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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
02/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	2025 On 01-February-24			Bond Future	175.8500	175.8500	175.8500	175.8500	0
02/02/2024	2025 On 02-May-24			Bond Future	179.8155	179.8359	179.8155	179.8359	9,015
02/02/2024	2025 On 01-August-24			Bond Future	181.9730	181.9941	181.9730	181.9941	0
02/02/2024	2025 On 07-November-24			Bond Future	186.2410	186.2654	186.2410	186.2654	75
02/02/2024	2029 On 01-February-24			Bond Future	127.7200	127.7200	127.7200	127.7200	0
02/02/2024	2029 On 02-May-24			Bond Future	130.2847	130.3070	130.2847	130.3070	7,165
02/02/2024	2029 On 01-August-24			Bond Future	133.1759	133.1988	133.1759	133.1988	728
02/02/2024	2029 On 07-November-24			Bond Future	134.9009	134.9265	134.9009	134.9265	66
02/02/2024	2029 On 06-February-25			Bond Future	137.8325	137.8525	137.8325	137.8525	0
02/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5432.4800	5452.5000	5.4325	5.4525	0
02/02/2024	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
02/02/2024	2029 On 02-May-25			Bond Future	139.0757	139.0757	139.0757	139.0757	0
02/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	1225.7000	1225.7000	1.2257	1.2257	0
02/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	2030 On 01-February-24			Bond Future	11.3600	11.3600	85.8209	85.8209	0
02/02/2024	2030 On 02-May-24			Bond Future	9.8110	9.7478	94.3081	94.5673	132,425
02/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	963.1300	1049.9200	0.9631	1.0499	1,000
02/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1584.3100	1411.8900	1.5843	1.4119	0
02/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1264.9900	1365.0400	1.2650	1.3650	0
02/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1269.0500	1109.8900	1.2691	1.1099	0
02/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1286.7700	1387.8300	1.2868	1.3878	0
02/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1249.8700	1091.7200	1.2499	1.0917	0
02/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1308.5700	1410.8300	1.3086	1.4108	0
02/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1230.7300	1073.7800	1.2307	1.0738	0
02/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	2137.8300	2277.9200	2.1378	2.2779	1,000
02/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	721.6300	602.5100	0.7216	0.6025	0
02/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3558.3300	3749.8000	3.5583	3.7498	500
02/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	316.6100	248.8700	0.3166	0.2489	0
02/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	4237.1800	4446.0300	4.2372	4.4460	1,080
02/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	216.0200	165.6600	0.2160	0.1657	0
02/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	5287.2500	5522.4100	5.2873	5.5224	500
02/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	112.8300	88.7800	0.1128	0.0888	0
02/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	8242.3900	8504.1500	8.2424	8.5042	0
02/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	10.4300	12.9800	0.0104	0.0130	1,000
02/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9819.4200	10079.4800	9.8194	10.0795	0
02/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.2200	3.0700	0.0022	0.0031	1,080
02/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12502.1500	12761.4300	12.5022	12.7614	0
02/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0900	0.1600	0.0001	0.0002	500
02/02/2024	2030 On 01-August-24			Bond Future	9.8647	9.7979	92.3727	92.6376	0
02/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	3014.4000	3119.3500	3.0144	3.1194	0
02/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1042.4500	882.4700	1.0425	0.8825	0
02/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	3041.5000	3147.5100	3.0415	3.1475	0
02/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1031.0600	872.1400	1.0311	0.8721	0
02/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	3068.4700	3175.7700	3.0685	3.1758	0
02/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1019.5500	861.9200	1.0196	0.8619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	2030 On 07-November-24			Bond Future	9.9324	9.8609	94.5142	94.7868	1,652
02/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	4157.0200	4267.1500	4.1570	4.2672	0
02/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1146.6700	984.2800	1.1467	0.9843	0
02/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	4184.0100	4294.9900	4.1840	4.2950	0
02/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1137.1500	975.6100	1.1372	0.9756	0
02/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	4211.0600	4322.8700	4.2111	4.3229	0
02/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1127.7200	967.0100	1.1277	0.9670	0
02/02/2024	2030 On 06-February-25			Bond Future	10.0046	9.9298	92.5354	92.8094	0
02/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	4012.0000	4049.9700	4.0120	4.0500	0
02/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1582.6500	1346.6000	1.5827	1.3466	0
02/02/2024	2030 On 02-May-25			Bond Future	10.1121	10.1121	94.3026	94.3026	0
02/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2303.1400	2306.0000	2.3031	2.3060	0
02/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2945.4800	2948.3400	2.9455	2.9483	0
02/02/2024	2032 On 01-February-24			Bond Future	11.8400	11.8400	84.4396	84.4396	0
02/02/2024	2032 On 02-May-24			Bond Future	10.7025	10.6298	87.9587	88.3081	146,408
02/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	768.2300	912.0000	0.7682	0.9120	1,000
02/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2431.2900	2225.6000	2.4313	2.2256	0
02/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	1111.0900	1287.5300	1.1111	1.2875	0
02/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	1895.0000	1721.9800	1.8950	1.7220	0
02/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	1132.5300	1310.8500	1.1325	1.3109	0
02/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	1867.9200	1696.7800	1.8679	1.6968	0
02/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	1154.3800	1334.5700	1.1544	1.3346	0
02/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	1841.3000	1672.0300	1.8413	1.6720	0
02/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	1176.4800	1358.3600	1.1765	1.3584	500
02/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	1814.9500	1647.3700	1.8150	1.6474	0
02/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	1221.2200	1406.6200	1.2212	1.4066	500
02/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1762.9100	1598.8500	1.7629	1.5989	0
02/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1361.1300	1557.1400	1.3611	1.5571	1,550
02/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1613.3000	1459.8500	1.6133	1.4599	0
02/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1918.6600	2148.2600	1.9187	2.1483	1,000
02/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1167.1900	1047.3300	1.1672	1.0473	0
02/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2635.3600	2896.5200	2.6354	2.8965	500
02/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	801.7000	713.4000	0.8017	0.7134	0
02/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	3045.2100	3320.9800	3.0452	3.3210	0

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02/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	653.9100	580.2200	0.6539	0.5802	500
02/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3548.5500	3838.4500	3.5486	3.8385	1,550
02/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	512.6300	453.0700	0.5126	0.4531	0
02/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	5332.0600	5653.1300	5.3321	5.6531	0
02/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	222.4600	194.0700	0.2225	0.1941	500
02/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9788.0700	10134.0900	9.7881	10.1341	0
02/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	24.5600	21.1200	0.0246	0.0211	1,000
02/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10913.8700	11261.7200	10.9139	11.2617	0
02/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	11.0700	9.4600	0.0111	0.0095	500
02/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11590.3800	11938.8500	11.5904	11.9389	0
02/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	6.6400	5.6500	0.0066	0.0057	1,550
02/02/2024	2032 On 01-August-24			Bond Future	10.7832	10.7072	89.8893	90.2464	0
02/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	3092.1100	3358.8800	3.0921	3.3589	0
02/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1487.1700	1396.8500	1.4872	1.3969	0
02/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	3122.1300	3389.8500	3.1221	3.3899	0
02/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1471.4800	1382.1100	1.4715	1.3821	0
02/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	3152.2600	3420.9400	3.1523	3.4209	0
02/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1455.9300	1367.5200	1.4559	1.3675	0
02/02/2024	2032 On 07-November-24			Bond Future	10.8873	10.8070	87.8069	88.1736	1,525
02/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4313.5800	4563.1500	4.3136	4.5632	0
02/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1710.9000	1593.7200	1.7109	1.5937	0
02/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4343.9400	4594.2900	4.3439	4.5943	0
02/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1697.4700	1581.0700	1.6975	1.5811	0
02/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4374.3700	4625.5000	4.3744	4.6255	0
02/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1684.1500	1568.5300	1.6842	1.5685	0
02/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4837.3900	5099.6700	4.8374	5.0997	1,615
02/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1494.3000	1389.8300	1.4943	1.3898	0
02/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10688.5300	11029.1300	10.6885	11.0291	0
02/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	307.1100	280.9600	0.3071	0.2810	1,615
02/02/2024	2032 On 06-February-25			Bond Future	10.9935	10.9102	89.6929	90.0634	0
02/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4970.9600	4955.9700	4.9710	4.9560	0
02/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1825.9000	1440.4100	1.8259	1.4404	0
02/02/2024	2032 On 02-May-25			Bond Future	11.1183	11.1183	87.2473	87.2473	0
02/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2807.2000	2810.7300	2.8072	2.8107	0

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02/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3711.0700	3714.6000	3.7111	3.7146	0
02/02/2024	2033 On 01-February-24			Bond Future	121.4700	121.4700	121.4700	121.4700	0
02/02/2024	2033 On 02-May-24			Bond Future	123.3638	123.6327	123.3638	123.6327	2,042
02/02/2024	2033 On 01-August-24			Bond Future	126.1015	126.3765	126.1015	126.3765	5,737
02/02/2024	2033 On 07-November-24			Bond Future	127.5640	127.8475	127.5640	127.8475	0
02/02/2024	2033 On 06-February-25			Bond Future	130.3363	130.6202	130.3363	130.6202	0
02/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5396.2700	5680.1500	5.3963	5.6802	0
02/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	2033 On 02-May-25			Bond Future	131.3339	131.3339	131.3339	131.3339	0
02/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	713.9000	713.9000	0.7139	0.7139	0
02/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	2037 On 01-February-24			Bond Future	12.3200	12.3200	75.6960	75.6960	0
02/02/2024	2037 On 02-May-24			Bond Future	11.9451	11.8941	79.9763	80.2520	83,757
02/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	680.0900	719.9800	0.6801	0.7200	0
02/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3530.1400	3294.3300	3.5301	3.2943	0
02/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	696.4400	736.6400	0.6964	0.7366	0
02/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3489.7400	3254.2400	3.4897	3.2542	0
02/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	712.9200	753.5600	0.7129	0.7536	0
02/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3449.5200	3214.4600	3.4495	3.2145	0
02/02/2024	2037 On 01-August-24			Bond Future	12.0566	12.0036	77.4759	77.7577	72,241
02/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2690.9900	2872.9400	2.6910	2.8729	0
02/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2514.5600	2414.7600	2.5146	2.4148	0
02/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2720.4000	2903.0100	2.7204	2.9030	0
02/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2491.2000	2392.0600	2.4912	2.3921	0
02/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2749.7300	2933.4400	2.7497	2.9334	1,383
02/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2467.8100	2369.7700	2.4678	2.3698	0
02/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6458.9900	6716.0200	6.4590	6.7160	0
02/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	873.0000	848.2800	0.8730	0.8483	1,383
02/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8986.4100	9306.8800	8.9864	9.3069	0
02/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	408.9800	447.7000	0.4090	0.4477	1,383
02/02/2024	2037 On 07-November-24			Bond Future	12.1824	12.1269	79.2714	79.5610	9,175
02/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4449.9500	4612.0100	4.4500	4.6120	0
02/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2471.8400	2344.3500	2.4718	2.3444	0

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02/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4481.7900	4644.5300	4.4818	4.6445	0
02/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2453.6300	2326.8200	2.4536	2.3268	0
02/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4513.7100	4677.3900	4.5137	4.6774	0
02/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2435.5400	2309.6700	2.4355	2.3097	0
02/02/2024	2037 On 06-February-25			Bond Future	12.3089	12.2519	76.7136	77.0057	0
02/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	5036.8700	5312.2800	5.0369	5.3123	0
02/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2783.9300	2767.2600	2.7839	2.7673	0
02/02/2024	2037 On 02-May-25			Bond Future	12.4517	12.4517	78.1763	78.1763	0
02/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3555.6600	3560.0800	3.5557	3.5601	0
02/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4574.9000	4579.3200	4.5749	4.5793	0
02/02/2024	2038 On 01-February-24			Bond Future	135.2700	135.2700	135.2700	135.2700	0
02/02/2024	2038 On 02-May-24			Bond Future	134.6527	134.6734	134.6527	134.6734	5,213
02/02/2024	2038 On 01-August-24			Bond Future	135.5788	135.6001	135.5788	135.6001	0
02/02/2024	2038 On 07-November-24			Bond Future	138.7581	138.7821	138.7581	138.7821	0
02/02/2024	2038 On 06-February-25			Bond Future	139.6581	139.6768	139.6581	139.6768	0
02/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4428.1100	4446.8100	4.4281	4.4468	0
02/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	2038 On 02-May-25			Bond Future	142.3623	142.3623	142.3623	142.3623	0
02/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2682.3300	2682.3300	2.6823	2.6823	0
02/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	2040 On 01-February-24			Bond Future	12.3400	12.3400	77.0700	77.0700	0
02/02/2024	2040 On 02-May-24			Bond Future	12.3116	12.2504	79.5719	79.9188	136,340
02/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	424.0700	500.2700	0.4241	0.5003	0
02/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4607.2800	4336.5000	4.6073	4.3365	0
02/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	436.2800	513.3200	0.4363	0.5133	0
02/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4558.3000	4288.3600	4.5583	4.2884	0
02/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	448.6300	526.7200	0.4486	0.5267	0
02/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4509.5400	4240.6500	4.5095	4.2407	0
02/02/2024	2040 On 01-August-24			Bond Future	12.4301	12.3664	76.8122	77.1669	2,992
02/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2484.3500	2591.0300	2.4844	2.5910	0
02/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3099.0100	2851.0400	3.0990	2.8510	0
02/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2512.9800	2620.3900	2.5130	2.6204	0
02/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3071.5100	2824.2700	3.0715	2.8243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2541.7600	2650.1200	2.5418	2.6501	0
02/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3044.2300	2797.9400	3.0442	2.7979	0
02/02/2024	2040 On 07-November-24			Bond Future	12.5626	12.4960	78.5922	78.9563	8,677
02/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4320.9200	4577.2100	4.3209	4.5772	0
02/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2832.3400	2724.5500	2.8323	2.7246	0
02/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4353.2000	4610.2600	4.3532	4.6103	0
02/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2811.8100	2704.7900	2.8118	2.7048	0
02/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4385.8300	4643.4000	4.3858	4.6434	0
02/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2791.6900	2685.1800	2.7917	2.6852	0
02/02/2024	2040 On 06-February-25			Bond Future	12.6953	12.6267	75.7690	76.1372	0
02/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4775.9600	4980.4800	4.7760	4.9805	0
02/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3432.3200	3268.6600	3.4323	3.2687	0
02/02/2024	2040 On 02-May-25			Bond Future	12.8423	12.8423	77.2129	77.2129	0
02/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3748.9700	3753.6500	3.7490	3.7537	0
02/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4876.4300	4881.1100	4.8764	4.8811	0
02/02/2024	2044 On 01-February-24			Bond Future	12.2800	12.2800	74.0504	74.0504	0
02/02/2024	2044 On 02-May-24			Bond Future	12.4293	12.3525	75.4378	75.8740	81,657
02/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	375.7600	419.5200	0.3758	0.4195	0
02/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5010.8100	4618.3400	5.0108	4.6183	0
02/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	386.8000	431.2800	0.3868	0.4313	0
02/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	4959.3300	4567.5800	4.9593	4.5676	0
02/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	398.1500	443.3700	0.3982	0.4434	0
02/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	4908.2400	4517.2300	4.9082	4.5172	0
02/02/2024	2044 On 01-August-24			Bond Future	12.5452	12.4654	72.7126	73.1584	26,240
02/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	2053.0000	2249.9400	2.0530	2.2499	0
02/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3552.3100	3303.4400	3.5523	3.3034	0
02/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	2079.0400	2277.2900	2.0790	2.2773	0
02/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3520.8800	3273.3200	3.5209	3.2733	0
02/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	2105.2500	2305.0200	2.1053	2.3050	0
02/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3489.6800	3243.6400	3.4897	3.2436	0
02/02/2024	2044 On 07-November-24			Bond Future	12.6740	12.5908	74.3975	74.8548	0
02/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	4248.8100	4532.4300	4.2488	4.5324	0
02/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3031.4800	2857.7800	3.0315	2.8578	0
02/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	4280.7700	4565.1600	4.2808	4.5652	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3010.3700	2837.4400	3.0104	2.8374	0
02/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4312.5600	4597.9500	4.3126	4.5980	0
02/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2989.1600	2817.2300	2.9892	2.8172	0
02/02/2024	2044 On 06-February-25			Bond Future	12.8028	12.7169	71.6094	72.0731	0
02/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4677.7100	4993.9100	4.6777	4.9939	0
02/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3527.3900	3379.9500	3.5274	3.3800	0
02/02/2024	2044 On 02-May-25			Bond Future	12.9444	12.9444	72.9738	72.9738	0
02/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3828.1500	3832.9500	3.8282	3.8330	0
02/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5027.4600	5032.2600	5.0275	5.0323	0
02/02/2024	2046 On 01-February-24			Bond Future	121.7300	121.7300	121.7300	121.7300	0
02/02/2024	2046 On 02-May-24			Bond Future	116.1077	116.2159	116.1077	116.2159	16,158
02/02/2024	2046 On 01-August-24			Bond Future	118.6841	118.7948	118.6841	118.7948	0
02/02/2024	2046 On 07-November-24			Bond Future	119.2696	119.3848	119.2696	119.3848	0
02/02/2024	2046 On 06-February-25			Bond Future	121.8605	121.9729	121.8605	121.9729	0
02/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7850.5200	7962.8700	7.8505	7.9629	0
02/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	2046 On 02-May-25			Bond Future	121.9764	121.9764	121.9764	121.9764	0
02/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	6.3600	6.3600	0.0064	0.0064	0
02/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	2050 On 01-February-24			Bond Future	124.5700	124.5700	124.5700	124.5700	0
02/02/2024	2050 On 02-May-24			Bond Future	117.3820	117.8016	117.3820	117.8016	14,107
02/02/2024	2050 On 01-August-24			Bond Future	117.6900	118.1192	117.6900	118.1192	0
02/02/2024	2050 On 07-November-24			Bond Future	120.4497	120.8908	120.4497	120.8908	0
02/02/2024	2050 On 06-February-25			Bond Future	120.7094	121.1552	120.7094	121.1552	0
02/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5109.4400	5555.1600	5.1094	5.5552	0
02/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	2050 On 02-May-25			Bond Future	123.0463	123.0463	123.0463	123.0463	0
02/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1886.3100	1886.3100	1.8863	1.8863	0
02/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
02/02/2024	AL37 On 02-May-24			Index Future	965.8360	968.4900	965.8360	968.4900	0
02/02/2024	AL37 On 01-August-24			Index Future	987.0400	989.7530	987.0400	989.7530	0
02/02/2024	AL37 On 07-November-24			Index Future	1009.9550	1012.7450	1009.9550	1,012.7450	0
02/02/2024	AL37 On 06-February-25			Index Future	1031.6930	1034.4980	1031.6930	1,034.4980	0
02/02/2024	AL37 On 02-May-25			Index Future	1051.5080	1051.5080	1051.5080	1,051.5080	0
02/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
02/02/2024	AL7T On 02-May-24			Index Future	1118.9420	1123.0480	1118.9420	1,123.0480	0
02/02/2024	AL7T On 01-August-24			Index Future	1143.5070	1147.7040	1143.5070	1,147.7040	0
02/02/2024	AL7T On 07-November-24			Index Future	1170.0540	1174.3660	1170.0540	1,174.3660	0
02/02/2024	AL7T On 06-February-25			Index Future	1195.2380	1199.5910	1195.2380	1,199.5910	0
02/02/2024	AL7T On 02-May-25			Index Future	1218.1950	1218.1950	1218.1950	1,218.1950	0
02/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
02/02/2024	ALBI On 02-May-24			Index Future	967.9100	971.5710	967.9100	971.5710	94
02/02/2024	ALBI On 01-August-24			Index Future	989.1600	992.9010	989.1600	992.9010	0
02/02/2024	ALBI On 07-November-24			Index Future	1012.1240	1015.9670	1012.1240	1,015.9670	0
02/02/2024	ALBI On 06-February-25			Index Future	1033.9090	1037.7890	1033.9090	1,037.7890	0
02/02/2024	ALBI On 02-May-25			Index Future	1053.7670	1053.7670	1053.7670	1,053.7670	0
02/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C048 On 28-February-48			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
02/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	ES33 On 01-February-24			Bond Future	13.3100	13.3100	71.9579	71.9579	0
02/02/2024	ES33 On 02-May-24			Bond Future	12.3441	12.2723	74.6103	74.9304	0
02/02/2024	ES33 On 01-August-24			Bond Future	12.4783	12.4034	76.2658	76.5931	0
02/02/2024	ES33 On 07-November-24			Bond Future	12.6455	12.5666	74.2508	74.5868	0
02/02/2024	ES33 On 06-February-25			Bond Future	12.8163	12.7346	75.8618	76.2016	0
02/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2130.2000	2470.0300	2.1302	2.4700	0
02/02/2024	ES33 On 06-February-25	13.34	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
02/02/2024	ES33 On 02-May-25			Bond Future	12.9970	12.9970	73.5295	73.5295	0
02/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1092.2300	1092.2300	1.0922	1.0922	0
02/02/2024	ES42 On 01-February-24			Bond Future	13.4000	13.4000	69.2579	69.2579	0
02/02/2024	ES42 On 02-May-24			Bond Future	12.8848	12.8236	69.8499	70.1686	0
02/02/2024	ES42 On 01-August-24			Bond Future	13.0118	12.9482	71.3994	71.7251	0
02/02/2024	ES42 On 07-November-24			Bond Future	13.1648	13.0982	68.8042	69.1386	0
02/02/2024	ES42 On 06-February-25			Bond Future	13.3136	13.2450	70.2952	70.6336	0
02/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1901.7400	2240.0800	1.9017	2.2401	0
02/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	ES42 On 02-May-25			Bond Future	13.4751	13.4751	67.3894	67.3894	0
02/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	1097.3000	1097.3000	1.0973	1.0973	0
02/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
02/02/2024	GOVI On 02-May-24			GOVI	954.0350	957.6560	954.0350	957.6560	723
02/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	30650.0000	66860.0000	3.0650	6.6860	0
02/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	30550.0000	66760.0000	3.0550	6.6760	0
02/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	30450.0000	66660.0000	3.0450	6.6660	0
02/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 01-August-24			GOVI	974.9800	978.6810	974.9800	978.6810	0
02/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	316100.0000	353110.0000	31.6100	35.3110	0
02/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	316000.0000	353010.0000	31.6000	35.3010	0
02/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	315900.0000	352910.0000	31.5900	35.2910	0
02/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 07-November-24			GOVI	997.6150	1001.4170	997.6150	1,001.4170	0
02/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	488350.0000	526370.0000	48.8350	52.6370	0
02/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	488250.0000	526270.0000	48.8250	52.6270	0
02/02/2024	GOVI On 07-November-24	948.79	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
02/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	488150.0000	526170.0000	48.8150	52.6170	0
02/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 06-February-25			GOVI	1019.0870	1022.9260	1019.0870	1,022.9260	0
02/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	470870.0000	509260.0000	47.0870	50.9260	0
02/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GOVI On 02-May-25			GOVI	1038.6600	1038.6600	1038.6600	1,038.6600	0
02/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	166600.0000	166600.0000	16.6600	16.6600	0
02/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
02/02/2024	IGOV On 02-May-24			Index Future	353.6590	354.0100	353.6590	354.0100	590
02/02/2024	IGOV On 01-August-24			Index Future	361.5080	361.8660	361.5080	361.8660	0
02/02/2024	IGOV On 07-November-24			Index Future	369.9890	370.3620	369.9890	370.3620	0
02/02/2024	IGOV On 06-February-25			Index Future	378.0330	378.3970	378.0330	378.3970	0
02/02/2024	IGOV On 02-May-25			Index Future	385.3680	385.3680	385.3680	385.3680	0
02/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3470	8.3480	91.6530	91.6520	0
02/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3520	8.3400	91.6480	91.6600	0
02/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
02/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2280	8.2400	91.7720	91.7600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1000	8.1480	91.9000	91.8520	0
02/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1000	8.1500	91.9000	91.8500	0
02/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9040	7.9390	92.0960	92.0610	0
02/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6070	7.5880	92.3930	92.4120	0
02/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5560	7.5400	92.4440	92.4600	0
02/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3820	7.3500	92.6180	92.6500	0
02/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4100	7.3900	92.5900	92.6100	0
02/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4680	7.4500	92.5320	92.5500	0
02/02/2024	R035 On 01-February-24			Bond Future	12.1900	12.1900	84.0359	84.0359	0
02/02/2024	R035 On 02-May-24			Bond Future	11.5027	11.4412	85.5980	85.9315	163,560
02/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	922.3100	1122.0300	0.9223	1.1220	0
02/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2636.7100	2502.9600	2.6367	2.5030	0
02/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	942.9700	1144.7600	0.9430	1.1448	0
02/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2601.8000	2470.1200	2.6018	2.4701	0
02/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	963.7400	1167.6000	0.9637	1.1676	0
02/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2567.0600	2437.4500	2.5671	2.4375	0
02/02/2024	R035 On 01-August-24			Bond Future	11.5981	11.5340	87.4770	87.8179	0
02/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	3070.8500	3376.2500	3.0709	3.3763	0
02/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2060.8400	2025.4200	2.0608	2.0254	0
02/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	3102.6800	3408.7200	3.1027	3.4087	0
02/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2040.5100	2005.7300	2.0405	2.0057	0
02/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	3134.9000	3441.5500	3.1349	3.4416	0
02/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2020.6100	1986.4400	2.0206	1.9864	0
02/02/2024	R035 On 07-November-24			Bond Future	11.7212	11.6540	84.9907	85.3407	19,854
02/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4461.6400	4763.8100	4.4616	4.7638	0
02/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2174.4500	2126.5900	2.1745	2.1266	0
02/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4494.4600	4797.2600	4.4945	4.7973	0
02/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2157.3100	2110.0800	2.1573	2.1101	0
02/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4527.6500	4830.7900	4.5277	4.8308	0
02/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2140.5800	2093.6900	2.1406	2.0937	0
02/02/2024	R035 On 06-February-25			Bond Future	11.8469	11.7776	86.8167	87.1703	0
02/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	5292.6900	5257.1000	5.2927	5.2571	0
02/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2497.0600	2107.9500	2.4971	2.1080	0
02/02/2024	R035 On 02-May-25			Bond Future	11.9794	11.9794	83.9675	83.9675	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3357.7000	3361.8800	3.3577	3.3619	0
02/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4358.5600	4362.7400	4.3586	4.3627	0
02/02/2024	R053 On 01-February-24			Bond Future	12.9300	12.9300	94.2283	94.2283	0
02/02/2024	R053 On 02-May-24			Bond Future	12.3495	12.2829	95.4646	95.9618	5,189
02/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5685.7900	6163.8300	5.6858	6.1638	0
02/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	932.5000	913.3600	0.9325	0.9134	0
02/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5739.4300	6218.1900	5.7394	6.2182	0
02/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	918.6200	900.2000	0.9186	0.9002	0
02/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5793.0300	6272.5000	5.7930	6.2725	0
02/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	904.8000	887.0900	0.9048	0.8871	0
02/02/2024	R053 On 01-August-24			Bond Future	12.4569	12.3878	97.5599	98.0680	0
02/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6557.7100	7055.6700	6.5577	7.0557	0
02/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1861.9100	1851.8100	1.8619	1.8518	0
02/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6606.5600	7105.1500	6.6066	7.1052	0
02/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1844.3000	1834.8300	1.8443	1.8348	0
02/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6655.4700	7154.6900	6.6555	7.1547	0
02/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1826.8500	1818.0100	1.8269	1.8180	0
02/02/2024	R053 On 07-November-24			Bond Future	12.5853	12.5130	93.9499	94.4712	0
02/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5351.9800	5849.8800	5.3520	5.8499	0
02/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3904.3200	3880.9300	3.9043	3.8809	0
02/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5393.4900	5892.3600	5.3935	5.8924	0
02/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3876.1800	3853.7600	3.8762	3.8538	0
02/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5435.1100	5934.9300	5.4351	5.9349	0
02/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3848.2400	3826.7700	3.8482	3.8268	0
02/02/2024	R053 On 06-February-25			Bond Future	12.7111	12.6366	95.9665	96.4946	0
02/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	6087.0000	6609.0700	6.0870	6.6091	0
02/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4500.7500	4494.8000	4.5008	4.4948	0
02/02/2024	R053 On 02-May-25			Bond Future	12.8460	12.8460	91.9362	91.9362	0
02/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4989.4700	4995.6700	4.9895	4.9957	0
02/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6432.6500	6438.8500	6.4327	6.4389	0
02/02/2024	R186 On 01-February-24			Bond Future	9.5100	9.5100	103.7629	103.7629	0
02/02/2024	R186 On 02-May-24			Bond Future	8.6649	8.5752	108.1630	108.3755	92,737
02/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	94.5300	107.2500	0.0945	0.1073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1706.8400	1507.0200	1.7068	1.5070	0
02/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	98.0600	111.1800	0.0981	0.1112	0
02/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1686.2500	1486.8300	1.6863	1.4868	0
02/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	101.8000	115.2300	0.1018	0.1152	0
02/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1665.8700	1466.7600	1.6659	1.4668	0
02/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2565.5000	2744.6000	2.5655	2.7446	2,030
02/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	83.8800	50.4400	0.0839	0.0504	0
02/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	4024.8100	4227.5300	4.0248	4.2275	0
02/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	20.5900	10.7700	0.0206	0.0108	2,030
02/02/2024	R186 On 01-August-24			Bond Future	8.6340	8.5336	105.2289	105.4461	0
02/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	927.6000	1020.3700	0.9276	1.0204	0
02/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	828.1600	703.7500	0.8282	0.7038	0
02/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	940.5000	1034.4400	0.9405	1.0344	0
02/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	819.4800	696.2400	0.8195	0.6962	0
02/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	953.4800	1048.2900	0.9535	1.0483	0
02/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	810.8800	688.5100	0.8109	0.6885	0
02/02/2024	R186 On 07-November-24			Bond Future	8.6179	8.5023	107.6689	107.8928	44,477
02/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1679.5700	1811.3700	1.6796	1.8114	0
02/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	694.6400	602.6000	0.6946	0.6026	0
02/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1693.0900	1825.4500	1.6931	1.8255	0
02/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	689.0500	597.5700	0.6891	0.5976	0
02/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1706.9800	1839.9000	1.7070	1.8399	0
02/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	683.8400	592.9200	0.6838	0.5929	0
02/02/2024	R186 On 06-February-25			Bond Future	8.6053	8.4755	104.6667	104.8904	0
02/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1532.3700	1668.8700	1.5324	1.6689	0
02/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	804.7600	717.5600	0.8048	0.7176	0
02/02/2024	R186 On 02-May-25			Bond Future	8.6585	8.6585	106.6657	106.6657	0
02/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	881.4700	882.5800	0.8815	0.8826	0
02/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1167.4500	1168.5600	1.1675	1.1686	0
02/02/2024	R202 On 01-February-24			Bond Future	261.6500	261.6500	261.6500	261.6500	0
02/02/2024	R202 On 02-May-24			Bond Future	264.6796	264.6143	264.6796	264.6143	4,858
02/02/2024	R202 On 01-August-24			Bond Future	265.4750	265.4086	265.4750	265.4086	0
02/02/2024	R202 On 07-November-24			Bond Future	271.7008	271.6370	271.7008	271.6370	6
02/02/2024	R202 On 06-February-25			Bond Future	272.3908	272.3143	272.3908	272.3143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5600.8400	5524.3300	5.6008	5.5243	0
02/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	R202 On 02-May-25			Bond Future	277.6653	277.6653	277.6653	277.6653	0
02/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5355.2700	5355.2700	5.3553	5.3553	0
02/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	R209 On 01-February-24			Bond Future	12.1300	12.1300	65.3030	65.3030	0
02/02/2024	R209 On 02-May-24			Bond Future	11.6551	11.5833	66.2896	66.6325	13,247
02/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	562.3100	682.2700	0.5623	0.6823	0
02/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	2928.9000	2705.9500	2.9289	2.7060	0
02/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	576.4800	697.9300	0.5765	0.6979	0
02/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	2893.1100	2671.6500	2.8931	2.6717	0
02/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	590.8700	713.7100	0.5909	0.7137	0
02/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	2857.6000	2637.5300	2.8576	2.6375	0
02/02/2024	R209 On 01-August-24			Bond Future	11.7481	11.6737	67.7446	68.0951	1,690
02/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2252.2900	2536.6200	2.2523	2.5366	0
02/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2102.7700	2036.6600	2.1028	2.0367	0
02/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2278.3600	2563.5800	2.2784	2.5636	0
02/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2082.0700	2016.8500	2.0821	2.0169	0
02/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2304.3700	2590.6800	2.3044	2.5907	0
02/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2061.3500	1997.2200	2.0614	1.9972	0
02/02/2024	R209 On 07-November-24			Bond Future	11.8615	11.7839	66.1588	66.5184	5,237
02/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3704.0300	4024.2300	3.7040	4.0242	0
02/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2121.8500	2082.4400	2.1219	2.0824	0
02/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3732.2500	4053.1100	3.7323	4.0531	0
02/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2105.4400	2066.6900	2.1054	2.0667	0
02/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3760.5400	4082.0500	3.7605	4.0821	0
02/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2089.1500	2051.0500	2.0892	2.0511	0
02/02/2024	R209 On 06-February-25			Bond Future	11.9738	11.8939	67.5798	67.9441	0
02/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4400.0500	4590.8600	4.4001	4.5909	0
02/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2328.1800	2154.7500	2.3282	2.1548	0
02/02/2024	R209 On 02-May-25			Bond Future	12.0970	12.0970	65.7200	65.7200	0
02/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3023.2100	3026.9900	3.0232	3.0270	0
02/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3956.7000	3960.4800	3.9567	3.9605	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R210 On 01-February-24			Bond Future	240.2500	240.2500	240.2500	240.2500	0
02/02/2024	R210 On 02-May-24			Bond Future	235.4637	235.2300	235.4637	235.2300	198
02/02/2024	R210 On 01-August-24			Bond Future	240.6890	240.4501	240.6890	240.4501	300
02/02/2024	R210 On 07-November-24			Bond Future	243.0022	242.7619	243.0022	242.7619	60
02/02/2024	R210 On 06-February-25			Bond Future	248.2823	248.0256	248.2823	248.0256	0
02/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8672.2500	8415.6000	8.6723	8.4156	0
02/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	R210 On 02-May-25			Bond Future	249.6907	249.6907	249.6907	249.6907	0
02/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1660.6500	1660.6500	1.6607	1.6607	0
02/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2024	R213 On 01-February-24			Bond Future	11.7100	11.7100	80.8513	80.8513	0
02/02/2024	R213 On 02-May-24			Bond Future	10.3433	10.2757	85.2208	85.5128	26,520
02/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	1215.0600	1352.3000	1.2151	1.3523	0
02/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1488.2500	1333.5300	1.4883	1.3335	0
02/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1236.5600	1375.3200	1.2366	1.3753	0
02/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1466.5200	1313.3200	1.4665	1.3133	0
02/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1258.2900	1398.3700	1.2583	1.3984	0
02/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1445.0400	1293.1600	1.4450	1.2932	0
02/02/2024	R213 On 01-August-24			Bond Future	10.4074	10.3364	87.0916	87.3900	0
02/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	3089.2800	3257.6400	3.0893	3.2576	0
02/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1217.2800	1087.2700	1.2173	1.0873	0
02/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	3117.4200	3286.7300	3.1174	3.2867	0
02/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1204.6500	1075.5900	1.2047	1.0756	0
02/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	3145.4300	3315.6800	3.1454	3.3157	0
02/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1191.9200	1063.8000	1.1919	1.0638	0
02/02/2024	R213 On 07-November-24			Bond Future	10.5007	10.4254	85.5507	85.8573	16,163
02/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	4191.4100	4357.5900	4.1914	4.3576	0
02/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1367.9000	1227.5100	1.3679	1.2275	0
02/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	4219.4700	4386.1700	4.2195	4.3862	0
02/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1357.0000	1217.1300	1.3570	1.2171	0
02/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	4247.5900	4415.0500	4.2476	4.4151	0
02/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1346.1900	1207.0800	1.3462	1.2071	0
02/02/2024	R213 On 06-February-25			Bond Future	10.5996	10.5213	87.3895	87.6987	0
02/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4582.2900	4560.7300	4.5823	4.5607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1689.4200	1358.6500	1.6894	1.3587	0
02/02/2024	R213 On 02-May-25			Bond Future	10.7127	10.7127	85.5055	85.5055	0
02/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2544.6700	2547.8300	2.5447	2.5478	0
02/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3284.6800	3287.8400	3.2847	3.2878	0
02/02/2024	R214 On 01-February-24			Bond Future	12.1500	12.1500	62.5587	62.5587	0
02/02/2024	R214 On 02-May-24			Bond Future	12.1329	12.0717	61.1703	61.4663	20,992
02/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	350.0100	464.1100	0.3500	0.4641	0
02/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3736.0900	3554.2000	3.7361	3.5542	0
02/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	360.0800	476.0500	0.3601	0.4761	0
02/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3693.7200	3513.7000	3.6937	3.5137	0
02/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	370.3400	488.2100	0.3703	0.4882	0
02/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3651.6000	3473.4800	3.6516	3.4735	0
02/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1528.7500	1758.8000	1.5288	1.7588	10,000
02/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1590.8800	1524.9400	1.5909	1.5249	0
02/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1580.2400	1813.0300	1.5802	1.8130	5,610
02/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1545.8600	1482.6600	1.5459	1.4827	0
02/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3900.5500	4190.9800	3.9006	4.1910	0
02/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	502.2300	496.6700	0.5022	0.4967	15,610
02/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	6322.0800	6622.6900	6.3221	6.6227	0
02/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	171.3200	175.9400	0.1713	0.1759	15,610
02/02/2024	R214 On 01-August-24			Bond Future	12.2279	12.1646	62.5131	62.8156	0
02/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	2052.7700	2305.4100	2.0528	2.3054	0
02/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2377.4500	2327.5900	2.3775	2.3276	0
02/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	2077.5300	2331.1900	2.0775	2.3312	0
02/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2354.2100	2305.3700	2.3542	2.3054	0
02/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	2102.5900	2357.2600	2.1026	2.3573	0
02/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2331.3300	2283.5000	2.3313	2.2835	0
02/02/2024	R214 On 07-November-24			Bond Future	12.3460	12.2801	60.6561	60.9665	0
02/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3522.1800	3827.5700	3.5222	3.8276	0
02/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2348.1900	2343.1900	2.3482	2.3432	0
02/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3549.9000	3855.8400	3.5499	3.8558	0
02/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2330.4400	2325.9900	2.3304	2.3260	0
02/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3577.6900	3884.1900	3.5777	3.8842	0
02/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2312.8000	2308.9100	2.3128	2.3089	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R214 On 06-February-25			Bond Future	12.4644	12.3967	61.9592	62.2735	0
02/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3897.4100	4215.4700	3.8974	4.2155	0
02/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2778.7900	2782.6300	2.7788	2.7826	0
02/02/2024	R214 On 02-May-25			Bond Future	12.5855	12.5855	59.8412	59.8412	0
02/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3170.1500	3174.0600	3.1702	3.1741	0
02/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4024.0600	4027.9700	4.0241	4.0280	0
02/02/2024	R248 On 01-February-24			Bond Future	12.1500	12.1500	77.4840	77.4840	0
02/02/2024	R248 On 02-May-24			Bond Future	12.3398	12.2579	74.1904	74.6677	245,525
02/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	183.8900	282.8800	0.1839	0.2829	0
02/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6009.9100	5631.5800	6.0099	5.6316	0
02/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	226.4500	339.5500	0.2265	0.3396	0
02/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	5656.4900	5292.2700	5.6565	5.2923	0
02/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	234.1900	349.7500	0.2342	0.3498	0
02/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5598.5700	5236.8100	5.5986	5.2368	0
02/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	242.1300	360.1600	0.2421	0.3602	0
02/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5540.9500	5181.6600	5.5410	5.1817	0
02/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	2087.1700	2447.8000	2.0872	2.4478	0
02/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1739.8100	1623.1200	1.7398	1.6231	0
02/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	5040.4500	5495.2100	5.0405	5.4952	0
02/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	549.6200	527.0600	0.5496	0.5271	0
02/02/2024	R248 On 01-August-24			Bond Future	12.4422	12.3573	75.8190	76.3068	13,000
02/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2364.6600	2642.3300	2.3647	2.6423	0
02/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3184.4500	2974.3200	3.1845	2.9743	0
02/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2393.4600	2672.5800	2.3935	2.6726	0
02/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3155.0700	2946.3900	3.1551	2.9464	0
02/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2422.4100	2702.9900	2.4224	2.7030	0
02/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3125.9200	2918.7000	3.1259	2.9187	0
02/02/2024	R248 On 07-November-24			Bond Future	12.5686	12.4799	73.1257	73.6259	0
02/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	4130.7000	4573.0700	4.1307	4.5731	0
02/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	2962.4400	2904.5700	2.9624	2.9046	0
02/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	4163.2900	4606.6400	4.1633	4.6066	0
02/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	2940.6000	2883.7100	2.9406	2.8837	0
02/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	4195.9600	4640.2700	4.1960	4.6403	0
02/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	2918.9200	2862.9900	2.9189	2.8630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R248 On 06-February-25			Bond Future	12.6955	12.6039	74.6963	75.2039	0
02/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	4107.3500	4462.9500	4.1074	4.4630	0
02/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4027.4200	3875.4600	4.0274	3.8755	0
02/02/2024	R248 On 02-May-25			Bond Future	12.8245	12.8245	71.6779	71.6779	0
02/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3759.9400	3764.6800	3.7599	3.7647	0
02/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4993.1500	4997.8900	4.9932	4.9979	0
02/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0