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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For November 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	2025 On 07-November-24			Bond Future	184.8467	184.8957	184.8467	184.8957	4,870
01/11/2024	2029 On 07-November-24			Bond Future	132.9092	132.8642	132.9092	132.8642	6,772
01/11/2024	2029 On 06-February-25			Bond Future	135.6575	135.6137	135.6575	135.6137	8,587
01/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	3257.5100	3213.7200	3.2575	3.2137	0
01/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2029 On 08-May-25			Bond Future	137.0516	137.0035	137.0516	137.0035	728
01/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	798.4000	846.5200	0.7984	0.8465	0
01/11/2024	2029 On 07-August-25			Bond Future	139.8018	139.7522	139.8018	139.7522	0
01/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	2391.8200	2342.1600	2.3918	2.3422	0
01/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	2029 On 06-November-25			Bond Future	141.1051	141.0532	141.1051	141.0532	0
01/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	1315.1200	1263.2400	1.3151	1.2632	0
01/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2030 On 07-November-24			Bond Future	9.3135	9.2739	96.9064	97.0622	132,776
01/11/2024	2030 On 07-November-24	10.21	Call	Bond Future	3441.1300	3596.9400	3.4411	3.5969	600
01/11/2024	2030 On 07-November-24	10.21	Put	Bond Future	0.1500	0.2300	0.0002	0.0002	0
01/11/2024	2030 On 07-November-24	10.71	Call	Bond Future	5292.9200	5448.6500	5.2929	5.4487	600
01/11/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2030 On 07-November-24	10.74	Call	Bond Future	5402.5500	5558.2800	5.4026	5.5583	0
01/11/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2030 On 07-November-24	10.75	Call	Bond Future	5439.0600	5594.7900	5.4391	5.5948	0
01/11/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2030 On 07-November-24	10.76	Call	Bond Future	5475.5400	5631.2700	5.4755	5.6313	0
01/11/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2030 On 07-November-24	11.91	Call	Bond Future	9550.9500	9706.6800	9.5510	9.7067	0
01/11/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
01/11/2024	2030 On 06-February-25			Bond Future	9.3743	9.3318	94.8763	95.0368	148,433
01/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	271.9900	304.7600	0.2720	0.3048	800
01/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2935.6100	2807.8500	2.9356	2.8079	0
01/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	814.7900	885.3500	0.8148	0.8854	800
01/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1551.0100	1461.0400	1.5510	1.4610	0
01/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	1868.2100	1980.0600	1.8682	1.9801	0
01/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	686.6800	638.0000	0.6867	0.6380	800
01/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	4873.8100	5025.2600	4.8738	5.0253	0
01/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	103.5700	94.4900	0.1036	0.0945	0
01/11/2024	2030 On 08-May-25			Bond Future	9.4477	9.4031	96.8209	96.9824	0
01/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	504.8500	543.2200	0.5049	0.5432	800
01/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	3329.7200	3206.6100	3.3297	3.2066	0
01/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1080.9600	1149.1700	1.0810	1.1492	800
01/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	2054.4100	1961.1400	2.0544	1.9611	0
01/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2609.8500	2719.3900	2.6099	2.7194	0
01/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	886.5300	834.5900	0.8865	0.8346	0
01/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	2760.7900	2872.4900	2.7608	2.8725	0
01/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	825.8000	776.0200	0.8258	0.7760	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	3616.2200	3742.7000	3.6162	3.7427	1,640
01/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	562.3100	527.3100	0.5623	0.5273	0
01/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	4713.7400	4852.6200	4.7137	4.8526	2,280
01/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	352.6500	330.0500	0.3527	0.3301	0
01/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8311.7200	8468.1700	8.3117	8.4682	0
01/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	68.0800	63.0500	0.0681	0.0631	1,640
01/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	9616.9300	9776.0000	9.6169	9.7760	0
01/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	30.1400	27.7300	0.0301	0.0277	2,280
01/11/2024	2030 On 07-August-25			Bond Future	9.5482	9.5006	94.7298	94.8940	0
01/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	3967.1900	4090.2000	3.9672	4.0902	1,054
01/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	821.7000	780.4400	0.8217	0.7804	0
01/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	5668.6500	5807.8600	5.6687	5.8079	0
01/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	469.4500	444.3900	0.4695	0.4444	0
01/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	8522.8000	8677.8500	8.5228	8.6779	0
01/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	148.7700	139.5500	0.1488	0.1396	1,054
01/11/2024	2030 On 06-November-25			Bond Future	9.6616	9.6108	96.5668	96.7339	0
01/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	1867.3600	1932.7000	1.8674	1.9327	0
01/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	2267.6200	2165.9100	2.2676	2.1659	0
01/11/2024	2032 On 07-November-24			Bond Future	9.9298	9.9055	92.3121	92.4303	54,661
01/11/2024	2032 On 07-November-24	9.75	Call	Bond Future	65.0000	131.0000	0.0650	0.1310	0
01/11/2024	2032 On 07-November-24	9.75	Put	Bond Future	944.1000	891.9300	0.9441	0.8919	0
01/11/2024	2032 On 07-November-24	9.86	Call	Bond Future	207.6900	315.4500	0.2077	0.3155	0
01/11/2024	2032 On 07-November-24	9.86	Put	Bond Future	547.7500	537.3400	0.5478	0.5373	0
01/11/2024	2032 On 07-November-24	9.90	Call	Bond Future	289.4900	409.2300	0.2895	0.4092	0
01/11/2024	2032 On 07-November-24	9.90	Put	Bond Future	434.5300	436.1000	0.4345	0.4361	0
01/11/2024	2032 On 07-November-24	10.60	Call	Bond Future	3184.3600	3303.7100	3.1844	3.3037	0
01/11/2024	2032 On 07-November-24	10.60	Put	Bond Future	0.6300	1.8100	0.0006	0.0018	200
01/11/2024	2032 On 07-November-24	11.11	Call	Bond Future	5511.8900	5630.0700	5.5119	5.6301	600
01/11/2024	2032 On 07-November-24	11.11	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/11/2024	2032 On 07-November-24	11.47	Call	Bond Future	7107.9400	7226.1100	7.1079	7.2261	0
01/11/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2032 On 07-November-24	11.48	Call	Bond Future	7151.7300	7269.9000	7.1517	7.2699	0
01/11/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2032 On 07-November-24	11.49	Call	Bond Future	7195.4800	7313.6500	7.1955	7.3137	0

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01/11/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2032 On 07-November-24	11.61	Call	Bond Future	7718.3000	7836.4700	7.7183	7.8365	600
01/11/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2032 On 07-November-24	11.64	Call	Bond Future	7848.3500	7966.5200	7.8484	7.9665	1,615
01/11/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2032 On 07-November-24	12.95	Call	Bond Future	13281.0600	13399.2300	13.2811	13.3992	0
01/11/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
01/11/2024	2032 On 07-November-24	13.36	Call	Bond Future	14886.6800	15004.8500	14.8867	15.0049	0
01/11/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
01/11/2024	2032 On 06-February-25			Bond Future	10.0096	9.9837	94.1980	94.3201	104,777
01/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	431.1300	460.7800	0.4311	0.4608	800
01/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	3273.4700	3180.9800	3.2735	3.1810	0
01/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1255.9700	1314.7800	1.2560	1.3148	800
01/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1680.6200	1617.2900	1.6806	1.6173	0
01/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3324.6300	3420.8500	3.3246	3.4209	0
01/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	540.9700	515.0500	0.5410	0.5151	800
01/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	7715.5600	7834.0700	7.7156	7.8341	0
01/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	65.3700	61.7400	0.0654	0.0617	0
01/11/2024	2032 On 08-May-25			Bond Future	10.0928	10.0662	91.9640	92.0864	37,405
01/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	778.9400	807.9100	0.7789	0.8079	800
01/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3938.5500	3845.0800	3.9386	3.8451	0
01/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1642.2100	1694.0300	1.6422	1.6940	800
01/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2440.8700	2370.2500	2.4409	2.3703	0
01/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4490.1900	4579.7100	4.4902	4.5797	0
01/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	831.0200	798.1000	0.8310	0.7981	0
01/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	4696.2800	4787.5900	4.6963	4.7876	0
01/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	775.8600	744.7300	0.7759	0.7447	800
01/11/2024	2032 On 07-August-25			Bond Future	10.1950	10.1671	93.7863	93.9108	0
01/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8159.8600	8301.6400	8.1599	8.3016	0
01/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	504.9100	522.2400	0.5049	0.5222	0
01/11/2024	2032 On 06-November-25			Bond Future	10.3158	10.2865	91.4442	91.5707	0
01/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3299.6100	3354.1500	3.2996	3.3542	0
01/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2851.2900	2779.3700	2.8513	2.7794	0
01/11/2024	2033 On 07-November-24			Bond Future	125.7269	126.1092	125.7269	126.1092	6,277

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01/11/2024	2033 On 06-February-25			Bond Future	128.3268	128.7190	128.3268	128.7190	6,561
01/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3386.7800	3779.0200	3.3868	3.7790	0
01/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2033 On 08-May-25			Bond Future	129.4695	129.8666	129.4695	129.8666	5,288
01/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1150.5300	753.3700	1.1505	0.7534	0
01/11/2024	2033 On 07-August-25			Bond Future	132.0677	132.4722	132.0677	132.4722	0
01/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3417.6600	3822.2300	3.4177	3.8222	0
01/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2033 On 06-November-25			Bond Future	133.1174	133.5288	133.1174	133.5288	0
01/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	388.7600	0.0000	0.3888	0
01/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	22.6200	0.0000	0.0226	0.0000	0
01/11/2024	2037 On 07-November-24			Bond Future	10.9759	10.9317	85.9311	86.1902	77,196
01/11/2024	2037 On 07-November-24	12.57	Call	Bond Future	8637.8000	8896.9300	8.6378	8.8969	0
01/11/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2037 On 07-November-24	12.58	Call	Bond Future	8687.8500	8946.9800	8.6879	8.9470	0
01/11/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2037 On 07-November-24	12.59	Call	Bond Future	8737.8600	8996.9900	8.7379	8.9970	0
01/11/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2037 On 06-February-25			Bond Future	11.0705	11.0243	83.4261	83.6920	172,539
01/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	9079.2800	9329.5000	9.0793	9.3295	0
01/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	113.8600	98.2200	0.1139	0.0982	0
01/11/2024	2037 On 08-May-25			Bond Future	11.1728	11.1252	85.1359	85.4051	3,975
01/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	6671.4900	6876.3100	6.6715	6.8763	0
01/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	887.3900	822.9600	0.8874	0.8230	0
01/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	7939.1600	8158.3800	7.9392	8.1584	15,000
01/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	646.5700	596.5400	0.6466	0.5965	0
01/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	11145.0200	11390.2100	11.1450	11.3902	7,500
01/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	261.7700	237.7100	0.2618	0.2377	0
01/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	11356.8500	11603.4400	11.3569	11.6034	7,500
01/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	243.0400	220.3800	0.2430	0.2204	0
01/11/2024	2037 On 07-August-25			Bond Future	11.2917	11.2423	82.5622	82.8363	15
01/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1070.8100	1136.2100	1.0708	1.1362	2,541
01/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	6584.6900	6375.9300	6.5847	6.3759	0

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01/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1419.5300	1500.0800	1.4195	1.5001	2,341
01/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	5673.5700	5479.9600	5.6736	5.4800	0
01/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1588.5300	1675.8600	1.5885	1.6759	200
01/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	5310.3000	5123.4700	5.3103	5.1235	0
01/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	2586.7800	2707.4300	2.5868	2.7074	0
01/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3827.2300	3673.7200	3.8272	3.6737	2,541
01/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	3607.2400	3752.5000	3.6072	3.7525	0
01/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2901.1200	2772.2200	2.9011	2.7722	2,541
01/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	4952.9700	5123.2700	4.9530	5.1233	0
01/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	2099.1900	1995.3300	2.0992	1.9953	2,541
01/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	6244.4100	6435.6000	6.2444	6.4356	0
01/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1576.2100	1493.2400	1.5762	1.4932	2,541
01/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	9577.4000	9803.9300	9.5774	9.8039	0
01/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	787.7900	740.1600	0.7878	0.7402	0
01/11/2024	2037 On 06-November-25			Bond Future	11.4151	11.3638	84.1621	84.4412	0
01/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	4800.0900	4929.2300	4.8001	4.9292	0
01/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	3644.7400	3494.7400	3.6447	3.4947	0
01/11/2024	2038 On 07-November-24			Bond Future	137.0685	137.5218	137.0685	137.5218	608
01/11/2024	2038 On 06-February-25			Bond Future	137.8018	138.2665	137.8018	138.2665	2,717
01/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2571.7500	3036.5000	2.5718	3.0365	0
01/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2038 On 08-May-25			Bond Future	140.6595	141.1307	140.6595	141.1307	440
01/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	979.5100	1450.6500	0.9795	1.4507	0
01/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2038 On 07-August-25			Bond Future	141.3386	141.8179	141.3386	141.8179	0
01/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1778.6200	2257.8800	1.7786	2.2579	0
01/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2038 On 06-November-25			Bond Future	144.1167	144.6047	144.1167	144.6047	0
01/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	236.6500	724.6600	0.2367	0.7247	0
01/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2040 On 07-November-24			Bond Future	11.2761	11.2169	86.1305	86.5042	89,386
01/11/2024	2040 On 07-November-24	12.10	Call	Bond Future	4953.1500	5326.8700	4.9532	5.3269	640
01/11/2024	2040 On 07-November-24	12.10	Put	Bond Future	0.8500	0.8900	0.0009	0.0009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	2040 On 07-November-24	12.60	Call	Bond Future	7741.9200	8115.6000	7.7419	8.1156	0
01/11/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
01/11/2024	2040 On 07-November-24	12.84	Call	Bond Future	9026.9400	9400.6200	9.0269	9.4006	0
01/11/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2040 On 07-November-24	12.85	Call	Bond Future	9079.7500	9453.4300	9.0798	9.4534	0
01/11/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2040 On 07-November-24	12.86	Call	Bond Future	9132.5000	9506.1800	9.1325	9.5062	0
01/11/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2040 On 07-November-24	13.15	Call	Bond Future	10637.2500	11010.9300	10.6373	11.0109	0
01/11/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
01/11/2024	2040 On 06-February-25			Bond Future	11.3740	11.3124	83.3790	83.7618	71,455
01/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1001.2100	1114.8200	1.0012	1.1148	780
01/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	3367.0000	3097.8700	3.3670	3.0979	0
01/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3245.0800	3484.0000	3.2451	3.4840	0
01/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	1262.1900	1118.3700	1.2622	1.1184	780
01/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	5460.9800	5766.3400	5.4610	5.7663	0
01/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	573.8500	496.4700	0.5739	0.4965	780
01/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9117.4900	9473.6000	9.1175	9.4736	0
01/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	163.8500	137.2200	0.1639	0.1372	0
01/11/2024	2040 On 08-May-25			Bond Future	11.4788	11.4153	85.0877	85.4763	3,900
01/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	7450.0700	7812.9400	7.4501	7.8129	0
01/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	861.8700	836.1500	0.8619	0.8362	0
01/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	7988.1000	8355.0400	7.9881	8.3550	15,000
01/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	759.6200	737.9700	0.7596	0.7380	0
01/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11078.6300	11435.8700	11.0786	11.4359	7,500
01/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	374.2800	342.9300	0.3743	0.3429	0
01/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	11396.3900	11747.0000	11.3964	11.7470	7,500
01/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	348.4000	310.4200	0.3484	0.3104	0
01/11/2024	2040 On 07-August-25			Bond Future	11.5992	11.5333	82.2623	82.6581	16
01/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10152.6700	10465.8400	10.1527	10.4658	0
01/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	912.6400	829.9600	0.9126	0.8300	0
01/11/2024	2040 On 06-November-25			Bond Future	11.7231	11.6547	83.8559	84.2591	0
01/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	4842.0500	4806.9200	4.8421	4.8069	0
01/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	4159.6500	3721.3200	4.1597	3.7213	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	2044 On 07-November-24			Bond Future	11.3859	11.3167	82.0492	82.4976	23,431
01/11/2024	2044 On 07-November-24	12.00	Call	Bond Future	3815.1200	4262.4800	3.8151	4.2625	0
01/11/2024	2044 On 07-November-24	12.00	Put	Bond Future	8.6300	7.5100	0.0086	0.0075	13,875
01/11/2024	2044 On 07-November-24	12.25	Call	Bond Future	5272.0100	5720.5000	5.2720	5.7205	0
01/11/2024	2044 On 07-November-24	12.25	Put	Bond Future	0.5200	0.5300	0.0005	0.0005	9,540
01/11/2024	2044 On 07-November-24	12.50	Call	Bond Future	6690.3900	7138.8700	6.6904	7.1389	0
01/11/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	11,405
01/11/2024	2044 On 07-November-24	12.90	Call	Bond Future	8869.0000	9317.4800	8.8690	9.3175	0
01/11/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2044 On 07-November-24	12.91	Call	Bond Future	8922.0700	9370.5500	8.9221	9.3706	0
01/11/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2044 On 07-November-24	12.92	Call	Bond Future	8975.0700	9423.5500	8.9751	9.4236	0
01/11/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2044 On 06-February-25			Bond Future	11.4801	11.4082	79.3396	79.7985	71,210
01/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4121.2400	4510.0300	4.1212	4.5100	449
01/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	926.0500	855.8900	0.9261	0.8559	0
01/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	6483.8900	6912.9500	6.4839	6.9130	449
01/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	410.3000	380.4100	0.4103	0.3804	0
01/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	9051.6900	9499.7300	9.0517	9.4997	0
01/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	171.2200	160.3100	0.1712	0.1603	0
01/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	12570.3200	13020.3900	12.5703	13.0204	0
01/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	43.0600	34.1800	0.0431	0.0342	449
01/11/2024	2044 On 08-May-25		Call	Bond Future	10.9900	13.3400	0.0110	0.0133	0
01/11/2024	2044 On 08-May-25			Bond Future	11.5804	11.5062	80.9655	81.4319	8,697
01/11/2024	2044 On 08-May-25		Put	Bond Future	19045.4600	18581.4300	19.0455	18.5814	0
01/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1159.2100	1289.0600	1.1592	1.2891	2,490
01/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	5474.6200	5138.0900	5.4746	5.1381	0
01/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3177.5100	3425.2300	3.1775	3.4252	0
01/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2743.5800	2524.9200	2.7436	2.5249	2,490
01/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6157.4600	6501.5000	6.1575	6.5015	0
01/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1285.9500	1163.6100	1.2860	1.1636	2,490
01/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	7567.6300	7940.5000	7.5676	7.9405	0
01/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	926.9200	833.4100	0.9269	0.8334	0
01/11/2024	2044 On 07-August-25			Bond Future	11.6949	11.6180	78.1836	78.6589	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	10152.2800	10528.7500	10.1523	10.5288	0
01/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	1006.6600	907.8000	1.0067	0.9078	0
01/11/2024	2044 On 06-November-25			Bond Future	11.8120	11.7324	79.6982	80.1823	0
01/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	4853.9800	4709.7700	4.8540	4.7098	0
01/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	4444.5700	3816.1800	4.4446	3.8162	0
01/11/2024	2046 On 07-November-24			Bond Future	117.9344	118.3852	117.9344	118.3852	5,267
01/11/2024	2046 On 06-February-25			Bond Future	120.3731	120.8351	120.3731	120.8351	17,752
01/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	6363.0600	6825.0500	6.3631	6.8251	0
01/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2046 On 08-May-25			Bond Future	120.6390	121.1074	120.6390	121.1074	0
01/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	1330.9600	862.5800	1.3310	0.8626	0
01/11/2024	2046 On 07-August-25			Bond Future	123.0593	123.5366	123.0593	123.5366	0
01/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	4369.3300	4846.5500	4.3693	4.8466	0
01/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2046 On 06-November-25			Bond Future	123.2060	123.6911	123.2060	123.6911	0
01/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	2204.0100	1718.9000	2.2040	1.7189	0
01/11/2024	2050 On 07-November-24			Bond Future	119.0969	119.3025	119.0969	119.3025	4,151
01/11/2024	2050 On 06-February-25			Bond Future	119.2176	119.4296	119.2176	119.4296	15,948
01/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	3617.6300	3829.6200	3.6176	3.8296	0
01/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2050 On 08-May-25			Bond Future	121.6901	121.9035	121.6901	121.9035	0
01/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	530.1000	743.5000	0.5301	0.7435	0
01/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2050 On 07-August-25			Bond Future	121.7432	121.9598	121.7432	121.9598	0
01/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	1853.2300	2069.8200	1.8532	2.0698	0
01/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2050 On 06-November-25			Bond Future	124.1360	124.3561	124.1360	124.3561	0
01/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	283.9800	63.8700	0.2840	0.0639	0
01/11/2024	8607 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
01/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	AL37 On 07-November-24			Index Future	1039.5990	1041.2670	1039.5990	1,041.2670	0
01/11/2024	AL37 On 06-February-25			Index Future	1060.8370	1062.5570	1060.8370	1,062.5570	0
01/11/2024	AL37 On 08-May-25			Index Future	1082.5870	1084.3180	1082.5870	1,084.3180	0
01/11/2024	AL37 On 07-August-25			Index Future	1104.0710	1105.8310	1104.0710	1,105.8310	0
01/11/2024	AL37 On 06-November-25			Index Future	1125.5550	1127.3440	1125.5550	1,127.3440	0
01/11/2024	AL7T On 07-November-24			Index Future	1245.4670	1247.6880	1245.4670	1,247.6880	0
01/11/2024	AL7T On 06-February-25			Index Future	1270.9120	1273.1980	1270.9120	1,273.1980	0
01/11/2024	AL7T On 08-May-25			Index Future	1296.9690	1299.2730	1296.9690	1,299.2730	0
01/11/2024	AL7T On 07-August-25			Index Future	1322.7070	1325.0510	1322.7070	1,325.0510	0
01/11/2024	AL7T On 06-November-25			Index Future	1348.4450	1350.8290	1348.4450	1,350.8290	0
01/11/2024	ALBI On 07-November-24			Index Future	1072.4780	1075.3760	1072.4780	1,075.3760	50
01/11/2024	ALBI On 06-February-25			Index Future	1094.3880	1097.3630	1094.3880	1,097.3630	69
01/11/2024	ALBI On 08-May-25			Index Future	1116.8260	1119.8360	1116.8260	1,119.8360	0
01/11/2024	ALBI On 07-August-25			Index Future	1138.9890	1142.0540	1138.9890	1,142.0540	0
01/11/2024	ALBI On 06-November-25			Index Future	1161.1520	1164.2730	1161.1520	1,164.2730	0
01/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	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
01/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	ES33 On 07-November-24			Bond Future	11.1575	11.1135	80.9535	81.1634	0
01/11/2024	ES33 On 06-February-25			Bond Future	11.2783	11.2322	82.6275	82.8430	0
01/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8895.9200	9111.4500	8.8959	9.1115	0
01/11/2024	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
01/11/2024	ES33 On 08-May-25			Bond Future	11.3999	11.3521	80.5404	80.7585	0
01/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5768.4100	5986.5000	5.7684	5.9865	0
01/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	ES33 On 07-August-25			Bond Future	11.5397	11.4898	82.1549	82.3770	0
01/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8350.3300	8572.4300	8.3503	8.5724	0
01/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	ES33 On 06-November-25			Bond Future	11.7014	11.6492	79.9702	80.1964	0
01/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1320.0100	1546.1300	1.3200	1.5461	0
01/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	ES42 On 07-November-24			Bond Future	11.6465	11.5924	77.1405	77.4669	0
01/11/2024	ES42 On 06-February-25			Bond Future	11.7503	11.6941	78.7356	79.0700	0
01/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10342.1400	10676.5400	10.3421	10.6765	0
01/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	ES42 On 08-May-25			Bond Future	11.8590	11.8010	76.1011	76.4406	0
01/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7470.1800	7809.7100	7.4702	7.8097	0
01/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	ES42 On 07-August-25			Bond Future	11.9780	11.9179	77.6254	77.9714	0
01/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9353.2200	9699.2300	9.3532	9.6992	0
01/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	ES42 On 06-November-25			Bond Future	12.1101	12.0477	74.8831	75.2355	0
01/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1549.1800	1901.6400	1.5492	1.9016	0
01/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	GOVI On 07-November-24			GOVI	1056.0660	1058.8390	1056.0660	1,058.8390	4
01/11/2024	GOVI On 07-November-24	948.78	Call	GOVI	1072860.0000	1100590.0000	107.2860	110.0590	0
01/11/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	GOVI On 07-November-24	948.79	Call	GOVI	1072760.0000	1100490.0000	107.2760	110.0490	0
01/11/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	GOVI On 07-November-24	948.80	Call	GOVI	1072660.0000	1100390.0000	107.2660	110.0390	0
01/11/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	GOVI On 06-February-25			GOVI	1077.6410	1080.4880	1077.6410	1,080.4880	641
01/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1056410.0000	1084880.0000	105.6410	108.4880	0
01/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	GOVI On 08-May-25			GOVI	1099.7360	1102.6160	1099.7360	1,102.6160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	777360.0000	806160.0000	77.7360	80.6160	0
01/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	GOVI On 07-August-25			GOVI	1121.5600	1124.4920	1121.5600	1,124.4920	0
01/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1105600.0000	1134920.0000	110.5600	113.4920	0
01/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	GOVI On 06-November-25			GOVI	1143.3840	1146.3690	1143.3840	1,146.3690	0
01/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	313840.0000	343690.0000	31.3840	34.3690	0
01/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/11/2024	IGOV On 07-November-24			Index Future	365.3920	366.1400	365.3920	366.1400	1
01/11/2024	IGOV On 06-February-25			Index Future	372.9480	373.7170	372.9480	373.7170	888
01/11/2024	IGOV On 08-May-25			Index Future	380.6830	381.4600	380.6830	381.4600	8
01/11/2024	IGOV On 07-August-25			Index Future	388.3250	389.1160	388.3250	389.1160	0
01/11/2024	IGOV On 06-November-25			Index Future	395.9670	396.7710	395.9670	396.7710	0
01/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
01/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
01/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
01/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
01/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/11/2024	R033 On 07-November-24			Bond Future	10.2305	10.2063	99.8823	100.0154	0
01/11/2024	R033 On 07-November-24	10.33	Call	Bond Future	758.9300	881.6800	0.7589	0.8817	0
01/11/2024	R033 On 07-November-24	10.33	Put	Bond Future	214.0800	203.7500	0.2141	0.2038	0
01/11/2024	R033 On 06-February-25			Bond Future	10.3202	10.2946	101.9228	102.0603	0
01/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	1715.2200	1789.0000	1.7152	1.7890	0
01/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1662.9200	1599.2800	1.6629	1.5993	0
01/11/2024	R033 On 08-May-25			Bond Future	10.4140	10.3876	98.9626	99.1004	0
01/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2094.4900	2220.8100	2.0945	2.2208	0
01/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2533.8400	2522.3200	2.5338	2.5223	0
01/11/2024	R033 On 07-August-25			Bond Future	10.5259	10.4982	100.9232	101.0633	0
01/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2357.0600	2417.3000	2.3571	2.4173	0
01/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	3356.5000	3276.6000	3.3565	3.2766	0
01/11/2024	R033 On 06-November-25			Bond Future	10.6557	10.6268	97.8361	97.9785	0
01/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2759.3100	2871.9600	2.7593	2.8720	0
01/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	4378.6900	4348.9200	4.3787	4.3489	0
01/11/2024	R035 On 07-November-24			Bond Future	10.5858	10.5567	91.1872	91.3544	79,660
01/11/2024	R035 On 07-November-24	11.10	Call	Bond Future	2901.1900	3071.4300	2.9012	3.0714	0
01/11/2024	R035 On 07-November-24	11.10	Put	Bond Future	19.2600	22.2800	0.0193	0.0223	11,000
01/11/2024	R035 On 07-November-24	12.17	Call	Bond Future	8483.6700	8650.8900	8.4837	8.6509	0
01/11/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R035 On 07-November-24	12.18	Call	Bond Future	8533.6300	8700.8500	8.5336	8.7009	0
01/11/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R035 On 07-November-24	12.19	Call	Bond Future	8583.5500	8750.7700	8.5836	8.7508	0
01/11/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R035 On 07-November-24	12.20	Call	Bond Future	8633.4200	8800.6400	8.6334	8.8006	1,000
01/11/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R035 On 07-November-24	13.23	Call	Bond Future	13549.6100	13716.8300	13.5496	13.7168	0
01/11/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
01/11/2024	R035 On 06-February-25			Bond Future	10.6803	10.6497	93.0501	93.2222	90,184

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	506.6700	568.4300	0.5067	0.5684	15,000
01/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3846.2000	3735.8100	3.8462	3.7358	0
01/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	755.5900	840.4700	0.7556	0.8405	100
01/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	3157.7200	3070.4500	3.1577	3.0705	0
01/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	909.8800	1004.2100	0.9099	1.0042	1,000
01/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2848.1200	2770.3000	2.8481	2.7703	0
01/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	1679.2800	1807.8800	1.6793	1.8079	0
01/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1849.6900	1806.1400	1.8497	1.8061	1,100
01/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4048.2000	4213.5400	4.0482	4.2135	0
01/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	660.3700	653.5600	0.6604	0.6536	1,100
01/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	9119.8000	9293.2500	9.1198	9.2933	0
01/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	90.8400	92.1400	0.0908	0.0921	0
01/11/2024	R035 On 08-May-25			Bond Future	10.7719	10.7404	90.4457	90.6192	0
01/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	1632.9500	1752.8500	1.6330	1.7529	150
01/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	3484.4700	3430.9200	3.4845	3.4309	0
01/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3071.0800	3228.1400	3.0711	3.2281	0
01/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	2098.7300	2082.3400	2.0987	2.0823	150
01/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	4904.2400	5078.5500	4.9042	5.0786	400
01/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	1225.8500	1226.7100	1.2259	1.2267	0
01/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	5858.5400	6034.4800	5.8585	6.0345	0
01/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	945.9000	948.3900	0.9459	0.9484	150
01/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6185.4200	6361.8700	6.1854	6.3619	0
01/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	866.7900	869.7900	0.8668	0.8698	0
01/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10112.7500	10268.8600	10.1128	10.2689	0
01/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	312.9800	295.6400	0.3130	0.2956	400
01/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	12882.8500	13045.9500	12.8829	13.0460	0
01/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	114.8800	104.5300	0.1149	0.1045	400
01/11/2024	R035 On 07-August-25			Bond Future	10.8801	10.8474	92.2383	92.4148	0
01/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	9585.4300	9722.7900	9.5854	9.7228	0
01/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	718.8400	679.7200	0.7188	0.6797	0
01/11/2024	R035 On 06-November-25			Bond Future	11.0063	10.9722	89.5208	89.7003	0
01/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4462.8500	4519.3300	4.4629	4.5193	0
01/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	3453.0800	3330.0400	3.4531	3.3300	0
01/11/2024	R038 On 07-November-24			Bond Future	11.1866	11.1426	99.1217	99.4196	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	R038 On 07-November-24	11.24	Call	Bond Future	732.7400	961.7800	0.7327	0.9618	0
01/11/2024	R038 On 07-November-24	11.24	Put	Bond Future	373.3500	304.4600	0.3734	0.3045	0
01/11/2024	R038 On 06-February-25			Bond Future	11.2931	11.2471	101.1467	101.4524	0
01/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	1984.6200	2117.9800	1.9846	2.1180	0
01/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	2337.5300	2165.1800	2.3375	2.1652	0
01/11/2024	R038 On 08-May-25			Bond Future	11.4032	11.3557	97.7286	98.0382	0
01/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	2547.0000	2680.2900	2.5470	2.6803	0
01/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	3615.9700	3439.6700	3.6160	3.4397	0
01/11/2024	R038 On 07-August-25			Bond Future	11.5276	11.4782	99.6644	99.9797	0
01/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	2900.8600	3027.6000	2.9009	3.0276	0
01/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	4757.0600	4568.5200	4.7571	4.5685	0
01/11/2024	R038 On 06-November-25			Bond Future	11.6662	11.6148	96.1109	96.4318	0
01/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3597.4500	3645.5600	3.5975	3.6456	0
01/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	6306.0100	6033.1500	6.3060	6.0332	0
01/11/2024	R053 On 07-November-24			Bond Future	11.3357	11.2715	103.7850	104.3416	3,548
01/11/2024	R053 On 07-November-24	12.79	Call	Bond Future	11282.7500	11839.3400	11.2828	11.8393	0
01/11/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R053 On 07-November-24	12.80	Call	Bond Future	11352.4000	11908.9900	11.3524	11.9090	0
01/11/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R053 On 07-November-24	12.81	Call	Bond Future	11421.9600	11978.5500	11.4220	11.9786	0
01/11/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R053 On 06-February-25			Bond Future	11.4269	11.3602	105.9053	106.4750	116
01/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	11800.7600	12328.8400	11.8008	12.3288	0
01/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	275.8000	234.1800	0.2758	0.2342	0
01/11/2024	R053 On 08-May-25			Bond Future	11.5201	11.4512	102.2073	102.7862	0
01/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	9894.8500	10440.5500	9.8949	10.4406	0
01/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	1254.7400	1221.5700	1.2547	1.2216	0
01/11/2024	R053 On 07-August-25			Bond Future	11.6240	11.5527	104.2318	104.8218	0
01/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	12856.3900	13348.9500	12.8564	13.3490	0
01/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1458.6700	1361.2800	1.4587	1.3613	0
01/11/2024	R053 On 06-November-25			Bond Future	11.7384	11.6645	100.3883	100.9892	0
01/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6242.0900	6661.6400	6.2421	6.6616	0
01/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	6068.1000	5886.7100	6.0681	5.8867	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	R186 On 07-November-24			Bond Future	8.3549	8.3448	108.1793	108.1991	44,111
01/11/2024	R186 On 07-November-24	9.13	Call	Bond Future	1495.3300	1515.1500	1.4953	1.5152	0
01/11/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
01/11/2024	R186 On 07-November-24	9.14	Call	Bond Future	1514.4400	1534.2500	1.5144	1.5343	0
01/11/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
01/11/2024	R186 On 07-November-24	9.15	Call	Bond Future	1533.5400	1553.3500	1.5335	1.5534	0
01/11/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
01/11/2024	R186 On 06-February-25			Bond Future	8.3669	8.3542	105.0780	105.0999	148,560
01/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1269.7400	1290.8600	1.2697	1.2909	0
01/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	130.8500	130.0300	0.1309	0.1300	0
01/11/2024	R186 On 08-May-25			Bond Future	8.3812	8.3680	107.2319	107.2518	0
01/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	672.8200	654.2400	0.6728	0.6542	0
01/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	538.9500	500.5200	0.5390	0.5005	0
01/11/2024	R186 On 07-August-25			Bond Future	8.4515	8.4361	104.0468	104.0665	0
01/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1301.6800	1316.8900	1.3017	1.3169	1,983
01/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	322.1200	317.5600	0.3221	0.3176	0
01/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1776.0200	1792.7900	1.7760	1.7928	0
01/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	216.3900	213.3900	0.2164	0.2134	0
01/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2379.1800	2397.3700	2.3792	2.3974	0
01/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	107.2000	105.6200	0.1072	0.1056	1,983
01/11/2024	R186 On 06-November-25			Bond Future	8.5892	8.5705	106.0651	106.0847	0
01/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	354.1200	364.1600	0.3541	0.3642	0
01/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	839.9600	830.3300	0.8400	0.8303	0
01/11/2024	R202 On 07-November-24			Bond Future	268.3044	268.5228	268.3044	268.5228	1,278
01/11/2024	R202 On 06-February-25			Bond Future	268.6637	268.8909	268.6637	268.8909	1,980
01/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	1873.6500	2100.9000	1.8737	2.1009	0
01/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R202 On 08-May-25			Bond Future	274.2357	274.4613	274.2357	274.4613	269
01/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	1925.7200	2151.3300	1.9257	2.1513	0
01/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R202 On 07-August-25			Bond Future	274.4577	274.6853	274.4577	274.6853	0
01/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	2857.6900	3085.2800	2.8577	3.0853	0
01/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R202 On 06-November-25			Bond Future	279.8529	280.0838	279.8529	280.0838	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4212.8900	4443.8200	4.2129	4.4438	0
01/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R209 On 07-November-24			Bond Future	10.7453	10.7011	71.5992	71.8273	15,057
01/11/2024	R209 On 07-November-24	10.55	Call	Bond Future	197.5000	293.1200	0.1975	0.2931	0
01/11/2024	R209 On 07-November-24	10.55	Put	Bond Future	1211.5400	1079.1000	1.2115	1.0791	0
01/11/2024	R209 On 07-November-24	11.00	Call	Bond Future	1427.0100	1642.5500	1.4270	1.6426	0
01/11/2024	R209 On 07-November-24	11.00	Put	Bond Future	133.3200	120.8000	0.1333	0.1208	0
01/11/2024	R209 On 07-November-24	12.21	Call	Bond Future	7022.5800	7250.6400	7.0226	7.2506	0
01/11/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R209 On 07-November-24	12.22	Call	Bond Future	7067.2100	7295.2700	7.0672	7.2953	0
01/11/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R209 On 07-November-24	12.23	Call	Bond Future	7111.7900	7339.8500	7.1118	7.3399	0
01/11/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R209 On 06-February-25			Bond Future	10.8310	10.7849	73.0620	73.2958	15,487
01/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	7663.6300	7882.4800	7.6636	7.8825	0
01/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	109.6100	94.5900	0.1096	0.0946	0
01/11/2024	R209 On 08-May-25			Bond Future	10.9191	10.8716	71.4044	71.6414	5,227
01/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	5469.9400	5645.4300	5.4699	5.6454	0
01/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	845.3900	783.8800	0.8454	0.7839	0
01/11/2024	R209 On 07-August-25			Bond Future	11.0202	10.9710	72.8193	73.0607	0
01/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	8236.4700	8478.5500	8.2365	8.4786	0
01/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	695.4000	696.1400	0.6954	0.6961	0
01/11/2024	R209 On 06-November-25			Bond Future	11.1339	11.0829	71.0794	71.3252	0
01/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	3964.1400	4072.2000	3.9641	4.0722	0
01/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	3313.9400	3176.2600	3.3139	3.1763	0
01/11/2024	R210 On 07-November-24			Bond Future	240.5697	241.0493	240.5697	241.0493	872
01/11/2024	R210 On 06-February-25			Bond Future	245.5442	246.0377	245.5442	246.0377	991
01/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5934.1800	6427.6800	5.9342	6.4277	0
01/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R210 On 08-May-25			Bond Future	247.2555	247.7530	247.2555	247.7530	300
01/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	774.5400	277.0100	0.7745	0.2770	0
01/11/2024	R210 On 07-August-25			Bond Future	252.2167	252.7230	252.2167	252.7230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3776.6500	4283.0300	3.7767	4.2830	0
01/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R210 On 06-November-25			Bond Future	253.7313	254.2450	253.7313	254.2450	0
01/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	1591.3000	2104.9800	1.5913	2.1050	0
01/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R213 On 07-November-24			Bond Future	9.6897	9.6553	88.9291	89.0760	73,835
01/11/2024	R213 On 07-November-24	11.21	Call	Bond Future	6201.9000	6348.7900	6.2019	6.3488	0
01/11/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R213 On 07-November-24	11.22	Call	Bond Future	6240.8600	6387.7500	6.2409	6.3878	0
01/11/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R213 On 07-November-24	11.23	Call	Bond Future	6279.7900	6426.6800	6.2798	6.4267	0
01/11/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R213 On 06-February-25			Bond Future	9.7679	9.7313	90.7459	90.8972	71,336
01/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6319.5100	6464.7200	6.3195	6.4647	0
01/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	70.2200	64.0900	0.0702	0.0641	0
01/11/2024	R213 On 08-May-25			Bond Future	9.8434	9.8053	89.0476	89.1999	0
01/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3488.2300	3590.0000	3.4882	3.5900	0
01/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	830.4500	779.9100	0.8305	0.7799	0
01/11/2024	R213 On 07-August-25			Bond Future	9.9404	9.9003	90.8129	90.9678	0
01/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	6807.6800	6973.8900	6.8077	6.9739	0
01/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	461.8700	473.1700	0.4619	0.4732	0
01/11/2024	R213 On 06-November-25			Bond Future	10.0631	10.0208	89.0209	89.1785	0
01/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2462.4000	2550.6400	2.4624	2.5506	0
01/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2511.1400	2441.7900	2.5111	2.4418	0
01/11/2024	R214 On 07-November-24			Bond Future	11.1355	11.0713	66.7791	67.1304	6,998
01/11/2024	R214 On 07-November-24	12.60	Call	Bond Future	7296.9600	7648.2900	7.2970	7.6483	0
01/11/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R214 On 07-November-24	12.61	Call	Bond Future	7342.4300	7693.7600	7.3424	7.6938	0
01/11/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R214 On 07-November-24	12.62	Call	Bond Future	7387.8600	7739.1900	7.3879	7.7392	0
01/11/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R214 On 06-February-25			Bond Future	11.2244	11.1577	68.1433	68.5029	18,505
01/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	3486.6600	3793.3800	3.4867	3.7934	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	750.9000	698.0000	0.7509	0.6980	0
01/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	5505.2300	5842.6100	5.5052	5.8426	554
01/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	324.9200	302.6800	0.3249	0.3027	0
01/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	7448.6200	7799.4600	7.4486	7.7995	0
01/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	145.9300	137.1500	0.1459	0.1372	0
01/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	11236.5100	11591.3100	11.2365	11.5913	0
01/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	22.5000	17.6800	0.0225	0.0177	554
01/11/2024	R214 On 08-May-25			Bond Future	11.3099	11.2414	66.2358	66.6012	3,232
01/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6201.2700	6539.6000	6.2013	6.5396	0
01/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	779.8300	752.7700	0.7798	0.7528	0
01/11/2024	R214 On 07-August-25			Bond Future	11.4075	11.3367	67.5485	67.9209	0
01/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	8314.8500	8606.9800	8.3149	8.6070	0
01/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	853.3700	773.1300	0.8534	0.7731	0
01/11/2024	R214 On 06-November-25			Bond Future	11.5177	11.4445	65.5581	65.9374	0
01/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4189.9000	4093.0400	4.1899	4.0930	0
01/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	3564.1500	3088.0200	3.5642	3.0880	0
01/11/2024	R248 On 07-November-24			Bond Future	11.3108	11.2466	80.8396	81.2719	215,318
01/11/2024	R248 On 07-November-24	12.78	Call	Bond Future	8882.2000	9314.4600	8.8822	9.3145	0
01/11/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R248 On 07-November-24	12.79	Call	Bond Future	8936.6300	9368.8900	8.9366	9.3689	0
01/11/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R248 On 07-November-24	12.80	Call	Bond Future	8990.9800	9423.2400	8.9910	9.4232	0
01/11/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/11/2024	R248 On 06-February-25			Bond Future	11.4034	11.3367	82.4911	82.9336	270,499
01/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	115.7900	139.9700	0.1158	0.1400	660
01/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	8017.4700	7599.2400	8.0175	7.5992	0
01/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	989.7000	1123.0500	0.9897	1.1231	660
01/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	3731.8400	3422.7800	3.7318	3.4228	0
01/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3318.0300	3599.5000	3.3180	3.5995	0
01/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	1401.2200	1240.2800	1.4012	1.2403	660
01/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	8157.9500	8557.8000	8.1580	8.5578	0
01/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	283.1900	240.6300	0.2832	0.2406	0
01/11/2024	R248 On 08-May-25			Bond Future	11.4926	11.4239	79.7338	80.1834	14,660
01/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	7636.3800	8058.6900	7.6364	8.0587	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	959.1000	931.8800	0.9591	0.9319	0
01/11/2024	R248 On 07-August-25			Bond Future	11.5939	11.5228	81.3138	81.7720	0
01/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	10320.5600	10695.4400	10.3206	10.6954	0
01/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	1040.7300	957.4600	1.0407	0.9575	0
01/11/2024	R248 On 06-November-25			Bond Future	11.7074	11.6337	78.4473	78.9139	0
01/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	4856.3600	4903.0800	4.8564	4.9031	0
01/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	4651.3000	4231.3800	4.6513	4.2314	0
01/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0