 01-February-24			Bond Future	12.0150	12.0262	63.2143	63.1596	0
01/02/2024	R214 On 01-February-24	12.14	Call	Bond Future	607.4000	605.8200	0.6074	0.6058	0
01/02/2024	R214 On 01-February-24	12.14	Put	Bond Future	0.0000	53.0400	0.0000	0.0530	0
01/02/2024	R214 On 01-February-24	12.15	Call	Bond Future	655.5800	646.2100	0.6556	0.6462	0
01/02/2024	R214 On 01-February-24	12.15	Put	Bond Future	0.0000	45.2500	0.0000	0.0453	0
01/02/2024	R214 On 01-February-24	12.16	Call	Bond Future	703.7100	687.5100	0.7037	0.6875	0
01/02/2024	R214 On 01-February-24	12.16	Put	Bond Future	0.0000	38.4200	0.0000	0.0384	0
01/02/2024	R214 On 02-May-24			Bond Future	12.0717	12.1195	61.4663	61.2351	20,992
01/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	464.1100	420.9500	0.4641	0.4210	0
01/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3554.2000	3742.2400	3.5542	3.7422	0
01/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	476.0500	432.0100	0.4761	0.4320	0
01/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3513.7000	3700.8600	3.5137	3.7009	0
01/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	488.2100	443.2800	0.4882	0.4433	0
01/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3473.4800	3659.7500	3.4735	3.6598	0
01/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1758.8000	1646.4300	1.7588	1.6464	10,000
01/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1524.9400	1643.7700	1.5249	1.6438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1813.0300	1698.5100	1.8130	1.6985	5,610
01/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1482.6600	1599.3400	1.4827	1.5993	0
01/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	4190.9800	4012.6600	4.1910	4.0127	0
01/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	496.6700	549.5500	0.4967	0.5496	15,610
01/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	6622.6900	6414.2600	6.6227	6.4143	0
01/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	175.9400	198.7100	0.1759	0.1987	15,610
01/02/2024	R214 On 01-August-24			Bond Future	12.1646	12.2140	62.8156	62.5792	0
01/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	2305.4100	2191.4500	2.3054	2.1915	0
01/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2327.5900	2450.0600	2.3276	2.4501	0
01/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	2331.1900	2216.4400	2.3312	2.2164	0
01/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2305.3700	2427.0500	2.3054	2.4271	0
01/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	2357.2600	2241.7400	2.3573	2.2417	0
01/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2283.5000	2404.4100	2.2835	2.4044	0
01/02/2024	R214 On 07-November-24			Bond Future	12.2801	12.3314	60.9665	60.7244	0
01/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3827.5700	3688.5900	3.8276	3.6886	0
01/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2343.1900	2446.3600	2.3432	2.4464	0
01/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3855.8400	3716.3000	3.8558	3.7163	0
01/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2325.9900	2428.6000	2.3260	2.4286	0
01/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3884.1900	3744.0900	3.8842	3.7441	0
01/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2308.9100	2410.9600	2.3089	2.4110	0
01/02/2024	R214 On 06-February-25			Bond Future	12.3967	12.4500	62.2735	62.0259	0
01/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	4215.4700	4074.5300	4.2155	4.0745	0
01/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2782.6300	2889.3000	2.7826	2.8893	0
01/02/2024	R248 On 01-February-24			Bond Future	12.1950	12.2062	77.2170	77.1506	0
01/02/2024	R248 On 01-February-24	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R248 On 01-February-24	11.50	Put	Bond Future	4322.7200	4389.0900	4.3227	4.3891	0
01/02/2024	R248 On 01-February-24	12.14	Call	Bond Future	0.0000	132.4400	0.0000	0.1324	0
01/02/2024	R248 On 01-February-24	12.14	Put	Bond Future	326.6000	525.4100	0.3266	0.5254	0
01/02/2024	R248 On 01-February-24	12.15	Call	Bond Future	0.0000	150.6300	0.0000	0.1506	0
01/02/2024	R248 On 01-February-24	12.15	Put	Bond Future	267.0300	484.0300	0.2670	0.4840	0
01/02/2024	R248 On 01-February-24	12.16	Call	Bond Future	0.0000	170.5500	0.0000	0.1706	0
01/02/2024	R248 On 01-February-24	12.16	Put	Bond Future	207.5400	444.4600	0.2075	0.4445	0
01/02/2024	R248 On 01-February-24	12.30	Call	Bond Future	616.4700	640.9100	0.6165	0.6409	0
01/02/2024	R248 On 01-February-24	12.30	Put	Bond Future	0.0000	90.8100	0.0000	0.0908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R248 On 01-February-24	13.10	Call	Bond Future	5026.9400	4960.5700	5.0269	4.9606	0
01/02/2024	R248 On 01-February-24	13.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R248 On 01-February-24	13.37	Call	Bond Future	6408.8600	6342.4900	6.4089	6.3425	0
01/02/2024	R248 On 01-February-24	13.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R248 On 01-February-24	13.90	Call	Bond Future	8979.2000	8912.8300	8.9792	8.9128	0
01/02/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/02/2024	R248 On 02-May-24			Bond Future	12.2579	12.3058	74.6677	74.3879	245,525
01/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	282.8800	253.1800	0.2829	0.2532	0
01/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	5631.5800	5881.6200	5.6316	5.8816	0
01/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	339.5500	304.9900	0.3396	0.3050	0
01/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	5292.2700	5537.4500	5.2923	5.5375	0
01/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	349.7500	314.3300	0.3498	0.3143	0
01/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5236.8100	5481.1300	5.2368	5.4811	0
01/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	360.1600	323.8700	0.3602	0.3239	0
01/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5181.6600	5425.1100	5.1817	5.4251	0
01/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	2447.8000	2299.9600	2.4478	2.3000	0
01/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1623.1200	1755.0200	1.6231	1.7550	0
01/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	5495.2100	5272.9200	5.4952	5.2729	0
01/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	527.0600	584.5100	0.5271	0.5845	0
01/02/2024	R248 On 01-August-24			Bond Future	12.3573	12.4070	76.3068	76.0207	13,000
01/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2642.3300	2509.4100	2.6423	2.5094	0
01/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	2974.3200	3127.4600	2.9743	3.1275	0
01/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2672.5800	2538.7100	2.6726	2.5387	0
01/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	2946.3900	3098.5800	2.9464	3.0986	0
01/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2702.9900	2568.1800	2.7030	2.5682	0
01/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	2918.7000	3069.9500	2.9187	3.0700	0
01/02/2024	R248 On 07-November-24			Bond Future	12.4799	12.5317	73.6259	73.3329	0
01/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	4573.0700	4406.5500	4.5731	4.4066	0
01/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	2904.5700	3031.0800	2.9046	3.0311	0
01/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	4606.6400	4439.4400	4.6066	4.4394	0
01/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	2883.7100	3009.5400	2.8837	3.0095	0
01/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	4640.2700	4472.4100	4.6403	4.4724	0
01/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	2862.9900	2988.1600	2.8630	2.9882	0
01/02/2024	R248 On 06-February-25			Bond Future	12.6039	12.6578	75.2039	74.9043	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	4462.9500	4305.4200	4.4630	4.3054	0
01/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	3875.4600	4017.5300	3.8755	4.0175	0
01/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0