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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
04/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	2025 On 07-November-24			Bond Future	184.7141	184.8467	184.7141	184.8467	4,870
04/11/2024	2029 On 07-November-24			Bond Future	132.1890	132.9092	132.1890	132.9092	6,772
04/11/2024	2029 On 06-February-25			Bond Future	134.9230	135.6575	134.9230	135.6575	8,587
04/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2522.9700	3257.5100	2.5230	3.2575	0
04/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2029 On 08-May-25			Bond Future	136.3023	137.0516	136.3023	137.0516	728
04/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1547.6900	798.4000	1.5477	0.7984	0
04/11/2024	2029 On 07-August-25			Bond Future	139.0382	139.8018	139.0382	139.8018	0
04/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1628.1600	2391.8200	1.6282	2.3918	0
04/11/2024	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
04/11/2024	2029 On 06-November-25			Bond Future	140.3279	141.1051	140.3279	141.1051	0
04/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	537.8800	1315.1200	0.5379	1.3151	0
04/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2030 On 07-November-24			Bond Future	9.2928	9.3135	96.9875	96.9064	130,638
04/11/2024	2030 On 07-November-24	10.21	Call	Bond Future	3522.0700	3441.1300	3.5221	3.4411	600
04/11/2024	2030 On 07-November-24	10.21	Put	Bond Future	0.0000	0.1500	0.0000	0.0002	0
04/11/2024	2030 On 07-November-24	10.71	Call	Bond Future	5374.0100	5292.9200	5.3740	5.2929	600
04/11/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2030 On 07-November-24	10.74	Call	Bond Future	5483.6400	5402.5500	5.4836	5.4026	0
04/11/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2030 On 07-November-24	10.75	Call	Bond Future	5520.1500	5439.0600	5.5202	5.4391	0
04/11/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2030 On 07-November-24	10.76	Call	Bond Future	5556.6300	5475.5400	5.5566	5.4755	0
04/11/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2030 On 07-November-24	11.91	Call	Bond Future	9632.0400	9550.9500	9.6320	9.5510	0
04/11/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
04/11/2024	2030 On 06-February-25			Bond Future	9.3523	9.3743	94.9594	94.8763	149,144
04/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	275.4800	271.9900	0.2755	0.2720	800
04/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2855.9700	2935.6100	2.8560	2.9356	0
04/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	831.5000	814.7900	0.8315	0.8148	800
04/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1484.5900	1551.0100	1.4846	1.5510	0
04/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	1906.6800	1868.2100	1.9067	1.8682	0
04/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	642.0200	686.6800	0.6420	0.6867	800
04/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	4944.7500	4873.8100	4.9448	4.8738	0
04/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	91.3800	103.5700	0.0914	0.1036	0
04/11/2024	2030 On 08-May-25			Bond Future	9.4242	9.4477	96.9059	96.8209	0
04/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	515.7400	504.8500	0.5157	0.5049	800
04/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	3255.6000	3329.7200	3.2556	3.3297	0
04/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1104.0600	1080.9600	1.1041	1.0810	800
04/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1992.5000	2054.4100	1.9925	2.0544	0
04/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2655.8300	2609.8500	2.6558	2.6099	0
04/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	847.5000	886.5300	0.8475	0.8865	0
04/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	2808.4900	2760.7900	2.8085	2.7608	0
04/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	788.4900	825.8000	0.7885	0.8258	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	3672.3500	3616.2200	3.6724	3.6162	1,640
04/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	533.4300	562.3100	0.5334	0.5623	0
04/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	4778.0300	4713.7400	4.7780	4.7137	2,280
04/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	331.9300	352.6500	0.3319	0.3527	0
04/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8390.9500	8311.7200	8.3910	8.3117	0
04/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	62.3000	68.0800	0.0623	0.0681	1,640
04/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	9698.9700	9616.9300	9.6990	9.6169	0
04/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	27.1700	30.1400	0.0272	0.0301	2,280
04/11/2024	2030 On 07-August-25			Bond Future	9.5229	9.5482	94.8169	94.7298	0
04/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4023.2400	3967.1900	4.0232	3.9672	1,054
04/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	790.6000	821.7000	0.7906	0.8217	0
04/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	5735.1200	5668.6500	5.7351	5.6687	0
04/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	448.7700	469.4500	0.4488	0.4695	0
04/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	8601.3400	8522.8000	8.6013	8.5228	0
04/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	140.1600	148.7700	0.1402	0.1488	1,054
04/11/2024	2030 On 06-November-25			Bond Future	9.6345	9.6616	96.6561	96.5668	0
04/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	1902.1300	1867.3600	1.9021	1.8674	0
04/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	2213.1300	2267.6200	2.2131	2.2676	0
04/11/2024	2032 On 07-November-24			Bond Future	9.9240	9.9298	92.3404	92.3121	53,488
04/11/2024	2032 On 07-November-24	9.75	Call	Bond Future	20.7200	65.0000	0.0207	0.0650	0
04/11/2024	2032 On 07-November-24	9.75	Put	Bond Future	871.5400	944.1000	0.8715	0.9441	0
04/11/2024	2032 On 07-November-24	9.86	Call	Bond Future	123.4300	207.6900	0.1234	0.2077	0
04/11/2024	2032 On 07-November-24	9.86	Put	Bond Future	435.2100	547.7500	0.4352	0.5478	0
04/11/2024	2032 On 07-November-24	9.90	Call	Bond Future	198.6100	289.4900	0.1986	0.2895	0
04/11/2024	2032 On 07-November-24	9.90	Put	Bond Future	315.3700	434.5300	0.3154	0.4345	0
04/11/2024	2032 On 07-November-24	10.60	Call	Bond Future	3212.0100	3184.3600	3.2120	3.1844	0
04/11/2024	2032 On 07-November-24	10.60	Put	Bond Future	0.0000	0.6300	0.0000	0.0006	200
04/11/2024	2032 On 07-November-24	11.11	Call	Bond Future	5540.1700	5511.8900	5.5402	5.5119	600
04/11/2024	2032 On 07-November-24	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2032 On 07-November-24	11.47	Call	Bond Future	7136.2200	7107.9400	7.1362	7.1079	0
04/11/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2032 On 07-November-24	11.48	Call	Bond Future	7180.0100	7151.7300	7.1800	7.1517	0
04/11/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2032 On 07-November-24	11.49	Call	Bond Future	7223.7600	7195.4800	7.2238	7.1955	0

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04/11/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2032 On 07-November-24	11.61	Call	Bond Future	7746.5800	7718.3000	7.7466	7.7183	600
04/11/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2032 On 07-November-24	11.64	Call	Bond Future	7876.6300	7848.3500	7.8766	7.8484	1,615
04/11/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2032 On 07-November-24	12.95	Call	Bond Future	13309.3400	13281.0600	13.3093	13.2811	0
04/11/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
04/11/2024	2032 On 07-November-24	13.36	Call	Bond Future	14914.9600	14886.6800	14.9150	14.8867	0
04/11/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
04/11/2024	2032 On 06-February-25			Bond Future	10.0034	10.0096	94.2272	94.1980	102,750
04/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	421.3700	431.1300	0.4214	0.4311	800
04/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	3234.4800	3273.4700	3.2345	3.2735	0
04/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1246.9100	1255.9700	1.2469	1.2560	800
04/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1642.3300	1680.6200	1.6423	1.6806	0
04/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3328.6100	3324.6300	3.3286	3.3246	0
04/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	515.7200	540.9700	0.5157	0.5410	800
04/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	7738.4100	7715.5600	7.7384	7.7156	0
04/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	58.9900	65.3700	0.0590	0.0654	0
04/11/2024	2032 On 08-May-25			Bond Future	10.0863	10.0928	91.9940	91.9640	37,405
04/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	774.1800	778.9400	0.7742	0.7789	800
04/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3903.8200	3938.5500	3.9038	3.9386	0
04/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1639.7100	1642.2100	1.6397	1.6422	800
04/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2408.4000	2440.8700	2.4084	2.4409	0
04/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4498.9100	4490.1900	4.4989	4.4902	0
04/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	809.7700	831.0200	0.8098	0.8310	0
04/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	4705.7600	4696.2800	4.7058	4.6963	0
04/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	755.3700	775.8600	0.7554	0.7759	800
04/11/2024	2032 On 07-August-25			Bond Future	10.1880	10.1950	93.8173	93.7863	0
04/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8178.3600	8159.8600	8.1784	8.1599	0
04/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	492.4200	504.9100	0.4924	0.5049	0
04/11/2024	2032 On 06-November-25			Bond Future	10.3084	10.3158	91.4762	91.4442	0
04/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3304.4700	3299.6100	3.3045	3.2996	0
04/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2824.1700	2851.2900	2.8242	2.8513	0
04/11/2024	2033 On 07-November-24			Bond Future	125.1605	125.7269	125.1605	125.7269	6,277

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04/11/2024	2033 On 06-February-25			Bond Future	127.7491	128.3268	127.7491	128.3268	6,452
04/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	2809.0600	3386.7800	2.8091	3.3868	0
04/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2033 On 08-May-25			Bond Future	128.8803	129.4695	128.8803	129.4695	5,288
04/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1739.7300	1150.5300	1.7397	1.1505	0
04/11/2024	2033 On 07-August-25			Bond Future	131.4672	132.0677	131.4672	132.0677	0
04/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	2817.2000	3417.6600	2.8172	3.4177	0
04/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2033 On 06-November-25			Bond Future	132.5066	133.1174	132.5066	133.1174	0
04/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	633.4500	22.6200	0.6335	0.0226	0
04/11/2024	2037 On 07-November-24			Bond Future	10.9598	10.9759	86.0249	85.9311	77,042
04/11/2024	2037 On 07-November-24	12.57	Call	Bond Future	8731.5900	8637.8000	8.7316	8.6378	0
04/11/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2037 On 07-November-24	12.58	Call	Bond Future	8781.6400	8687.8500	8.7816	8.6879	0
04/11/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2037 On 07-November-24	12.59	Call	Bond Future	8831.6500	8737.8600	8.8317	8.7379	0
04/11/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2037 On 06-February-25			Bond Future	11.0538	11.0705	83.5221	83.4261	171,280
04/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	9162.5700	9079.2800	9.1626	9.0793	0
04/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	101.1300	113.8600	0.1011	0.1139	0
04/11/2024	2037 On 08-May-25			Bond Future	11.1554	11.1728	85.2340	85.1359	3,975
04/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	6733.2800	6671.4900	6.7333	6.6715	0
04/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	851.0200	887.3900	0.8510	0.8874	0
04/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8007.9500	7939.1600	8.0080	7.9392	15,000
04/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	617.2000	646.5700	0.6172	0.6466	0
04/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	11227.8500	11145.0200	11.2279	11.1450	7,500
04/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	246.4400	261.7700	0.2464	0.2618	0
04/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	11440.5100	11356.8500	11.4405	11.3569	7,500
04/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	228.5400	243.0400	0.2285	0.2430	0
04/11/2024	2037 On 07-August-25			Bond Future	11.2736	11.2917	82.6626	82.5622	15
04/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1083.3400	1070.8100	1.0833	1.0708	2,541
04/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	6496.7500	6584.6900	6.4968	6.5847	0

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04/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1436.2300	1419.5300	1.4362	1.4195	2,341
04/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	5589.8000	5673.5700	5.5898	5.6736	0
04/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1607.2000	1588.5300	1.6072	1.5885	200
04/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	5228.5000	5310.3000	5.2285	5.3103	0
04/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	2616.0300	2586.7800	2.6160	2.5868	0
04/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3756.0100	3827.2300	3.7560	3.8272	2,541
04/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	3645.7800	3607.2400	3.6458	3.6072	0
04/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2839.1900	2901.1200	2.8392	2.9011	2,541
04/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5001.9000	4952.9700	5.0019	4.9530	0
04/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	2047.6500	2099.1900	2.0477	2.0992	2,541
04/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	6301.7200	6244.4100	6.3017	6.2444	0
04/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1533.0500	1576.2100	1.5331	1.5762	2,541
04/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	9650.9300	9577.4000	9.6509	9.5774	0
04/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	760.8500	787.7900	0.7609	0.7878	0
04/11/2024	2037 On 06-November-25			Bond Future	11.3961	11.4151	84.2649	84.1621	0
04/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	4841.8400	4800.0900	4.8418	4.8001	0
04/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	3583.6400	3644.7400	3.5836	3.6447	0
04/11/2024	2038 On 07-November-24			Bond Future	136.0297	137.0685	136.0297	137.0685	535
04/11/2024	2038 On 06-February-25			Bond Future	136.7422	137.8018	136.7422	137.8018	2,650
04/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1512.1700	2571.7500	1.5122	2.5718	0
04/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2038 On 08-May-25			Bond Future	139.5783	140.6595	139.5783	140.6595	440
04/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	979.5100	0.0000	0.9795	0
04/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	101.6700	0.0000	0.1017	0.0000	0
04/11/2024	2038 On 07-August-25			Bond Future	140.2374	141.3386	140.2374	141.3386	0
04/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	677.3500	1778.6200	0.6774	1.7786	0
04/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2038 On 06-November-25			Bond Future	142.9943	144.1167	142.9943	144.1167	0
04/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	236.6500	0.0000	0.2367	0
04/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	885.7000	0.0000	0.8857	0.0000	0
04/11/2024	2040 On 07-November-24			Bond Future	11.2500	11.2761	86.2948	86.1305	89,228
04/11/2024	2040 On 07-November-24	12.10	Call	Bond Future	5116.5900	4953.1500	5.1166	4.9532	640
04/11/2024	2040 On 07-November-24	12.10	Put	Bond Future	0.0000	0.8500	0.0000	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
04/11/2024	2040 On 07-November-24	12.60	Call	Bond Future	7906.2100	7741.9200	7.9062	7.7419	0
04/11/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
04/11/2024	2040 On 07-November-24	12.84	Call	Bond Future	9191.2300	9026.9400	9.1912	9.0269	0
04/11/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2040 On 07-November-24	12.85	Call	Bond Future	9244.0400	9079.7500	9.2440	9.0798	0
04/11/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2040 On 07-November-24	12.86	Call	Bond Future	9296.7900	9132.5000	9.2968	9.1325	0
04/11/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2040 On 07-November-24	13.15	Call	Bond Future	10801.5400	10637.2500	10.8015	10.6373	0
04/11/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
04/11/2024	2040 On 06-February-25			Bond Future	11.3469	11.3740	83.5470	83.3790	71,024
04/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1029.3200	1001.2100	1.0293	1.0012	780
04/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	3227.1200	3367.0000	3.2271	3.3670	0
04/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3326.4000	3245.0800	3.3264	3.2451	0
04/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	1175.5200	1262.1900	1.1755	1.2622	780
04/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	5576.8600	5460.9800	5.5769	5.4610	0
04/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	521.7400	573.8500	0.5217	0.5739	780
04/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9264.9400	9117.4900	9.2649	9.1175	0
04/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	143.3100	163.8500	0.1433	0.1639	0
04/11/2024	2040 On 08-May-25			Bond Future	11.4507	11.4788	85.2594	85.0877	3,900
04/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	7573.3000	7450.0700	7.5733	7.4501	0
04/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	813.4300	861.8700	0.8134	0.8619	0
04/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8115.5800	7988.1000	8.1156	7.9881	15,000
04/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	715.4300	759.6200	0.7154	0.7596	0
04/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11224.4900	11078.6300	11.2245	11.0786	7,500
04/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	348.4700	374.2800	0.3485	0.3743	0
04/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	11543.6600	11396.3900	11.5437	11.3964	7,500
04/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	324.0000	348.4000	0.3240	0.3484	0
04/11/2024	2040 On 07-August-25			Bond Future	11.5699	11.5992	82.4377	82.2623	16
04/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10287.4800	10152.6700	10.2875	10.1527	0
04/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	872.0600	912.6400	0.8721	0.9126	0
04/11/2024	2040 On 06-November-25			Bond Future	11.6926	11.7231	84.0352	83.8559	0
04/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	4923.1700	4842.0500	4.9232	4.8421	0
04/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	4061.5200	4159.6500	4.0615	4.1597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	2044 On 07-November-24			Bond Future	11.3598	11.3859	82.2173	82.0492	23,064
04/11/2024	2044 On 07-November-24	12.00	Call	Bond Future	3974.8600	3815.1200	3.9749	3.8151	0
04/11/2024	2044 On 07-November-24	12.00	Put	Bond Future	0.2000	8.6300	0.0002	0.0086	13,875
04/11/2024	2044 On 07-November-24	12.25	Call	Bond Future	5439.6600	5272.0100	5.4397	5.2720	0
04/11/2024	2044 On 07-November-24	12.25	Put	Bond Future	0.0000	0.5200	0.0000	0.0005	9,540
04/11/2024	2044 On 07-November-24	12.50	Call	Bond Future	6858.5400	6690.3900	6.8585	6.6904	0
04/11/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	11,405
04/11/2024	2044 On 07-November-24	12.90	Call	Bond Future	9037.1700	8869.0000	9.0372	8.8690	0
04/11/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2044 On 07-November-24	12.91	Call	Bond Future	9090.2400	8922.0700	9.0902	8.9221	0
04/11/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2044 On 07-November-24	12.92	Call	Bond Future	9143.2400	8975.0700	9.1432	8.9751	0
04/11/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2044 On 06-February-25			Bond Future	11.4531	11.4801	79.5115	79.3396	71,642
04/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4220.6400	4121.2400	4.2206	4.1212	449
04/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	853.5800	926.0500	0.8536	0.9261	0
04/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	6614.2900	6483.8900	6.6143	6.4839	449
04/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	368.8300	410.3000	0.3688	0.4103	0
04/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	9202.1500	9051.6900	9.2022	9.0517	0
04/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	149.8100	171.2200	0.1498	0.1712	0
04/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	12735.1800	12570.3200	12.7352	12.5703	0
04/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	36.0500	43.0600	0.0361	0.0431	449
04/11/2024	2044 On 08-May-25		Call	Bond Future	11.1200	10.9900	0.0111	0.0110	0
04/11/2024	2044 On 08-May-25			Bond Future	11.5524	11.5804	81.1411	80.9655	8,697
04/11/2024	2044 On 08-May-25		Put	Bond Future	18870.0000	19045.4600	18.8700	19.0455	0
04/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1190.9400	1159.2100	1.1909	1.1592	2,490
04/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	5330.7600	5474.6200	5.3308	5.4746	0
04/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3249.8200	3177.5100	3.2498	3.1775	0
04/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2640.3000	2743.5800	2.6403	2.7436	2,490
04/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6269.0000	6157.4600	6.2690	6.1575	0
04/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1221.9000	1285.9500	1.2219	1.2860	2,490
04/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	7692.3100	7567.6300	7.6923	7.5676	0
04/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	876.0100	926.9200	0.8760	0.9269	0
04/11/2024	2044 On 07-August-25			Bond Future	11.6658	11.6949	78.3630	78.1836	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	10288.2300	10152.2800	10.2882	10.1523	0
04/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	963.1800	1006.6600	0.9632	1.0067	0
04/11/2024	2044 On 06-November-25			Bond Future	11.7818	11.8120	79.8815	79.6982	0
04/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	4935.2800	4853.9800	4.9353	4.8540	0
04/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	4342.5700	4444.5700	4.3426	4.4446	0
04/11/2024	2046 On 07-November-24			Bond Future	117.3103	117.9344	117.3103	117.9344	5,267
04/11/2024	2046 On 06-February-25			Bond Future	119.7365	120.3731	119.7365	120.3731	17,636
04/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5726.5300	6363.0600	5.7265	6.3631	0
04/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2046 On 08-May-25			Bond Future	119.9901	120.6390	119.9901	120.6390	0
04/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	1979.8600	1330.9600	1.9799	1.3310	0
04/11/2024	2046 On 07-August-25			Bond Future	122.3978	123.0593	122.3978	123.0593	0
04/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3707.7900	4369.3300	3.7078	4.3693	0
04/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2046 On 06-November-25			Bond Future	122.5335	123.2060	122.5335	123.2060	0
04/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	2876.5500	2204.0100	2.8766	2.2040	0
04/11/2024	2050 On 07-November-24			Bond Future	117.7158	119.0969	117.7158	119.0969	4,151
04/11/2024	2050 On 06-February-25			Bond Future	117.8084	119.2176	117.8084	119.2176	15,831
04/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2208.4300	3617.6300	2.2084	3.6176	0
04/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2050 On 08-May-25			Bond Future	120.2520	121.6901	120.2520	121.6901	0
04/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	530.1000	0.0000	0.5301	0
04/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	908.0100	0.0000	0.9080	0.0000	0
04/11/2024	2050 On 07-August-25			Bond Future	120.2777	121.7432	120.2777	121.7432	0
04/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	387.7300	1853.2300	0.3877	1.8532	0
04/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2050 On 06-November-25			Bond Future	122.6422	124.1360	122.6422	124.1360	0
04/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1777.8400	283.9800	1.7778	0.2840	0
04/11/2024	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
04/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	AL37 On 07-November-24			Index Future	1040.4830	1039.5990	1040.4830	1,039.5990	0
04/11/2024	AL37 On 06-February-25			Index Future	1061.7520	1060.8370	1061.7520	1,060.8370	0
04/11/2024	AL37 On 08-May-25			Index Future	1083.5270	1082.5870	1083.5270	1,082.5870	0
04/11/2024	AL37 On 07-August-25			Index Future	1105.0430	1104.0710	1105.0430	1,104.0710	0
04/11/2024	AL37 On 06-November-25			Index Future	1126.5600	1125.5550	1126.5600	1,125.5550	0
04/11/2024	AL7T On 07-November-24			Index Future	1246.3370	1245.4670	1246.3370	1,245.4670	0
04/11/2024	AL7T On 06-February-25			Index Future	1271.8140	1270.9120	1271.8140	1,270.9120	0
04/11/2024	AL7T On 08-May-25			Index Future	1297.8970	1296.9690	1297.8970	1,296.9690	0
04/11/2024	AL7T On 07-August-25			Index Future	1323.6700	1322.7070	1323.6700	1,322.7070	0
04/11/2024	AL7T On 06-November-25			Index Future	1349.4430	1348.4450	1349.4430	1,348.4450	0
04/11/2024	ALBI On 07-November-24			Index Future	1073.7130	1072.4780	1073.7130	1,072.4780	14
04/11/2024	ALBI On 06-February-25			Index Future	1095.6610	1094.3880	1095.6610	1,094.3880	99
04/11/2024	ALBI On 08-May-25			Index Future	1118.1320	1116.8260	1118.1320	1,116.8260	0
04/11/2024	ALBI On 07-August-25			Index Future	1140.3350	1138.9890	1140.3350	1,138.9890	0
04/11/2024	ALBI On 06-November-25			Index Future	1162.5390	1161.1520	1162.5390	1,161.1520	0
04/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	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
04/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	ES33 On 07-November-24			Bond Future	11.1412	11.1575	81.0313	80.9535	0
04/11/2024	ES33 On 06-February-25			Bond Future	11.2612	11.2783	82.7071	82.6275	0
04/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8975.5400	8895.9200	8.9755	8.8959	0
04/11/2024	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
04/11/2024	ES33 On 08-May-25			Bond Future	11.3821	11.3999	80.6219	80.5404	0
04/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5849.8600	5768.4100	5.8499	5.7684	0
04/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	ES33 On 07-August-25			Bond Future	11.5210	11.5397	82.2384	82.1549	0
04/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8433.8100	8350.3300	8.4338	8.3503	0
04/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	ES33 On 06-November-25			Bond Future	11.6817	11.7014	80.0557	79.9702	0
04/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1405.4900	1320.0100	1.4055	1.3200	0
04/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	ES42 On 07-November-24			Bond Future	11.6103	11.6465	77.3584	77.1405	0
04/11/2024	ES42 On 06-February-25			Bond Future	11.7128	11.7503	78.9583	78.7356	0
04/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10564.8500	10342.1400	10.5649	10.3421	0
04/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	ES42 On 08-May-25			Bond Future	11.8201	11.8590	76.3286	76.1011	0
04/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7697.7500	7470.1800	7.6978	7.4702	0
04/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	ES42 On 07-August-25			Bond Future	11.9375	11.9780	77.8579	77.6254	0
04/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9585.7100	9353.2200	9.5857	9.3532	0
04/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	ES42 On 06-November-25			Bond Future	12.0681	12.1101	75.1205	74.8831	0
04/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1786.5700	1549.1800	1.7866	1.5492	0
04/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	GOVI On 07-November-24			GOVI	1057.2210	1056.0660	1057.2210	1,056.0660	4
04/11/2024	GOVI On 07-November-24	948.78	Call	GOVI	1084410.0000	1072860.0000	108.4410	107.2860	0
04/11/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	GOVI On 07-November-24	948.79	Call	GOVI	1084310.0000	1072760.0000	108.4310	107.2760	0
04/11/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	GOVI On 07-November-24	948.80	Call	GOVI	1084210.0000	1072660.0000	108.4210	107.2660	0
04/11/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	GOVI On 06-February-25			GOVI	1078.8320	1077.6410	1078.8320	1,077.6410	641
04/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1068320.0000	1056410.0000	106.8320	105.6410	0
04/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	GOVI On 08-May-25			GOVI	1100.9570	1099.7360	1100.9570	1,099.7360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	789570.0000	777360.0000	78.9570	77.7360	0
04/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	GOVI On 07-August-25			GOVI	1122.8200	1121.5600	1122.8200	1,121.5600	0
04/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1118200.0000	1105600.0000	111.8200	110.5600	0
04/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	GOVI On 06-November-25			GOVI	1144.6820	1143.3840	1144.6820	1,143.3840	0
04/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	326820.0000	313840.0000	32.6820	31.3840	0
04/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/11/2024	IGOV On 07-November-24			Index Future	362.8880	365.3920	362.8880	365.3920	1
04/11/2024	IGOV On 06-February-25			Index Future	370.3960	372.9480	370.3960	372.9480	888
04/11/2024	IGOV On 08-May-25			Index Future	378.0810	380.6830	378.0810	380.6830	8
04/11/2024	IGOV On 07-August-25			Index Future	385.6760	388.3250	385.6760	388.3250	0
04/11/2024	IGOV On 06-November-25			Index Future	393.2710	395.9670	393.2710	395.9670	0
04/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
04/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
04/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
04/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
04/11/2024	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
04/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/11/2024	R033 On 07-November-24			Bond Future	10.2276	10.2305	99.8983	99.8823	0
04/11/2024	R033 On 07-November-24	10.33	Call	Bond Future	665.0000	758.9300	0.6650	0.7589	0
04/11/2024	R033 On 07-November-24	10.33	Put	Bond Future	104.1000	214.0800	0.1041	0.2141	0
04/11/2024	R033 On 06-February-25			Bond Future	10.3171	10.3202	101.9396	101.9228	0
04/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	1697.5200	1715.2200	1.6975	1.7152	0
04/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1628.4600	1662.9200	1.6285	1.6629	0
04/11/2024	R033 On 08-May-25			Bond Future	10.4107	10.4140	98.9798	98.9626	0
04/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2084.3800	2094.4900	2.0844	2.0945	0
04/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2506.4700	2533.8400	2.5065	2.5338	0
04/11/2024	R033 On 07-August-25			Bond Future	10.5223	10.5259	100.9413	100.9232	0
04/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2350.2500	2357.0600	2.3503	2.3571	0
04/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	3331.5900	3356.5000	3.3316	3.3565	0
04/11/2024	R033 On 06-November-25			Bond Future	10.6519	10.6557	97.8550	97.8361	0
04/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2753.7000	2759.3100	2.7537	2.7593	0
04/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	4354.1900	4378.6900	4.3542	4.3787	0
04/11/2024	R035 On 07-November-24			Bond Future	10.5748	10.5858	91.2502	91.1872	79,316
04/11/2024	R035 On 07-November-24	11.10	Call	Bond Future	2946.1800	2901.1900	2.9462	2.9012	0
04/11/2024	R035 On 07-November-24	11.10	Put	Bond Future	1.2400	19.2600	0.0012	0.0193	11,000
04/11/2024	R035 On 07-November-24	12.17	Call	Bond Future	8546.6800	8483.6700	8.5467	8.4837	0
04/11/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R035 On 07-November-24	12.18	Call	Bond Future	8596.6400	8533.6300	8.5966	8.5336	0
04/11/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R035 On 07-November-24	12.19	Call	Bond Future	8646.5600	8583.5500	8.6466	8.5836	0
04/11/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R035 On 07-November-24	12.20	Call	Bond Future	8696.4300	8633.4200	8.6964	8.6334	1,000
04/11/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R035 On 07-November-24	13.23	Call	Bond Future	13612.6200	13549.6100	13.6126	13.5496	0
04/11/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
04/11/2024	R035 On 06-February-25			Bond Future	10.6688	10.6803	93.1148	93.0501	86,812

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	501.8900	506.6700	0.5019	0.5067	15,000
04/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3776.7200	3846.2000	3.7767	3.8462	0
04/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	752.1300	755.5900	0.7521	0.7556	100
04/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	3089.5600	3157.7200	3.0896	3.1577	0
04/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	907.5000	909.8800	0.9075	0.9099	1,000
04/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2781.0400	2848.1200	2.7810	2.8481	0
04/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	1683.9600	1679.2800	1.6840	1.6793	0
04/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1789.6700	1849.6900	1.7897	1.8497	1,100
04/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4075.6700	4048.2000	4.0757	4.0482	0
04/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	623.1400	660.3700	0.6231	0.6604	1,100
04/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	9174.8600	9119.8000	9.1749	9.1198	0
04/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	81.2000	90.8400	0.0812	0.0908	0
04/11/2024	R035 On 08-May-25			Bond Future	10.7599	10.7719	90.5119	90.4457	0
04/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	1640.3800	1632.9500	1.6404	1.6330	150
04/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	3425.7500	3484.4700	3.4258	3.4845	0
04/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3089.0000	3071.0800	3.0890	3.0711	0
04/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	2050.5000	2098.7300	2.0505	2.0987	150
04/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	4933.7800	4904.2400	4.9338	4.9042	400
04/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	1189.2400	1225.8500	1.1892	1.2259	0
04/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	5893.2200	5858.5400	5.8932	5.8585	0
04/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	914.4300	945.9000	0.9144	0.9459	150
04/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6221.7300	6185.4200	6.2217	6.1854	0
04/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	836.9500	866.7900	0.8370	0.8668	0
04/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10163.8400	10112.7500	10.1638	10.1128	0
04/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	297.9200	312.9800	0.2979	0.3130	400
04/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	12941.8500	12882.8500	12.9419	12.8829	0
04/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	107.7300	114.8800	0.1077	0.1149	400
04/11/2024	R035 On 07-August-25			Bond Future	10.8675	10.8801	92.3062	92.2383	0
04/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	9632.3000	9585.4300	9.6323	9.5854	0
04/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	697.8400	718.8400	0.6978	0.7188	0
04/11/2024	R035 On 06-November-25			Bond Future	10.9931	11.0063	89.5904	89.5208	0
04/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4486.2200	4462.8500	4.4862	4.4629	0
04/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	3406.8500	3453.0800	3.4069	3.4531	0
04/11/2024	R038 On 07-November-24			Bond Future	11.1705	11.1866	99.2306	99.1217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	R038 On 07-November-24	11.24	Call	Bond Future	657.2100	732.7400	0.6572	0.7327	0
04/11/2024	R038 On 07-November-24	11.24	Put	Bond Future	188.8500	373.3500	0.1889	0.3734	0
04/11/2024	R038 On 06-February-25			Bond Future	11.2763	11.2931	101.2583	101.1467	0
04/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2005.6000	1984.6200	2.0056	1.9846	0
04/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	2246.8800	2337.5300	2.2469	2.3375	0
04/11/2024	R038 On 08-May-25			Bond Future	11.3857	11.4032	97.8426	97.7286	0
04/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	2575.5300	2547.0000	2.5755	2.5470	0
04/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	3530.4500	3615.9700	3.5305	3.6160	0
04/11/2024	R038 On 07-August-25			Bond Future	11.5093	11.5276	99.7812	99.6644	0
04/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	2932.6600	2900.8600	2.9327	2.9009	0
04/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	4672.1000	4757.0600	4.6721	4.7571	0
04/11/2024	R038 On 06-November-25			Bond Future	11.6470	11.6662	96.2303	96.1109	0
04/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3630.5800	3597.4500	3.6306	3.5975	0
04/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	6219.6900	6306.0100	6.2197	6.3060	0
04/11/2024	R053 On 07-November-24			Bond Future	11.3097	11.3357	104.0096	103.7850	3,548
04/11/2024	R053 On 07-November-24	12.79	Call	Bond Future	11507.4000	11282.7500	11.5074	11.2828	0
04/11/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R053 On 07-November-24	12.80	Call	Bond Future	11577.0500	11352.4000	11.5771	11.3524	0
04/11/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R053 On 07-November-24	12.81	Call	Bond Future	11646.6100	11421.9600	11.6466	11.4220	0
04/11/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R053 On 06-February-25			Bond Future	11.4000	11.4269	106.1349	105.9053	116
04/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	11997.5600	11800.7600	11.9976	11.8008	0
04/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	242.9500	275.8000	0.2430	0.2758	0
04/11/2024	R053 On 08-May-25			Bond Future	11.4921	11.5201	102.4418	102.2073	0
04/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	10060.6500	9894.8500	10.0607	9.8949	0
04/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	1186.0600	1254.7400	1.1861	1.2547	0
04/11/2024	R053 On 07-August-25			Bond Future	11.5950	11.6240	104.4715	104.2318	0
04/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	13034.1900	12856.3900	13.0342	12.8564	0
04/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1396.7900	1458.6700	1.3968	1.4587	0
04/11/2024	R053 On 06-November-25			Bond Future	11.7082	11.7384	100.6330	100.3883	0
04/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6348.8800	6242.0900	6.3489	6.2421	0
04/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	5930.1200	6068.1000	5.9301	6.0681	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	R186 On 07-November-24			Bond Future	8.3701	8.3549	108.1499	108.1793	44,053
04/11/2024	R186 On 07-November-24	9.13	Call	Bond Future	1465.8900	1495.3300	1.4659	1.4953	0
04/11/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
04/11/2024	R186 On 07-November-24	9.14	Call	Bond Future	1485.0000	1514.4400	1.4850	1.5144	0
04/11/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
04/11/2024	R186 On 07-November-24	9.15	Call	Bond Future	1504.1000	1533.5400	1.5041	1.5335	0
04/11/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
04/11/2024	R186 On 06-February-25			Bond Future	8.3840	8.3669	105.0484	105.0780	157,682
04/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1240.2800	1269.7400	1.2403	1.2697	0
04/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	131.0000	130.8500	0.1310	0.1309	0
04/11/2024	R186 On 08-May-25			Bond Future	8.4011	8.3812	107.2019	107.2319	0
04/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	651.9700	672.8200	0.6520	0.6728	0
04/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	548.1200	538.9500	0.5481	0.5390	0
04/11/2024	R186 On 07-August-25			Bond Future	8.4750	8.4515	104.0167	104.0468	0
04/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1277.0000	1301.6800	1.2770	1.3017	1,983
04/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	327.5600	322.1200	0.3276	0.3221	0
04/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1749.1300	1776.0200	1.7491	1.7760	0
04/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	219.6200	216.3900	0.2196	0.2164	0
04/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2350.5100	2379.1800	2.3505	2.3792	0
04/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	108.6500	107.2000	0.1087	0.1072	1,983
04/11/2024	R186 On 06-November-25			Bond Future	8.6179	8.5892	106.0348	106.0651	0
04/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	340.9800	354.1200	0.3410	0.3541	0
04/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	857.0400	839.9600	0.8570	0.8400	0
04/11/2024	R202 On 07-November-24			Bond Future	266.2904	268.3044	266.2904	268.3044	1,278
04/11/2024	R202 On 06-February-25			Bond Future	266.6091	268.6637	266.6091	268.6637	1,928
04/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	1873.6500	0.0000	1.8737	0
04/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	180.8800	0.0000	0.1809	0.0000	0
04/11/2024	R202 On 08-May-25			Bond Future	272.1392	274.2357	272.1392	274.2357	269
04/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	1925.7200	0.0000	1.9257	0
04/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	170.7800	0.0000	0.1708	0.0000	0
04/11/2024	R202 On 07-August-25			Bond Future	272.3221	274.4577	272.3221	274.4577	0
04/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	722.0900	2857.6900	0.7221	2.8577	0
04/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R202 On 06-November-25			Bond Future	277.6764	279.8529	277.6764	279.8529	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	2036.4000	4212.8900	2.0364	4.2129	0
04/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R209 On 07-November-24			Bond Future	10.7294	10.7453	71.6811	71.5992	15,025
04/11/2024	R209 On 07-November-24	10.55	Call	Bond Future	95.5100	197.5000	0.0955	0.1975	0
04/11/2024	R209 On 07-November-24	10.55	Put	Bond Future	1027.6600	1211.5400	1.0277	1.2115	0
04/11/2024	R209 On 07-November-24	11.00	Call	Bond Future	1412.3200	1427.0100	1.4123	1.4270	0
04/11/2024	R209 On 07-November-24	11.00	Put	Bond Future	36.7400	133.3200	0.0367	0.1333	0
04/11/2024	R209 On 07-November-24	12.21	Call	Bond Future	7104.4700	7022.5800	7.1045	7.0226	0
04/11/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R209 On 07-November-24	12.22	Call	Bond Future	7149.1000	7067.2100	7.1491	7.0672	0
04/11/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R209 On 07-November-24	12.23	Call	Bond Future	7193.6800	7111.7900	7.1937	7.1118	0
04/11/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R209 On 06-February-25			Bond Future	10.8144	10.8310	73.1458	73.0620	13,957
04/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	7735.5000	7663.6300	7.7355	7.6636	0
04/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	97.6200	109.6100	0.0976	0.1096	0
04/11/2024	R209 On 08-May-25			Bond Future	10.9019	10.9191	71.4901	71.4044	5,227
04/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	5522.0400	5469.9400	5.5220	5.4699	0
04/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	811.7700	845.3900	0.8118	0.8454	0
04/11/2024	R209 On 07-August-25			Bond Future	11.0023	11.0202	72.9071	72.8193	0
04/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	8300.4300	8236.4700	8.3004	8.2365	0
04/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	671.6300	695.4000	0.6716	0.6954	0
04/11/2024	R209 On 06-November-25			Bond Future	11.1153	11.1339	71.1692	71.0794	0
04/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	3999.3600	3964.1400	3.9994	3.9641	0
04/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	3259.3800	3313.9400	3.2594	3.3139	0
04/11/2024	R210 On 07-November-24			Bond Future	239.9775	240.5697	239.9775	240.5697	872
04/11/2024	R210 On 06-February-25			Bond Future	244.9408	245.5442	244.9408	245.5442	991
04/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5330.7500	5934.1800	5.3308	5.9342	0
04/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R210 On 08-May-25			Bond Future	246.6407	247.2555	246.6407	247.2555	300
04/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1389.3100	774.5400	1.3893	0.7745	0
04/11/2024	R210 On 07-August-25			Bond Future	251.5906	252.2167	251.5906	252.2167	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3150.6300	3776.6500	3.1506	3.7767	0
04/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R210 On 06-November-25			Bond Future	253.0961	253.7313	253.0961	253.7313	0
04/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	956.1200	1591.3000	0.9561	1.5913	0
04/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R213 On 07-November-24			Bond Future	9.6739	9.6897	88.9967	88.9291	72,954
04/11/2024	R213 On 07-November-24	11.21	Call	Bond Future	6269.4500	6201.9000	6.2695	6.2019	0
04/11/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R213 On 07-November-24	11.22	Call	Bond Future	6308.4100	6240.8600	6.3084	6.2409	0
04/11/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R213 On 07-November-24	11.23	Call	Bond Future	6347.3400	6279.7900	6.3473	6.2798	0
04/11/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R213 On 06-February-25			Bond Future	9.7511	9.7679	90.8152	90.7459	71,336
04/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6380.5200	6319.5100	6.3805	6.3195	0
04/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	61.9500	70.2200	0.0620	0.0702	0
04/11/2024	R213 On 08-May-25			Bond Future	9.8257	9.8434	89.1184	89.0476	0
04/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3527.1400	3488.2300	3.5271	3.4882	0
04/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	798.4700	830.4500	0.7985	0.8305	0
04/11/2024	R213 On 07-August-25			Bond Future	9.9216	9.9404	90.8856	90.8129	0
04/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	6862.8600	6807.6800	6.8629	6.8077	0
04/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	444.3700	461.8700	0.4444	0.4619	0
04/11/2024	R213 On 06-November-25			Bond Future	10.0431	10.0631	89.0954	89.0209	0
04/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2490.5400	2462.4000	2.4905	2.4624	0
04/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2464.7800	2511.1400	2.4648	2.5111	0
04/11/2024	R214 On 07-November-24			Bond Future	11.0996	11.1355	66.9755	66.7791	6,982
04/11/2024	R214 On 07-November-24	12.60	Call	Bond Future	7493.3600	7296.9600	7.4934	7.2970	0
04/11/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R214 On 07-November-24	12.61	Call	Bond Future	7538.8300	7342.4300	7.5388	7.3424	0
04/11/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R214 On 07-November-24	12.62	Call	Bond Future	7584.2600	7387.8600	7.5843	7.3879	0
04/11/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R214 On 06-February-25			Bond Future	11.1871	11.2244	68.3440	68.1433	18,372
04/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	3613.8200	3486.6600	3.6138	3.4867	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	677.3500	750.9000	0.6774	0.7509	0
04/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	5665.8200	5505.2300	5.6658	5.5052	554
04/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	284.8000	324.9200	0.2848	0.3249	0
04/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	7627.9000	7448.6200	7.6279	7.4486	0
04/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	124.5000	145.9300	0.1245	0.1459	0
04/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	11432.7100	11236.5100	11.4327	11.2365	0
04/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	17.9900	22.5000	0.0180	0.0225	554
04/11/2024	R214 On 08-May-25			Bond Future	11.2714	11.3099	66.4407	66.2358	3,232
04/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6352.5900	6201.2700	6.3526	6.2013	0
04/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	726.2100	779.8300	0.7262	0.7798	0
04/11/2024	R214 On 07-August-25			Bond Future	11.3676	11.4075	67.7579	67.5485	0
04/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	8477.5700	8314.8500	8.4776	8.3149	0
04/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	806.7200	853.3700	0.8067	0.8534	0
04/11/2024	R214 On 06-November-25			Bond Future	11.4764	11.5177	65.7718	65.5581	0
04/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4293.8300	4189.9000	4.2938	4.1899	0
04/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	3454.3600	3564.1500	3.4544	3.5642	0
04/11/2024	R248 On 07-November-24			Bond Future	11.2848	11.3108	81.0143	80.8396	215,318
04/11/2024	R248 On 07-November-24	12.78	Call	Bond Future	9056.8600	8882.2000	9.0569	8.8822	0
04/11/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R248 On 07-November-24	12.79	Call	Bond Future	9111.2900	8936.6300	9.1113	8.9366	0
04/11/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R248 On 07-November-24	12.80	Call	Bond Future	9165.6400	8990.9800	9.1656	8.9910	0
04/11/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2024	R248 On 06-February-25			Bond Future	11.3764	11.4034	82.6697	82.4911	270,812
04/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	117.6600	115.7900	0.1177	0.1158	660
04/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	7840.8300	8017.4700	7.8408	8.0175	0
04/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1017.5100	989.7000	1.0175	0.9897	660
04/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	3581.1400	3731.8400	3.5811	3.7318	0
04/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3402.1800	3318.0300	3.4022	3.3180	0
04/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	1306.8600	1401.2200	1.3069	1.4012	660
04/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	8304.7800	8157.9500	8.3048	8.1580	0
04/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	251.5100	283.1900	0.2515	0.2832	0
04/11/2024	R248 On 08-May-25			Bond Future	11.4647	11.4926	79.9161	79.7338	14,660
04/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	7765.6700	7636.3800	7.7657	7.6364	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	906.1000	959.1000	0.9061	0.9591	0
04/11/2024	R248 On 07-August-25			Bond Future	11.5649	11.5939	81.5002	81.3138	0
04/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	10461.5300	10320.5600	10.4615	10.3206	0
04/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	995.3800	1040.7300	0.9954	1.0407	0
04/11/2024	R248 On 06-November-25			Bond Future	11.6773	11.7074	78.6376	78.4473	0
04/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	4939.8900	4856.3600	4.9399	4.8564	0
04/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	4544.5400	4651.3000	4.5445	4.6513	0
04/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0