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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For January 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	2025 On 01-February-24			Bond Future	176.3735	176.3070	176.3735	176.3070	11,360
03/01/2024	2025 On 02-May-24			Bond Future	180.3131	180.2448	180.3131	180.2448	0
03/01/2024	2025 On 01-August-24			Bond Future	182.5117	182.4407	182.5117	182.4407	0
03/01/2024	2025 On 07-November-24			Bond Future	186.8218	186.7468	186.8218	186.7468	75
03/01/2024	2029 On 01-February-24			Bond Future	129.6047	130.1104	129.6047	130.1104	7,360
03/01/2024	2029 On 02-May-24			Bond Future	131.1306	131.6474	131.1306	131.6474	0
03/01/2024	2029 On 01-August-24			Bond Future	134.0701	134.5977	134.0701	134.5977	0
03/01/2024	2029 On 07-November-24			Bond Future	135.8294	136.3677	135.8294	136.3677	66
03/01/2024	2029 On 06-February-25			Bond Future	138.7420	139.2902	138.7420	139.2902	0
03/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6342.0100	6890.1600	6.3420	6.8902	0
03/01/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2030 On 01-February-24			Bond Future	9.9017	9.8576	91.6951	91.8804	98,158
03/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	249.3900	305.5600	0.2494	0.3056	400
03/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1654.8100	1525.6800	1.6548	1.5257	0
03/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	806.2400	915.4600	0.8062	0.9155	500
03/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	855.1500	779.0700	0.8552	0.7791	0
03/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	900.5900	1015.7200	0.9006	1.0157	1,360
03/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	781.6800	711.5100	0.7817	0.7115	0
03/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1077.5900	1202.3900	1.0776	1.2024	500
03/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	665.9100	605.4100	0.6659	0.6054	0
03/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1267.1600	1400.7200	1.2672	1.4007	400
03/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	563.8800	512.1400	0.5639	0.5121	0
03/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1529.4700	1672.9400	1.5295	1.6729	200
03/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	452.9800	411.1500	0.4530	0.4112	0
03/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2273.2500	2435.5100	2.2733	2.4355	500
03/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	251.6500	228.6100	0.2517	0.2286	0
03/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4515.0400	4696.8600	4.5150	4.6969	0
03/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	45.9500	42.4700	0.0460	0.0425	700
03/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5699.1400	5883.3000	5.6991	5.8833	0
03/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	18.3400	17.2000	0.0183	0.0172	1,360
03/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	5851.8900	6036.2100	5.8519	6.0362	0
03/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	16.2800	15.3000	0.0163	0.0153	0
03/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	5890.0500	6074.4200	5.8901	6.0744	0
03/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	15.8000	14.8700	0.0158	0.0149	0
03/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	5928.2200	6112.6100	5.9282	6.1126	0
03/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	15.3400	14.4300	0.0153	0.0144	0
03/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7369.5300	7554.6400	7.3695	7.5546	0
03/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	4.9600	4.7700	0.0050	0.0048	200
03/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7744.6400	7929.8400	7.7446	7.9298	0
03/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	3.2000	3.1000	0.0032	0.0031	500
03/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7782.0700	7967.2700	7.7821	7.9673	0
03/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	3.0600	2.9600	0.0031	0.0030	500
03/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8675.3900	8860.6700	8.6754	8.8607	0
03/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	1.0000	0.9800	0.0010	0.0010	400
03/01/2024	2030 On 02-May-24			Bond Future	9.9549	9.9084	93.7207	93.9100	23,830

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1169.3000	1253.0700	1.1693	1.2531	1,000
03/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2377.8200	2272.3000	2.3778	2.2723	0
03/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1437.7800	1532.5800	1.4378	1.5326	0
03/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	2029.1800	1934.6900	2.0292	1.9347	0
03/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1457.0100	1552.5400	1.4570	1.5525	0
03/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	2007.4500	1913.6900	2.0075	1.9137	0
03/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1476.3900	1572.6400	1.4764	1.5726	0
03/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1985.8900	1892.8500	1.9859	1.8929	0
03/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2198.7100	2317.9400	2.1987	2.3179	1,000
03/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1369.8500	1299.7900	1.3699	1.2998	0
03/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3441.5200	3586.9200	3.4415	3.5869	500
03/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	787.1400	743.2500	0.7871	0.7433	0
03/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4045.5200	4199.7500	4.0455	4.1998	1,080
03/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	611.7000	576.6400	0.6117	0.5766	0
03/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5002.5700	5167.3000	5.0026	5.1673	500
03/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	415.4900	390.9300	0.4155	0.3909	0
03/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7772.5300	7953.7300	7.7725	7.9537	0
03/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	127.9100	119.8200	0.1279	0.1198	1,000
03/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9284.9900	9470.5600	9.2850	9.4706	0
03/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	55.1300	51.4100	0.0551	0.0514	1,080
03/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	11924.9300	12113.4700	11.9249	12.1135	0
03/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	10.2100	9.4600	0.0102	0.0095	500
03/01/2024	2030 On 01-August-24			Bond Future	10.0117	9.9626	91.7937	91.9866	0
03/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3039.3500	3163.1700	3.0394	3.1632	0
03/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1646.3900	1577.2900	1.6464	1.5773	0
03/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3064.0300	3188.3300	3.0640	3.1883	0
03/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1632.5800	1563.9600	1.6326	1.5640	0
03/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3088.8000	3213.5800	3.0888	3.2136	0
03/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1618.8700	1550.7300	1.6189	1.5507	0
03/01/2024	2030 On 07-November-24			Bond Future	10.0849	10.0330	93.9363	94.1325	1,652
03/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4084.7600	4218.1800	4.0848	4.2182	0
03/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1652.3900	1589.5800	1.6524	1.5896	0
03/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4109.9100	4243.7000	4.1099	4.2437	0
03/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1641.0300	1578.5900	1.6410	1.5786	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4135.1000	4269.2600	4.1351	4.2693	0
03/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1629.7400	1567.6700	1.6297	1.5677	0
03/01/2024	2030 On 06-February-25			Bond Future	10.1745	10.1196	91.9169	92.1160	0
03/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3861.8300	3988.6800	3.8618	3.9887	0
03/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	2050.9600	1978.7400	2.0510	1.9787	0
03/01/2024	2032 On 01-February-24			Bond Future	10.7456	10.6924	89.5597	89.8190	91,916
03/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	26.2600	39.8100	0.0263	0.0398	1,200
03/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3704.3400	3458.6100	3.7043	3.4586	0
03/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	646.6100	767.8000	0.6466	0.7678	500
03/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1408.1800	1270.0900	1.4082	1.2701	0
03/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1062.0400	1218.6000	1.0620	1.2186	1,200
03/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	991.9400	889.2200	0.9919	0.8892	0
03/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1117.4700	1277.8600	1.1175	1.2779	200
03/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	950.2100	851.3200	0.9502	0.8513	0
03/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1321.9000	1494.9800	1.3219	1.4950	0
03/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	815.6700	729.4700	0.8157	0.7295	17,000
03/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1477.2500	1658.7300	1.4773	1.6587	8,500
03/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	729.9500	652.1500	0.7300	0.6522	0
03/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2126.1900	2334.3000	2.1262	2.3343	500
03/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	470.8100	419.6400	0.4708	0.4196	0
03/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3047.1000	3277.9500	3.0471	3.2780	0
03/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	262.4400	234.0100	0.2624	0.2340	17,000
03/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3127.6500	3359.9200	3.1277	3.3599	0
03/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	249.7700	222.7600	0.2498	0.2228	8,500
03/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	3953.1500	4196.5800	3.9532	4.1966	0
03/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	150.4500	134.6000	0.1505	0.1346	8,500
03/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4802.4900	5052.8300	4.8025	5.0528	0
03/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	88.2700	79.3300	0.0883	0.0793	200
03/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5146.2900	5398.5200	5.1463	5.3985	0
03/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	71.1400	64.0900	0.0711	0.0641	0
03/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5189.3500	5441.7900	5.1894	5.4418	0
03/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	69.2300	62.3900	0.0692	0.0624	0
03/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5232.4600	5485.0900	5.2325	5.4851	0
03/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	67.4000	60.7500	0.0674	0.0608	0

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03/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	5880.1000	6135.1700	5.8801	6.1352	0
03/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	44.8500	40.6400	0.0449	0.0406	0
03/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8029.1500	8287.6000	8.0292	8.2876	0
03/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	11.5200	10.6900	0.0115	0.0107	200
03/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8537.0000	8795.7900	8.5370	8.7958	0
03/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	7.1600	6.6700	0.0072	0.0067	1,200
03/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9000.0500	9259.0400	9.0001	9.2590	0
03/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	4.5500	4.2600	0.0046	0.0043	500
03/01/2024	2032 On 02-May-24			Bond Future	10.8244	10.7689	87.3761	87.6410	61,402
03/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1121.8100	1222.8500	1.1218	1.2229	1,000
03/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	3367.4500	3203.6000	3.3675	3.2036	0
03/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1457.7200	1576.7500	1.4577	1.5768	0
03/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2824.2100	2678.3500	2.8242	2.6784	0
03/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1478.0400	1598.0600	1.4780	1.5981	0
03/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2796.0100	2651.1400	2.7960	2.6511	0
03/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1498.7100	1619.7400	1.4987	1.6197	0
03/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2768.2100	2624.3500	2.7682	2.6244	0
03/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1519.5500	1641.5900	1.5196	1.6416	500
03/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2740.6000	2597.7500	2.7406	2.5978	0
03/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1561.5300	1685.5700	1.5615	1.6856	500
03/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2685.8000	2544.9500	2.6858	2.5450	0
03/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1691.8200	1821.8400	1.6918	1.8218	1,550
03/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2526.5700	2391.7000	2.5266	2.3917	0
03/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2195.7800	2346.1800	2.1958	2.3462	1,000
03/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	2026.8900	1912.4000	2.0269	1.9124	0
03/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2827.5100	2998.5700	2.8275	2.9986	500
03/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1576.4300	1482.6000	1.5764	1.4826	0
03/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3186.5300	3367.4500	3.1865	3.3675	0
03/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1377.8100	1293.8400	1.3778	1.2938	500
03/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3627.9300	3819.4500	3.6279	3.8195	1,550
03/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	1174.5900	1101.2200	1.1746	1.1012	0
03/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5209.9000	5429.3600	5.2099	5.4294	0
03/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	682.8800	637.4500	0.6829	0.6375	500
03/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9347.6300	9600.4000	9.3476	9.6004	0

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03/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	166.7000	154.5800	0.1667	0.1546	1,000
03/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10422.6900	10679.8000	10.4227	10.6798	0
03/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	102.4700	94.6900	0.1025	0.0947	500
03/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11076.3200	11335.3600	11.0763	11.3354	0
03/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	75.1600	69.3100	0.0752	0.0693	1,550
03/01/2024	2032 On 01-August-24			Bond Future	10.9066	10.8486	89.3137	89.5840	0
03/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3343.8400	3507.4700	3.3438	3.5075	0
03/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	2314.5100	2207.8800	2.3145	2.2079	0
03/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3371.0900	3535.4000	3.3711	3.5354	0
03/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	2296.0500	2190.1000	2.2961	2.1901	0
03/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3398.7100	3563.6900	3.3987	3.5637	0
03/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	2277.9900	2172.7100	2.2780	2.1727	0
03/01/2024	2032 On 07-November-24			Bond Future	11.0141	10.9533	87.2318	87.5072	1,526
03/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4312.9200	4489.7800	4.3129	4.4898	0
03/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	2285.2900	2186.7300	2.2853	2.1867	0
03/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4341.1900	4518.6100	4.3412	4.5186	0
03/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	2269.7700	2171.7700	2.2698	2.1718	0
03/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4369.8300	4547.8000	4.3698	4.5478	0
03/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	2254.6600	2157.2100	2.2547	2.1572	0
03/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4804.5800	4990.5100	4.8046	4.9905	1,615
03/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	2036.5400	1947.0500	2.0365	1.9471	0
03/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10341.3200	10588.5100	10.3413	10.5885	0
03/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	534.9500	506.7200	0.5350	0.5067	1,615
03/01/2024	2032 On 06-February-25			Bond Future	11.1327	11.0691	89.0786	89.3587	0
03/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4794.5000	4978.2400	4.7945	4.9782	0
03/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	2263.7000	2167.3700	2.2637	2.1674	0
03/01/2024	2033 On 01-February-24			Bond Future	122.9967	123.3296	122.9967	123.3296	8,052
03/01/2024	2033 On 02-May-24			Bond Future	124.2785	124.6186	124.2785	124.6186	0
03/01/2024	2033 On 01-August-24			Bond Future	127.0646	127.4115	127.0646	127.4115	0
03/01/2024	2033 On 07-November-24			Bond Future	128.5611	128.9145	128.5611	128.9145	0
03/01/2024	2033 On 06-February-25			Bond Future	131.3180	131.6774	131.3180	131.6774	0
03/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	6377.9700	6737.3500	6.3780	6.7374	0
03/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2037 On 01-February-24			Bond Future	12.0348	11.9624	77.2058	77.5959	135,090
03/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1344.9000	1588.2400	1.3449	1.5882	2,500
03/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	1049.2000	902.4200	1.0492	0.9024	0
03/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2080.8100	2376.2400	2.0808	2.3762	0
03/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	623.1700	528.4800	0.6232	0.5285	0
03/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2117.5900	2415.0700	2.1176	2.4151	0
03/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	607.7500	515.1100	0.6078	0.5151	0
03/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2154.7100	2454.1900	2.1547	2.4542	0
03/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	592.7200	502.0800	0.5927	0.5021	0
03/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	4706.1300	5077.5000	4.7061	5.0775	0
03/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	109.6100	90.8600	0.1096	0.0909	2,500
03/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9269.3100	9658.9100	9.2693	9.6589	0
03/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	3.1500	2.6300	0.0032	0.0026	2,500
03/01/2024	2037 On 02-May-24			Bond Future	12.1446	12.0695	78.9113	79.3099	230
03/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	892.6300	1011.0100	0.8926	1.0110	0
03/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4807.6400	4527.4200	4.8076	4.5274	0
03/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	908.0600	1027.8300	0.9081	1.0278	0
03/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4766.3200	4487.4900	4.7663	4.4875	0
03/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	923.5200	1044.6700	0.9235	1.0447	0
03/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4725.0800	4447.6300	4.7251	4.4476	0
03/01/2024	2037 On 01-August-24			Bond Future	12.2608	12.1827	76.4054	76.8124	0
03/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2810.3400	3016.3000	2.8103	3.0163	0
03/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3704.4400	3503.3900	3.7044	3.5034	0
03/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2836.6200	3043.6600	2.8366	3.0437	0
03/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3677.9500	3477.9800	3.6780	3.4780	0
03/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2863.0100	3071.1300	2.8630	3.0711	1,383
03/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3651.6200	3452.7300	3.6516	3.4527	0
03/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6182.3000	6484.7800	6.1823	6.4848	0
03/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1666.8400	1562.3100	1.6668	1.5623	1,383
03/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8528.3600	8867.9800	8.5284	8.8680	0
03/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	1021.4600	954.0700	1.0215	0.9541	1,383
03/01/2024	2037 On 07-November-24			Bond Future	12.3929	12.3117	78.1879	78.6033	9,175
03/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4411.1900	4654.1000	4.4112	4.6541	0
03/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	3516.6300	3344.0500	3.5166	3.3441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4440.1900	4683.9300	4.4402	4.6839	0
03/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	3495.5800	3323.8300	3.4956	3.3238	0
03/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4469.2800	4713.8300	4.4693	4.7138	0
03/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	3474.6600	3303.7200	3.4747	3.3037	0
03/01/2024	2037 On 06-February-25			Bond Future	12.5329	12.4485	75.5830	76.0062	0
03/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5029.2000	5278.8000	5.0292	5.2788	0
03/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3906.8900	3733.3100	3.9069	3.7333	0
03/01/2024	2038 On 01-February-24			Bond Future	131.8800	132.4137	131.8800	132.4137	3,549
03/01/2024	2038 On 02-May-24			Bond Future	134.8258	135.3711	134.8258	135.3711	1,706
03/01/2024	2038 On 01-August-24			Bond Future	135.7740	136.3307	135.7740	136.3307	0
03/01/2024	2038 On 07-November-24			Bond Future	138.9797	139.5478	138.9797	139.5478	0
03/01/2024	2038 On 06-February-25			Bond Future	139.8306	140.4091	139.8306	140.4091	0
03/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4600.6300	5179.1000	4.6006	5.1791	0
03/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	2040 On 01-February-24			Bond Future	12.3617	12.2743	76.9481	77.4421	126,472
03/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1100.1700	1366.6700	1.1002	1.3667	0
03/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1448.2400	1220.7200	1.4482	1.2207	0
03/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1183.0400	1460.0200	1.1830	1.4600	0
03/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	1361.4300	1144.3900	1.3614	1.1444	0
03/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1211.3700	1491.8000	1.2114	1.4918	0
03/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	1333.3300	1119.7400	1.3333	1.1197	0
03/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1240.0800	1523.9400	1.2401	1.5239	0
03/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	1305.6700	1095.5100	1.3057	1.0955	0
03/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3287.9700	3713.7700	3.2880	3.7138	0
03/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	350.5600	282.3400	0.3506	0.2823	0
03/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	7958.6900	8449.0100	7.9587	8.4490	0
03/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	17.3100	13.6100	0.0173	0.0136	0
03/01/2024	2040 On 02-May-24			Bond Future	12.4769	12.3862	78.6479	79.1527	500
03/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	736.5200	861.5000	0.7365	0.8615	0
03/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5843.6800	5463.8600	5.8437	5.4639	0
03/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	750.1300	876.7300	0.7501	0.8767	0
03/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5796.1000	5417.9000	5.7961	5.4179	0
03/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	764.0500	892.2900	0.7641	0.8923	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5748.9100	5372.3500	5.7489	5.3724	0
03/01/2024	2040 On 01-August-24			Bond Future	12.5988	12.5045	75.8857	76.4013	0
03/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2745.0100	2992.2400	2.7450	2.9922	0
03/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	4286.1600	4017.8600	4.2862	4.0179	0
03/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2771.1500	3019.7500	2.7712	3.0198	0
03/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	4256.1700	3989.2400	4.2562	3.9892	0
03/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2797.6400	3047.5900	2.7976	3.0476	0
03/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	4226.6000	3961.0200	4.2266	3.9610	0
03/01/2024	2040 On 07-November-24			Bond Future	12.7361	12.6381	77.6558	78.1824	8,697
03/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4440.4500	4740.8600	4.4405	4.7409	0
03/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3888.2200	3662.0700	3.8882	3.6621	0
03/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4470.0000	4771.4600	4.4700	4.7715	0
03/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3864.9600	3639.8600	3.8650	3.6399	0
03/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4499.6200	4802.1300	4.4996	4.8021	0
03/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3841.8300	3617.7800	3.8418	3.6178	0
03/01/2024	2040 On 06-February-25			Bond Future	12.8804	12.7786	74.7887	75.3253	0
03/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4769.0400	5071.2100	4.7690	5.0712	0
03/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	4405.6800	4171.2400	4.4057	4.1712	0
03/01/2024	2044 On 01-February-24			Bond Future	12.4557	12.3531	73.0487	73.6311	95,462
03/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	772.3900	1032.0700	0.7724	1.0321	0
03/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1831.8600	1509.1500	1.8319	1.5092	0
03/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	794.8100	1058.8500	0.7948	1.0589	0
03/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1796.5700	1478.2200	1.7966	1.4782	0
03/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	817.6100	1086.0100	0.8176	1.0860	0
03/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1761.7400	1447.7500	1.7617	1.4478	0
03/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3293.6600	3797.5200	3.2937	3.7975	0
03/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	331.1100	252.5800	0.3311	0.2526	15,000
03/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4420.4000	4961.5800	4.4204	4.9616	0
03/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	164.7700	123.5600	0.1648	0.1236	5,000
03/01/2024	2044 On 02-May-24			Bond Future	12.5678	12.4613	74.6623	75.2575	284
03/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	696.2200	836.9400	0.6962	0.8369	0
03/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	6106.7500	5652.3500	6.1068	5.6524	0
03/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	709.4100	852.0200	0.7094	0.8520	0
03/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	6057.4200	5604.9100	6.0574	5.6049	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	722.7800	867.2800	0.7228	0.8673	0
03/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	6008.3500	5557.7300	6.0084	5.5577	0
03/01/2024	2044 On 01-August-24			Bond Future	12.6860	12.5754	71.9369	72.5449	0
03/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2388.6100	2659.0400	2.3886	2.6590	0
03/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4663.6100	4326.1200	4.6636	4.3261	0
03/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2413.3100	2685.4000	2.4133	2.6854	0
03/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4630.8400	4295.0100	4.6308	4.2950	0
03/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2438.1300	2711.8900	2.4381	2.7119	0
03/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4598.2500	4264.0900	4.5983	4.2641	0
03/01/2024	2044 On 07-November-24			Bond Future	12.8186	12.7036	73.6148	74.2360	0
03/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4440.0600	4792.5700	4.4401	4.7926	0
03/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	4005.4100	3736.7800	4.0054	3.7368	0
03/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4469.7500	4823.4900	4.4698	4.8235	0
03/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3982.0300	3714.6300	3.9820	3.7146	0
03/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4499.2300	4854.2100	4.4992	4.8542	0
03/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3958.5100	3692.3500	3.9585	3.6924	0
03/01/2024	2044 On 06-February-25			Bond Future	12.9574	12.8380	70.7873	71.4206	0
03/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4734.0900	5091.0000	4.7341	5.0910	0
03/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4405.8800	4129.4800	4.4059	4.1295	0
03/01/2024	2046 On 01-February-24			Bond Future	116.1774	116.3816	116.1774	116.3816	11,904
03/01/2024	2046 On 02-May-24			Bond Future	116.6213	116.8298	116.6213	116.8298	4,626
03/01/2024	2046 On 01-August-24			Bond Future	119.2353	119.4478	119.2353	119.4478	0
03/01/2024	2046 On 07-November-24			Bond Future	119.8396	120.0557	119.8396	120.0557	0
03/01/2024	2046 On 06-February-25			Bond Future	122.4078	122.6270	122.4078	122.6270	0
03/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8397.8400	8616.9800	8.3978	8.6170	0
03/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	2050 On 01-February-24			Bond Future	115.4269	115.9611	115.4269	115.9611	10,813
03/01/2024	2050 On 02-May-24			Bond Future	118.0051	118.5513	118.0051	118.5513	3,316
03/01/2024	2050 On 01-August-24			Bond Future	118.3412	118.8989	118.3412	118.8989	0
03/01/2024	2050 On 07-November-24			Bond Future	121.1354	121.7047	121.1354	121.7047	0
03/01/2024	2050 On 06-February-25			Bond Future	121.3602	121.9400	121.3602	121.9400	0
03/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5760.1500	6340.0200	5.7602	6.3400	0
03/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	AL37 On 01-February-24			Index Future	1982.3320	1984.6990	1982.3320	1,984.6990	0
03/01/2024	AL37 On 02-May-24			Index Future	2026.1240	2028.5430	2026.1240	2,028.5430	0
03/01/2024	AL37 On 01-August-24			Index Future	2071.0710	2073.5390	2071.0710	2,073.5390	0
03/01/2024	AL37 On 07-November-24			Index Future	2119.5000	2122.0180	2119.5000	2,122.0180	0
03/01/2024	AL37 On 06-February-25			Index Future	2164.5280	2167.0910	2164.5280	2,167.0910	0
03/01/2024	AL7T On 01-February-24			Index Future	1086.7600	1090.2850	1086.7600	1,090.2850	0
03/01/2024	AL7T On 02-May-24			Index Future	1110.7680	1114.3700	1110.7680	1,114.3700	0
03/01/2024	AL7T On 01-August-24			Index Future	1135.4090	1139.0890	1135.4090	1,139.0890	0
03/01/2024	AL7T On 07-November-24			Index Future	1161.9590	1165.7200	1161.9590	1,165.7200	0
03/01/2024	AL7T On 06-February-25			Index Future	1186.6450	1190.4810	1186.6450	1,190.4810	0
03/01/2024	ALBI On 01-February-24			Index Future	939.7430	943.4770	939.7430	943.4770	104
03/01/2024	ALBI On 02-May-24			Index Future	960.5030	964.3190	960.5030	964.3190	0
03/01/2024	ALBI On 01-August-24			Index Future	981.8100	985.7100	981.8100	985.7100	0
03/01/2024	ALBI On 07-November-24			Index Future	1004.7680	1008.7550	1004.7680	1,008.7550	0
03/01/2024	ALBI On 06-February-25			Index Future	1026.1150	1030.1820	1026.1150	1,030.1820	0
03/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	ES33 On 01-February-24			Bond Future	12.3939	12.3325	75.9034	76.1786	0
03/01/2024	ES33 On 02-May-24			Bond Future	12.5277	12.4637	73.8000	74.0812	0
03/01/2024	ES33 On 01-August-24			Bond Future	12.6661	12.5994	75.4540	75.7410	0
03/01/2024	ES33 On 07-November-24			Bond Future	12.8398	12.7700	73.4311	73.7239	0
03/01/2024	ES33 On 06-February-25			Bond Future	13.0254	12.9526	75.0014	75.2995	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1269.8000	1567.8900	1.2698	1.5679	0
03/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	ES42 On 01-February-24			Bond Future	13.0420	12.9501	71.0428	71.5138	0
03/01/2024	ES42 On 02-May-24			Bond Future	13.1758	13.0802	68.3671	68.8485	0
03/01/2024	ES42 On 01-August-24			Bond Future	13.3112	13.2119	69.8989	70.3906	0
03/01/2024	ES42 On 07-November-24			Bond Future	13.4753	13.3718	67.2791	67.7816	0
03/01/2024	ES42 On 06-February-25			Bond Future	13.6417	13.5339	68.7151	69.2274	0
03/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	321.6300	833.8900	0.3216	0.8339	0
03/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 01-February-24			GOVI	926.3610	929.9850	926.3610	929.9850	726
03/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	463810.0000	500050.0000	46.3810	50.0050	0
03/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	463710.0000	499950.0000	46.3710	49.9950	0
03/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	463610.0000	499850.0000	46.3610	49.9850	0
03/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 02-May-24			GOVI	946.8250	950.5290	946.8250	950.5290	0
03/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	41450.0000	4410.0000	4.1450	0.4410	0
03/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	41550.0000	4510.0000	4.1550	0.4510	0
03/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	41650.0000	4610.0000	4.1650	0.4610	0
03/01/2024	GOVI On 01-August-24			GOVI	967.8290	971.6130	967.8290	971.6130	0
03/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	244590.0000	282430.0000	24.4590	28.2430	0
03/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	244490.0000	282330.0000	24.4490	28.2330	0
03/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	244390.0000	282230.0000	24.4390	28.2230	0
03/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 07-November-24			GOVI	990.4610	994.3290	990.4610	994.3290	0
03/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	416810.0000	455490.0000	41.6810	45.5490	0
03/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	416710.0000	455390.0000	41.6710	45.5390	0
03/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	416610.0000	455290.0000	41.6610	45.5290	0
03/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GOVI On 06-February-25			GOVI	1011.5030	1015.4490	1011.5030	1,015.4490	0
03/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	395030.0000	434490.0000	39.5030	43.4490	0
03/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/01/2024	IGOV On 01-February-24			Index Future	347.1290	348.0840	347.1290	348.0840	606
03/01/2024	IGOV On 02-May-24			Index Future	354.8830	355.8590	354.8830	355.8590	16
03/01/2024	IGOV On 01-August-24			Index Future	362.8390	363.8360	362.8390	363.8360	0
03/01/2024	IGOV On 07-November-24			Index Future	371.4120	372.4310	371.4120	372.4310	0
03/01/2024	IGOV On 06-February-25			Index Future	379.3820	380.4210	379.3820	380.4210	0
03/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/01/2024	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
03/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3730	8.3780	91.6270	91.6220	0
03/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
03/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3280	8.3280	91.6720	91.6720	0
03/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2470	8.2480	91.7530	91.7520	0
03/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2180	8.2180	91.7820	91.7820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0880	8.0880	91.9120	91.9120	0
03/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8600	7.8580	92.1400	92.1420	0
03/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5380	7.5390	92.4620	92.4610	0
03/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.4280	7.4300	92.5720	92.5700	0
03/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3450	7.3460	92.6550	92.6540	0
03/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2730	7.2900	92.7270	92.7100	0
03/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4060	7.4090	92.5940	92.5910	0
03/01/2024	R035 On 01-February-24			Bond Future	11.5485	11.4912	87.4214	87.7337	67,987
03/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	26.2600	39.3400	0.0263	0.0393	400
03/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5290.7400	4991.4400	5.2907	4.9914	0
03/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	314.7400	398.5500	0.3147	0.3986	400
03/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2688.9200	2460.3500	2.6889	2.4604	0
03/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3561.5500	3844.8500	3.5616	3.8449	0
03/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	227.3800	198.3000	0.2274	0.1983	0
03/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3606.2200	3890.3300	3.6062	3.8903	0
03/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	220.7600	192.4900	0.2208	0.1925	0
03/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3651.0000	3935.9200	3.6510	3.9359	0
03/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	214.3100	186.8500	0.2143	0.1869	0
03/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9540.8500	9852.9900	9.5409	9.8530	0
03/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	2.2400	2.0000	0.0022	0.0020	400
03/01/2024	R035 On 02-May-24			Bond Future	11.6437	11.5841	84.8407	85.1598	109,420
03/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1324.6600	1448.9700	1.3247	1.4490	0
03/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3796.3600	3601.5200	3.7964	3.6015	0
03/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1345.1900	1470.7100	1.3452	1.4707	0
03/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3761.3200	3567.6900	3.7613	3.5677	0
03/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1365.7200	1492.4300	1.3657	1.4924	0
03/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3726.3400	3533.9000	3.7263	3.5339	0
03/01/2024	R035 On 01-August-24			Bond Future	11.7412	11.6792	86.7223	87.0481	0
03/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3366.1400	3549.4200	3.3661	3.5494	0
03/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	3110.8800	2968.4000	3.1109	2.9684	0
03/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3395.1100	3579.2200	3.3951	3.5792	0
03/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	3087.6900	2946.0400	3.0877	2.9460	0
03/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3424.1900	3609.1300	3.4242	3.6091	0
03/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	3064.6500	2923.8300	3.0647	2.9238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R035 On 07-November-24			Bond Future	11.8682	11.8037	84.2315	84.5637	19,875
03/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4541.2100	4744.3500	4.5412	4.7444	0
03/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	3013.2600	2884.1900	3.0133	2.8842	0
03/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4571.6900	4775.5100	4.5717	4.7755	0
03/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2993.7800	2865.3900	2.9938	2.8654	0
03/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4602.2600	4806.7500	4.6023	4.8068	0
03/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2974.4300	2846.7100	2.9744	2.8467	0
03/01/2024	R035 On 06-February-25			Bond Future	12.0056	11.9384	86.0153	86.3534	0
03/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5042.3400	5252.9600	5.0423	5.2530	0
03/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	3048.1900	2920.6800	3.0482	2.9207	0
03/01/2024	R053 On 01-February-24			Bond Future	12.3846	12.2818	98.1124	98.8793	0
03/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4286.0300	4943.9700	4.2860	4.9440	0
03/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	470.4300	361.4600	0.4704	0.3615	0
03/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4342.4900	5002.9700	4.3425	5.0030	0
03/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	458.3700	351.9400	0.4584	0.3519	0
03/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4399.1400	5062.1000	4.3991	5.0621	0
03/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	446.5900	342.6400	0.4466	0.3426	0
03/01/2024	R053 On 02-May-24			Bond Future	12.4921	12.3853	94.4152	95.1988	5,189
03/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5887.9800	6439.7900	5.8880	6.4398	0
03/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	2184.1700	1952.3100	2.1842	1.9523	0
03/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5934.6100	6488.3000	5.9346	6.4883	0
03/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	2163.2800	1933.3000	2.1633	1.9333	0
03/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5981.3300	6536.8900	5.9813	6.5369	0
03/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	2142.5800	1914.4700	2.1426	1.9145	0
03/01/2024	R053 On 01-August-24			Bond Future	12.6021	12.4912	96.5087	97.3092	0
03/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6971.7700	7504.8600	6.9718	7.5049	0
03/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	3327.2600	3059.8200	3.3273	3.0598	0
03/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7015.4600	7550.0900	7.0155	7.5501	0
03/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	3304.4900	3038.5900	3.3045	3.0386	0
03/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7059.5000	7595.6500	7.0595	7.5957	0
03/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	3282.1700	3017.7900	3.2822	3.0178	0
03/01/2024	R053 On 07-November-24			Bond Future	12.7348	12.6193	92.8889	93.7069	0
03/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5813.7200	6274.8300	5.8137	6.2748	0
03/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	5427.1000	5070.2100	5.4271	5.0702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5852.0000	6314.7200	5.8520	6.3147	0
03/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	5395.7300	5040.4500	5.3957	5.0405	0
03/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5890.3800	6354.7000	5.8904	6.3547	0
03/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	5364.5500	5010.8700	5.3646	5.0109	0
03/01/2024	R053 On 06-February-25			Bond Future	12.8710	12.7509	94.8532	95.6873	0
03/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6462.2000	6933.1900	6.4622	6.9332	0
03/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5989.2500	5626.2100	5.9893	5.6262	0
03/01/2024	R186 On 01-February-24			Bond Future	8.7614	8.7405	105.6580	105.7117	74,423
03/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1917.9600	1970.8000	1.9180	1.9708	0
03/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	47.8600	47.0300	0.0479	0.0470	0
03/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1941.4000	1994.2900	1.9414	1.9943	0
03/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	46.2700	45.4900	0.0463	0.0455	0
03/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1964.8700	2017.8200	1.9649	2.0178	0
03/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	44.7200	44.0000	0.0447	0.0440	0
03/01/2024	R186 On 02-May-24			Bond Future	8.7372	8.7140	107.9921	108.0468	11,233
03/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	179.9000	191.9100	0.1799	0.1919	0
03/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1963.0800	1920.3900	1.9631	1.9204	0
03/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	184.6000	196.8300	0.1846	0.1968	0
03/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1943.6600	1901.1900	1.9437	1.9012	0
03/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	189.5500	202.0100	0.1896	0.2020	0
03/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1924.4900	1882.2500	1.9245	1.8823	0
03/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2533.9300	2582.0900	2.5339	2.5821	2,030
03/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	223.1800	216.6400	0.2232	0.2166	0
03/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3919.1500	3971.5100	3.9192	3.9715	0
03/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	85.8000	83.4600	0.0858	0.0835	2,030
03/01/2024	R186 On 01-August-24			Bond Future	8.7037	8.6781	105.0783	105.1336	0
03/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1032.3700	1062.6000	1.0324	1.0626	0
03/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	1083.5500	1058.5000	1.0836	1.0585	0
03/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1044.8400	1075.2500	1.0448	1.0753	0
03/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	1074.4400	1049.5700	1.0744	1.0496	0
03/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1057.3700	1087.9600	1.0574	1.0880	0
03/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	1065.3900	1040.7000	1.0654	1.0407	0
03/01/2024	R186 On 07-November-24			Bond Future	8.6888	8.6602	107.5317	107.5869	44,537
03/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1729.7500	1765.6600	1.7298	1.7657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	882.0200	862.7000	0.8820	0.8627	0
03/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1743.1300	1779.1600	1.7431	1.7792	0
03/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	876.2900	857.0900	0.8763	0.8571	0
03/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1756.1700	1792.3200	1.7562	1.7923	0
03/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	870.2300	851.1500	0.8702	0.8512	0
03/01/2024	R186 On 06-February-25			Bond Future	8.7055	8.6734	104.4944	104.5494	0
03/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1551.0700	1584.4900	1.5511	1.5845	0
03/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	995.7300	974.1400	0.9957	0.9741	0
03/01/2024	R202 On 01-February-24			Bond Future	259.6671	259.5291	259.6671	259.5291	5,070
03/01/2024	R202 On 02-May-24			Bond Future	265.4674	265.3257	265.4674	265.3257	0
03/01/2024	R202 On 01-August-24			Bond Future	266.3146	266.1682	266.3146	266.1682	0
03/01/2024	R202 On 07-November-24			Bond Future	272.6033	272.4500	272.6033	272.4500	6
03/01/2024	R202 On 06-February-25			Bond Future	273.2013	273.0413	273.2013	273.0413	0
03/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6411.2500	6251.3400	6.4113	6.2513	0
03/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	R209 On 01-February-24			Bond Future	11.7301	11.6674	67.1644	67.4630	14,316
03/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2202.0500	2447.2600	2.2021	2.4473	0
03/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	386.2500	332.8600	0.3863	0.3329	0
03/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2237.3400	2483.8600	2.2373	2.4839	0
03/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	375.9000	323.8200	0.3759	0.3238	0
03/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2272.7600	2520.5600	2.2728	2.5206	0
03/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	365.7400	314.9400	0.3657	0.3149	0
03/01/2024	R209 On 02-May-24			Bond Future	11.8234	11.7584	65.4951	65.8001	0
03/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	871.1700	968.8300	0.8712	0.9688	0
03/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	4032.3000	3824.9000	4.0323	3.8249	0
03/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	886.0100	984.7600	0.8860	0.9848	0
03/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3997.1800	3790.8700	3.9972	3.7909	0
03/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	901.0000	1000.8600	0.9010	1.0009	0
03/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3962.2700	3757.0700	3.9623	3.7571	0
03/01/2024	R209 On 01-August-24			Bond Future	11.9193	11.8521	66.9475	67.2590	0
03/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2484.5300	2644.6700	2.4845	2.6447	0
03/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	3132.1700	2980.8400	3.1322	2.9808	0
03/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2507.9300	2668.9100	2.5079	2.6689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	3108.8000	2958.3100	3.1088	2.9583	0
03/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2531.6400	2693.4600	2.5316	2.6935	0
03/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	3085.7800	2936.1300	3.0858	2.9361	0
03/01/2024	R209 On 07-November-24			Bond Future	12.0374	11.9676	65.3536	65.6714	5,237
03/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3829.2800	4015.7800	3.8293	4.0158	0
03/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	3052.3600	2920.9800	3.0524	2.9210	0
03/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3854.9100	4042.0600	3.8549	4.0421	0
03/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	3033.3600	2902.6300	3.0334	2.9026	0
03/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3880.6000	4068.4000	3.8806	4.0684	0
03/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	3014.4700	2884.3900	3.0145	2.8844	0
03/01/2024	R209 On 06-February-25			Bond Future	12.1609	12.0886	66.7371	67.0608	0
03/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4337.4700	4532.0900	4.3375	4.5321	0
03/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	3108.3100	2979.1900	3.1083	2.9792	0
03/01/2024	R210 On 01-February-24			Bond Future	235.8713	235.7592	235.8713	235.7592	677
03/01/2024	R210 On 02-May-24			Bond Future	237.8788	237.7637	237.8788	237.7637	0
03/01/2024	R210 On 01-August-24			Bond Future	243.2112	243.0921	243.2112	243.0921	0
03/01/2024	R210 On 07-November-24			Bond Future	245.6029	245.4778	245.6029	245.4778	60
03/01/2024	R210 On 06-February-25			Bond Future	250.8681	250.7372	250.8681	250.7372	0
03/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	11258.1000	11127.2000	11.2581	11.1272	0
03/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/01/2024	R213 On 01-February-24			Bond Future	10.4143	10.3609	86.2893	86.5233	29,769
03/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5430.4200	5661.3200	5.4304	5.6613	0
03/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	32.7000	29.5400	0.0327	0.0295	0
03/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5469.7500	5700.7400	5.4698	5.7007	0
03/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	31.8000	28.7300	0.0318	0.0287	0
03/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5509.0600	5740.1500	5.5091	5.7402	0
03/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	30.9100	27.9400	0.0309	0.0279	0
03/01/2024	R213 On 02-May-24			Bond Future	10.4795	10.4236	84.6369	84.8760	0
03/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1463.7100	1578.5200	1.4637	1.5785	0
03/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	2320.8400	2196.5500	2.3208	2.1966	0
03/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1483.5100	1599.2200	1.4835	1.5992	0
03/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	2297.4100	2174.0200	2.2974	2.1740	0
03/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1503.2700	1619.8800	1.5033	1.6199	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	2273.9600	2151.4700	2.2740	2.1515	0
03/01/2024	R213 On 01-August-24			Bond Future	10.5457	10.4871	86.5140	86.7579	0
03/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3200.3400	3353.2800	3.2003	3.3533	0
03/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1905.9600	1814.9800	1.9060	1.8150	0
03/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3225.8200	3379.3500	3.2258	3.3794	0
03/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1890.6700	1800.2800	1.8907	1.8003	0
03/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3251.3800	3405.5000	3.2514	3.4055	0
03/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1875.4900	1785.6900	1.8755	1.7857	0
03/01/2024	R213 On 07-November-24			Bond Future	10.6434	10.5818	84.9730	85.2215	16,191
03/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4110.7800	4275.6000	4.1108	4.2756	0
03/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1865.0100	1781.3500	1.8650	1.7814	0
03/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4136.8100	4302.1200	4.1368	4.3021	0
03/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1852.0800	1768.9100	1.8521	1.7689	0
03/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4162.9000	4328.6800	4.1629	4.3287	0
03/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1839.2400	1756.5400	1.8392	1.7565	0
03/01/2024	R213 On 06-February-25			Bond Future	10.7566	10.6920	86.7737	87.0263	0
03/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4364.4200	4529.4100	4.3644	4.5294	0
03/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	2087.3000	1999.6900	2.0873	1.9997	0
03/01/2024	R214 On 01-February-24			Bond Future	12.1834	12.0907	62.3984	62.8455	10,887
03/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	939.8500	1185.9100	0.9399	1.1859	0
03/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	1148.3300	947.3000	1.1483	0.9473	0
03/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	963.5200	1212.8400	0.9635	1.2128	0
03/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	1123.8200	926.0500	1.1238	0.9261	0
03/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	987.5800	1240.1600	0.9876	1.2402	0
03/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	1099.7500	905.2400	1.0998	0.9052	0
03/01/2024	R214 On 02-May-24			Bond Future	12.2789	12.1830	60.4723	60.9292	10,172
03/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	680.8300	801.5400	0.6808	0.8015	0
03/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4764.9000	4428.7200	4.7649	4.4287	0
03/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	693.2800	815.5200	0.6933	0.8155	0
03/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4724.9100	4390.2600	4.7249	4.3903	0
03/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	705.7700	829.5500	0.7058	0.8296	0
03/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4685.0200	4351.9100	4.6850	4.3519	0
03/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1865.6700	2094.4100	1.8657	2.0944	10,000
03/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2625.7900	2397.6400	2.6258	2.3976	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1912.3800	2144.3300	1.9124	2.1443	7,110
03/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2575.9900	2351.0500	2.5760	2.3511	0
03/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3943.1300	4274.8200	3.9431	4.2748	0
03/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	1242.8000	1117.6000	1.2428	1.1176	17,110
03/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6081.5400	6469.8100	6.0815	6.4698	0
03/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	628.7700	560.1500	0.6288	0.5602	17,110
03/01/2024	R214 On 01-August-24			Bond Future	12.3761	12.2769	61.8135	62.2802	0
03/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2388.7300	2619.2300	2.3887	2.6192	0
03/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	3413.0400	3176.8500	3.4130	3.1769	0
03/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2411.7900	2643.5600	2.4118	2.6436	0
03/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	3388.1000	3153.1800	3.3881	3.1532	0
03/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2434.7700	2667.7900	2.4348	2.6678	0
03/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	3363.1400	3129.4700	3.3631	3.1295	0
03/01/2024	R214 On 07-November-24			Bond Future	12.4979	12.3951	59.9494	60.4262	0
03/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3755.6500	4028.8200	3.7557	4.0288	0
03/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	3288.3600	3084.7400	3.2884	3.0847	0
03/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3781.1100	4055.2500	3.7811	4.0553	0
03/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	3268.3500	3065.7000	3.2684	3.0657	0
03/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3806.6300	4081.7400	3.8066	4.0817	0
03/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	3248.4400	3046.7600	3.2484	3.0468	0
03/01/2024	R214 On 06-February-25			Bond Future	12.6261	12.5196	61.2189	61.7050	0
03/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4085.2500	4360.8700	4.0853	4.3609	0
03/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3707.0000	3496.5300	3.7070	3.4965	0
03/01/2024	R248 On 01-February-24			Bond Future	12.3758	12.2781	76.1614	76.7281	246,223
03/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	42.7500	74.8900	0.0428	0.0749	0
03/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5421.0300	4886.4400	5.4210	4.8864	0
03/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	680.7700	911.9600	0.6808	0.9120	0
03/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	2062.9300	1727.3900	2.0629	1.7274	0
03/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	701.6800	937.1200	0.7017	0.9371	0
03/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	2024.2700	1692.9800	2.0243	1.6930	0
03/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	723.0000	962.7000	0.7230	0.9627	0
03/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1986.1000	1659.0700	1.9861	1.6591	0
03/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1063.4200	1362.2600	1.0634	1.3623	0
03/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1502.5100	1234.6200	1.5025	1.2346	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4179.5000	4697.5700	4.1795	4.6976	0
03/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	208.1200	159.4600	0.2081	0.1595	0
03/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5448.8200	5992.2900	5.4488	5.9923	0
03/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	95.5200	72.2600	0.0955	0.0723	0
03/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	7942.3800	8504.3900	7.9424	8.5044	0
03/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	18.7400	14.0200	0.0187	0.0140	0
03/01/2024	R248 On 02-May-24			Bond Future	12.4783	12.3771	73.3956	73.9747	13,880
03/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	515.0100	623.4100	0.5150	0.6234	0
03/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	7135.8200	6665.0800	7.1358	6.6651	0
03/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	582.6900	701.3000	0.5827	0.7013	0
03/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6807.5200	6346.9900	6.8075	6.3470	0
03/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	594.6000	714.9600	0.5946	0.7150	0
03/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6753.7700	6294.9900	6.7538	6.2950	0
03/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	606.5600	728.6700	0.6066	0.7287	0
03/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6700.1700	6243.1400	6.7002	6.2431	0
03/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2524.6800	2831.1900	2.5247	2.8312	0
03/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2972.1100	2699.4800	2.9721	2.6995	0
03/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5113.5800	5543.6700	5.1136	5.5437	0
03/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	1417.5400	1268.4900	1.4175	1.2685	0
03/01/2024	R248 On 01-August-24			Bond Future	12.5830	12.4781	75.0233	75.6148	13,000
03/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2842.3300	3126.0800	2.8423	3.1261	0
03/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	4457.7500	4150.0400	4.4578	4.1500	0
03/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2869.6200	3154.9300	2.8696	3.1549	0
03/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	4426.8600	4120.7100	4.4269	4.1207	0
03/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2896.8000	3183.6700	2.8968	3.1837	0
03/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	4395.9400	4091.3500	4.3959	4.0914	0
03/01/2024	R248 On 07-November-24			Bond Future	12.7133	12.6041	72.3225	72.9269	0
03/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4487.4700	4829.3800	4.4875	4.8294	0
03/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	4122.3300	3859.9000	4.1223	3.8599	0
03/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4517.8100	4860.9200	4.5178	4.8609	0
03/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	4098.2400	3837.0100	4.0982	3.8370	0
03/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4547.9500	4892.2600	4.5480	4.8923	0
03/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	4074.0300	3814.0000	4.0740	3.8140	0
03/01/2024	R248 On 06-February-25			Bond Future	12.8502	12.7368	73.8534	74.4696	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4348.7500	4672.9200	4.3488	4.6729	0
03/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	5111.7000	4819.7100	5.1117	4.8197	0
03/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0