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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
05/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	2025 On 07-November-24			Bond Future	184.7103	184.7141	184.7103	184.7141	4,870
05/11/2024	2029 On 07-November-24			Bond Future	132.1798	132.1890	132.1798	132.1890	6,772
05/11/2024	2029 On 06-February-25			Bond Future	134.9141	134.9230	134.9141	134.9230	8,587
05/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2514.0800	2522.9700	2.5141	2.5230	0
05/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2029 On 08-May-25			Bond Future	136.2935	136.3023	136.2935	136.3023	728
05/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1556.4700	1547.6900	1.5565	1.5477	0
05/11/2024	2029 On 07-August-25			Bond Future	139.0298	139.0382	139.0298	139.0382	0
05/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1619.7900	1628.1600	1.6198	1.6282	0
05/11/2024	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
05/11/2024	2029 On 06-November-25			Bond Future	140.3201	140.3279	140.3201	140.3279	0
05/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	530.0900	537.8800	0.5301	0.5379	0
05/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2030 On 07-November-24			Bond Future	9.3023	9.2928	96.9504	96.9875	130,508
05/11/2024	2030 On 07-November-24	10.21	Call	Bond Future	3484.9300	3522.0700	3.4849	3.5221	600
05/11/2024	2030 On 07-November-24	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2030 On 07-November-24	10.71	Call	Bond Future	5336.8700	5374.0100	5.3369	5.3740	600
05/11/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2030 On 07-November-24	10.74	Call	Bond Future	5446.5000	5483.6400	5.4465	5.4836	0
05/11/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2030 On 07-November-24	10.75	Call	Bond Future	5483.0100	5520.1500	5.4830	5.5202	0
05/11/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2030 On 07-November-24	10.76	Call	Bond Future	5519.4900	5556.6300	5.5195	5.5566	0
05/11/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2030 On 07-November-24	11.91	Call	Bond Future	9594.9000	9632.0400	9.5949	9.6320	0
05/11/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
05/11/2024	2030 On 06-February-25			Bond Future	9.3622	9.3523	94.9219	94.9594	151,908
05/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	264.7500	275.4800	0.2648	0.2755	800
05/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2882.8000	2855.9700	2.8828	2.8560	0
05/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	810.2000	831.5000	0.8102	0.8315	800
05/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1500.8500	1484.5900	1.5009	1.4846	0
05/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	1875.8000	1906.6800	1.8758	1.9067	0
05/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	648.7000	642.0200	0.6487	0.6420	800
05/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	4907.3800	4944.7500	4.9074	4.9448	0
05/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	91.5700	91.3800	0.0916	0.0914	0
05/11/2024	2030 On 08-May-25			Bond Future	9.4347	9.4242	96.8678	96.9059	0
05/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	503.5500	515.7400	0.5036	0.5157	800
05/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	3281.5400	3255.6000	3.2815	3.2556	0
05/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1084.3700	1104.0600	1.0844	1.1041	800
05/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	2010.9400	1992.5000	2.0109	1.9925	0
05/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2625.9800	2655.8300	2.6260	2.6558	0
05/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	855.7800	847.5000	0.8558	0.8475	0
05/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	2778.0300	2808.4900	2.7780	2.8085	0
05/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	796.1600	788.4900	0.7962	0.7885	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	3639.1900	3672.3500	3.6392	3.6724	1,640
05/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	538.4000	533.4300	0.5384	0.5334	0
05/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	4742.7300	4778.0300	4.7427	4.7780	2,280
05/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	334.7600	331.9300	0.3348	0.3319	0
05/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8353.1200	8390.9500	8.3531	8.3910	0
05/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	62.6000	62.3000	0.0626	0.0623	1,640
05/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	9660.9300	9698.9700	9.6609	9.6990	0
05/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	27.2600	27.1700	0.0273	0.0272	2,280
05/11/2024	2030 On 07-August-25			Bond Future	9.5341	9.5229	94.7785	94.8169	0
05/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	3991.5300	4023.2400	3.9915	4.0232	1,054
05/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	797.3500	790.6000	0.7974	0.7906	0
05/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	5700.2300	5735.1200	5.7002	5.7351	0
05/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	452.3400	448.7700	0.4523	0.4488	0
05/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	8563.8900	8601.3400	8.5639	8.6013	0
05/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	141.1700	140.1600	0.1412	0.1402	1,054
05/11/2024	2030 On 06-November-25			Bond Future	9.6463	9.6345	96.6173	96.6561	0
05/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	1880.5300	1902.1300	1.8805	1.9021	0
05/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	2230.3000	2213.1300	2.2303	2.2131	0
05/11/2024	2032 On 07-November-24			Bond Future	9.9332	9.9240	92.2956	92.3404	53,388
05/11/2024	2032 On 07-November-24	9.75	Call	Bond Future	6.3300	20.7200	0.0063	0.0207	0
05/11/2024	2032 On 07-November-24	9.75	Put	Bond Future	901.9500	871.5400	0.9020	0.8715	0
05/11/2024	2032 On 07-November-24	9.86	Call	Bond Future	72.7300	123.4300	0.0727	0.1234	0
05/11/2024	2032 On 07-November-24	9.86	Put	Bond Future	429.3100	435.2100	0.4293	0.4352	0
05/11/2024	2032 On 07-November-24	9.90	Call	Bond Future	135.5000	198.6100	0.1355	0.1986	0
05/11/2024	2032 On 07-November-24	9.90	Put	Bond Future	297.0600	315.3700	0.2971	0.3154	0
05/11/2024	2032 On 07-November-24	10.60	Call	Bond Future	3167.2100	3212.0100	3.1672	3.2120	0
05/11/2024	2032 On 07-November-24	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
05/11/2024	2032 On 07-November-24	11.11	Call	Bond Future	5495.3700	5540.1700	5.4954	5.5402	600
05/11/2024	2032 On 07-November-24	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2032 On 07-November-24	11.47	Call	Bond Future	7091.4200	7136.2200	7.0914	7.1362	0
05/11/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2032 On 07-November-24	11.48	Call	Bond Future	7135.2100	7180.0100	7.1352	7.1800	0
05/11/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2032 On 07-November-24	11.49	Call	Bond Future	7178.9600	7223.7600	7.1790	7.2238	0

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05/11/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2032 On 07-November-24	11.61	Call	Bond Future	7701.7800	7746.5800	7.7018	7.7466	600
05/11/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2032 On 07-November-24	11.64	Call	Bond Future	7831.8300	7876.6300	7.8318	7.8766	1,615
05/11/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2032 On 07-November-24	12.95	Call	Bond Future	13264.5400	13309.3400	13.2645	13.3093	0
05/11/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
05/11/2024	2032 On 07-November-24	13.36	Call	Bond Future	14870.1600	14914.9600	14.8702	14.9150	0
05/11/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
05/11/2024	2032 On 06-February-25			Bond Future	10.0130	10.0034	94.1818	94.2272	111,470
05/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	406.2600	421.3700	0.4063	0.4214	800
05/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	3264.7700	3234.4800	3.2648	3.2345	0
05/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1218.3600	1246.9100	1.2184	1.2469	800
05/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1659.1800	1642.3300	1.6592	1.6423	0
05/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3287.2500	3328.6100	3.2873	3.3286	0
05/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	519.7600	515.7200	0.5198	0.5157	800
05/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	7692.7700	7738.4100	7.6928	7.7384	0
05/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	58.7500	58.9900	0.0588	0.0590	0
05/11/2024	2032 On 08-May-25			Bond Future	10.0963	10.0863	91.9479	91.9940	37,405
05/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	757.5300	774.1800	0.7575	0.7742	800
05/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3933.2700	3903.8200	3.9333	3.9038	0
05/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1613.7200	1639.7100	1.6137	1.6397	800
05/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2428.5100	2408.4000	2.4285	2.4084	0
05/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4459.2200	4498.9100	4.4592	4.4989	0
05/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	816.1800	809.7700	0.8162	0.8098	0
05/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	4665.5700	4705.7600	4.6656	4.7058	0
05/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	761.2800	755.3700	0.7613	0.7554	800
05/11/2024	2032 On 07-August-25			Bond Future	10.1985	10.1880	93.7707	93.8173	0
05/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8135.0000	8178.3600	8.1350	8.1784	0
05/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	495.6500	492.4200	0.4957	0.4924	0
05/11/2024	2032 On 06-November-25			Bond Future	10.3193	10.3084	91.4291	91.4762	0
05/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3274.8600	3304.4700	3.2749	3.3045	0
05/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2841.6400	2824.1700	2.8416	2.8242	0
05/11/2024	2033 On 07-November-24			Bond Future	125.5250	125.1605	125.5250	125.1605	6,277

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05/11/2024	2033 On 06-February-25			Bond Future	128.1215	127.7491	128.1215	127.7491	6,452
05/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3181.5400	2809.0600	3.1815	2.8091	0
05/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2033 On 08-May-25			Bond Future	129.2607	128.8803	129.2607	128.8803	5,288
05/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1359.2800	1739.7300	1.3593	1.7397	0
05/11/2024	2033 On 07-August-25			Bond Future	131.8558	131.4672	131.8558	131.4672	0
05/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3205.8400	2817.2000	3.2058	2.8172	0
05/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2033 On 06-November-25			Bond Future	132.9035	132.5066	132.9035	132.5066	0
05/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	236.4800	633.4500	0.2365	0.6335	0
05/11/2024	2037 On 07-November-24			Bond Future	10.9489	10.9598	86.0894	86.0249	77,042
05/11/2024	2037 On 07-November-24	12.57	Call	Bond Future	8796.0600	8731.5900	8.7961	8.7316	0
05/11/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2037 On 07-November-24	12.58	Call	Bond Future	8846.1100	8781.6400	8.8461	8.7816	0
05/11/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2037 On 07-November-24	12.59	Call	Bond Future	8896.1200	8831.6500	8.8961	8.8317	0
05/11/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2037 On 06-February-25			Bond Future	11.0423	11.0538	83.5882	83.5221	169,777
05/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	9223.2200	9162.5700	9.2232	9.1626	0
05/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	95.6700	101.1300	0.0957	0.1011	0
05/11/2024	2037 On 08-May-25			Bond Future	11.1435	11.1554	85.3017	85.2340	3,975
05/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	6782.1500	6733.2800	6.7822	6.7333	0
05/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	832.2800	851.0200	0.8323	0.8510	0
05/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8060.8100	8007.9500	8.0608	8.0080	15,000
05/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	602.4500	617.2000	0.6025	0.6172	0
05/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	11288.1900	11227.8500	11.2882	11.2279	7,500
05/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	239.1700	246.4400	0.2392	0.2464	0
05/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	11501.2600	11440.5100	11.5013	11.4405	7,500
05/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	221.6800	228.5400	0.2217	0.2285	0
05/11/2024	2037 On 07-August-25			Bond Future	11.2611	11.2736	82.7320	82.6626	15
05/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1096.7400	1083.3400	1.0967	1.0833	2,541
05/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	6440.7800	6496.7500	6.4408	6.4968	0

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05/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1453.0800	1436.2300	1.4531	1.4362	2,341
05/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	5537.2800	5589.8000	5.5373	5.5898	0
05/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1625.6200	1607.2000	1.6256	1.6072	200
05/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	5177.5500	5228.5000	5.1776	5.2285	0
05/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	2642.5000	2616.0300	2.6425	2.6160	0
05/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3713.1100	3756.0100	3.7131	3.7560	2,541
05/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	3678.8700	3645.7800	3.6789	3.6458	0
05/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2802.9100	2839.1900	2.8029	2.8392	2,541
05/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5042.0100	5001.9000	5.0420	5.0019	0
05/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	2018.3900	2047.6500	2.0184	2.0477	2,541
05/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	6347.2100	6301.7200	6.3472	6.3017	0
05/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1509.1700	1533.0500	1.5092	1.5331	2,541
05/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	9706.1900	9650.9300	9.7062	9.6509	0
05/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	746.7400	760.8500	0.7467	0.7609	0
05/11/2024	2037 On 06-November-25			Bond Future	11.3831	11.3961	84.3360	84.2649	0
05/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	4876.9600	4841.8400	4.8770	4.8418	0
05/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	3547.7000	3583.6400	3.5477	3.5836	0
05/11/2024	2038 On 07-November-24			Bond Future	136.5353	136.0297	136.5353	136.0297	535
05/11/2024	2038 On 06-February-25			Bond Future	137.2588	136.7422	137.2588	136.7422	2,650
05/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2028.8100	1512.1700	2.0288	1.5122	0
05/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2038 On 08-May-25			Bond Future	140.1059	139.5783	140.1059	139.5783	480
05/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	425.9100	0.0000	0.4259	0.0000	0
05/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	101.6700	0.0000	0.1017	0
05/11/2024	2038 On 07-August-25			Bond Future	140.7764	140.2374	140.7764	140.2374	0
05/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1216.4200	677.3500	1.2164	0.6774	0
05/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2038 On 06-November-25			Bond Future	143.5445	142.9943	143.5445	142.9943	0
05/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	335.4800	885.7000	0.3355	0.8857	0
05/11/2024	2040 On 07-November-24			Bond Future	11.2440	11.2500	86.3328	86.2948	88,928
05/11/2024	2040 On 07-November-24	12.10	Call	Bond Future	5154.5500	5116.5900	5.1546	5.1166	640
05/11/2024	2040 On 07-November-24	12.10	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
05/11/2024	2040 On 07-November-24	12.60	Call	Bond Future	7944.1700	7906.2100	7.9442	7.9062	0
05/11/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
05/11/2024	2040 On 07-November-24	12.84	Call	Bond Future	9229.1900	9191.2300	9.2292	9.1912	0
05/11/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2040 On 07-November-24	12.85	Call	Bond Future	9282.0000	9244.0400	9.2820	9.2440	0
05/11/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2040 On 07-November-24	12.86	Call	Bond Future	9334.7500	9296.7900	9.3348	9.2968	0
05/11/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2040 On 07-November-24	13.15	Call	Bond Future	10839.5000	10801.5400	10.8395	10.8015	0
05/11/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
05/11/2024	2040 On 06-February-25			Bond Future	11.3406	11.3469	83.5861	83.5470	68,315
05/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1033.1600	1029.3200	1.0332	1.0293	780
05/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	3191.8700	3227.1200	3.1919	3.2271	0
05/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3342.5800	3326.4000	3.3426	3.3264	0
05/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	1152.6100	1175.5200	1.1526	1.1755	780
05/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	5601.9100	5576.8600	5.6019	5.5769	0
05/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	507.7000	521.7400	0.5077	0.5217	780
05/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9298.4300	9264.9400	9.2984	9.2649	0
05/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	137.7100	143.3100	0.1377	0.1433	0
05/11/2024	2040 On 08-May-25			Bond Future	11.4441	11.4507	85.2995	85.2594	3,900
05/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	7600.5600	7573.3000	7.6006	7.5733	0
05/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	800.6400	813.4300	0.8006	0.8134	0
05/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8143.9300	8115.5800	8.1439	8.1156	15,000
05/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	703.7300	715.4300	0.7037	0.7154	0
05/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11257.6000	11224.4900	11.2576	11.2245	7,500
05/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	341.5300	348.4700	0.3415	0.3485	0
05/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	11577.1400	11543.6600	11.5771	11.5437	7,500
05/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	317.4300	324.0000	0.3174	0.3240	0
05/11/2024	2040 On 07-August-25			Bond Future	11.5631	11.5699	82.4789	82.4377	16
05/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10318.0300	10287.4800	10.3180	10.2875	0
05/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	861.3700	872.0600	0.8614	0.8721	0
05/11/2024	2040 On 06-November-25			Bond Future	11.6854	11.6926	84.0776	84.0352	0
05/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	4940.7400	4923.1700	4.9407	4.9232	0
05/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	4036.7100	4061.5200	4.0367	4.0615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	2044 On 07-November-24			Bond Future	11.3589	11.3598	82.2236	82.2173	23,064
05/11/2024	2044 On 07-November-24	12.00	Call	Bond Future	3980.9500	3974.8600	3.9810	3.9749	0
05/11/2024	2044 On 07-November-24	12.00	Put	Bond Future	0.0100	0.2000	0.0000	0.0002	13,875
05/11/2024	2044 On 07-November-24	12.25	Call	Bond Future	5445.9400	5439.6600	5.4459	5.4397	0
05/11/2024	2044 On 07-November-24	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,540
05/11/2024	2044 On 07-November-24	12.50	Call	Bond Future	6864.8200	6858.5400	6.8648	6.8585	0
05/11/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,405
05/11/2024	2044 On 07-November-24	12.90	Call	Bond Future	9043.4500	9037.1700	9.0435	9.0372	0
05/11/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2044 On 07-November-24	12.91	Call	Bond Future	9096.5200	9090.2400	9.0965	9.0902	0
05/11/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2044 On 07-November-24	12.92	Call	Bond Future	9149.5200	9143.2400	9.1495	9.1432	0
05/11/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2044 On 06-February-25			Bond Future	11.4520	11.4531	79.5182	79.5115	72,157
05/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4216.3800	4220.6400	4.2164	4.2206	449
05/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	842.6200	853.5800	0.8426	0.8536	0
05/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	6613.8500	6614.2900	6.6139	6.6143	449
05/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	361.6900	368.8300	0.3617	0.3688	0
05/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	9204.8200	9202.1500	9.2048	9.2022	0
05/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	145.7800	149.8100	0.1458	0.1498	0
05/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	12740.4700	12735.1800	12.7405	12.7352	0
05/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	34.6400	36.0500	0.0346	0.0361	449
05/11/2024	2044 On 08-May-25		Call	Bond Future	10.8800	11.1200	0.0109	0.0111	0
05/11/2024	2044 On 08-May-25			Bond Future	11.5513	11.5524	81.1481	81.1411	8,697
05/11/2024	2044 On 08-May-25		Put	Bond Future	18862.7900	18870.0000	18.8628	18.8700	0
05/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1186.6500	1190.9400	1.1867	1.1909	2,490
05/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	5319.5000	5330.7600	5.3195	5.3308	0
05/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3245.7500	3249.8200	3.2458	3.2498	0
05/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2629.2600	2640.3000	2.6293	2.6403	2,490
05/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6267.4500	6269.0000	6.2675	6.2690	0
05/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1213.3800	1221.9000	1.2134	1.2219	2,490
05/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	7692.0100	7692.3100	7.6920	7.6923	0
05/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	868.7400	876.0100	0.8687	0.8760	0
05/11/2024	2044 On 07-August-25			Bond Future	11.6646	11.6658	78.3706	78.3630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	10289.8300	10288.2300	10.2898	10.2882	0
05/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	957.2400	963.1800	0.9572	0.9632	0
05/11/2024	2044 On 06-November-25			Bond Future	11.7805	11.7818	79.8895	79.8815	0
05/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	4933.3800	4935.2800	4.9334	4.9353	0
05/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	4332.6600	4342.5700	4.3327	4.3426	0
05/11/2024	2046 On 07-November-24			Bond Future	116.9528	117.3103	116.9528	117.3103	5,267
05/11/2024	2046 On 06-February-25			Bond Future	119.3721	119.7365	119.3721	119.7365	17,906
05/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5362.0800	5726.5300	5.3621	5.7265	0
05/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2046 On 08-May-25			Bond Future	119.6182	119.9901	119.6182	119.9901	0
05/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2351.8400	1979.8600	2.3518	1.9799	0
05/11/2024	2046 On 07-August-25			Bond Future	122.0190	122.3978	122.0190	122.3978	0
05/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3329.0100	3707.7900	3.3290	3.7078	0
05/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2046 On 06-November-25			Bond Future	122.1479	122.5335	122.1479	122.5335	0
05/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3262.1500	2876.5500	3.2622	2.8766	0
05/11/2024	2050 On 07-November-24			Bond Future	118.0988	117.7158	118.0988	117.7158	4,151
05/11/2024	2050 On 06-February-25			Bond Future	118.1999	117.8084	118.1999	117.8084	15,831
05/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2599.8800	2208.4300	2.5999	2.2084	0
05/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2050 On 08-May-25			Bond Future	120.6518	120.2520	120.6518	120.2520	0
05/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	508.2500	908.0100	0.5083	0.9080	0
05/11/2024	2050 On 07-August-25			Bond Future	120.6864	120.2777	120.6864	120.2777	0
05/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	796.3800	387.7300	0.7964	0.3877	0
05/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2050 On 06-November-25			Bond Future	123.0594	122.6422	123.0594	122.6422	0
05/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1360.6400	1777.8400	1.3606	1.7778	0
05/11/2024	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
05/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	AL37 On 07-November-24			Index Future	1040.0570	1040.4830	1040.0570	1,040.4830	0
05/11/2024	AL37 On 06-February-25			Index Future	1061.3200	1061.7520	1061.3200	1,061.7520	0
05/11/2024	AL37 On 08-May-25			Index Future	1083.0890	1083.5270	1083.0890	1,083.5270	0
05/11/2024	AL37 On 07-August-25			Index Future	1104.6010	1105.0430	1104.6010	1,105.0430	0
05/11/2024	AL37 On 06-November-25			Index Future	1126.1140	1126.5600	1126.1140	1,126.5600	0
05/11/2024	AL7T On 07-November-24			Index Future	1246.5900	1246.3370	1246.5900	1,246.3370	0
05/11/2024	AL7T On 06-February-25			Index Future	1272.0760	1271.8140	1272.0760	1,271.8140	0
05/11/2024	AL7T On 08-May-25			Index Future	1298.1670	1297.8970	1298.1670	1,297.8970	0
05/11/2024	AL7T On 07-August-25			Index Future	1323.9510	1323.6700	1323.9510	1,323.6700	0
05/11/2024	AL7T On 06-November-25			Index Future	1349.7360	1349.4430	1349.7360	1,349.4430	0
05/11/2024	ALBI On 07-November-24			Index Future	1073.6950	1073.7130	1073.6950	1,073.7130	14
05/11/2024	ALBI On 06-February-25			Index Future	1095.6470	1095.6610	1095.6470	1,095.6610	99
05/11/2024	ALBI On 08-May-25			Index Future	1118.1190	1118.1320	1118.1190	1,118.1320	0
05/11/2024	ALBI On 07-August-25			Index Future	1140.3270	1140.3350	1140.3270	1,140.3350	0
05/11/2024	ALBI On 06-November-25			Index Future	1162.5360	1162.5390	1162.5360	1,162.5390	0
05/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	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
05/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	ES33 On 07-November-24			Bond Future	11.1299	11.1412	81.0850	81.0313	0
05/11/2024	ES33 On 06-February-25			Bond Future	11.2494	11.2612	82.7624	82.7071	0
05/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9030.7700	8975.5400	9.0308	8.9755	0
05/11/2024	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
05/11/2024	ES33 On 08-May-25			Bond Future	11.3697	11.3821	80.6784	80.6219	0
05/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5906.3900	5849.8600	5.9064	5.8499	0
05/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	ES33 On 07-August-25			Bond Future	11.5079	11.5210	82.2964	82.2384	0
05/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8491.8400	8433.8100	8.4918	8.4338	0
05/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	ES33 On 06-November-25			Bond Future	11.6679	11.6817	80.1153	80.0557	0
05/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1465.0600	1405.4900	1.4651	1.4055	0
05/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	ES42 On 07-November-24			Bond Future	11.6043	11.6103	77.3951	77.3584	0
05/11/2024	ES42 On 06-February-25			Bond Future	11.7065	11.7128	78.9962	78.9583	0
05/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10602.6700	10564.8500	10.6027	10.5649	0
05/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	ES42 On 08-May-25			Bond Future	11.8135	11.8201	76.3674	76.3286	0
05/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7736.4900	7697.7500	7.7365	7.6978	0
05/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	ES42 On 07-August-25			Bond Future	11.9306	11.9375	77.8978	77.8579	0
05/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9625.5900	9585.7100	9.6256	9.5857	0
05/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	ES42 On 06-November-25			Bond Future	12.0608	12.0681	75.1615	75.1205	0
05/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1827.6000	1786.5700	1.8276	1.7866	0
05/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	GOVI On 07-November-24			GOVI	1057.1840	1057.2210	1057.1840	1,057.2210	4
05/11/2024	GOVI On 07-November-24	948.78	Call	GOVI	1084040.0000	1084410.0000	108.4040	108.4410	0
05/11/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	GOVI On 07-November-24	948.79	Call	GOVI	1083940.0000	1084310.0000	108.3940	108.4310	0
05/11/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	GOVI On 07-November-24	948.80	Call	GOVI	1083840.0000	1084210.0000	108.3840	108.4210	0
05/11/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	GOVI On 06-February-25			GOVI	1078.7980	1078.8320	1078.7980	1,078.8320	641
05/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1067980.0000	1068320.0000	106.7980	106.8320	0
05/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	GOVI On 08-May-25			GOVI	1100.9250	1100.9570	1100.9250	1,100.9570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	789250.0000	789570.0000	78.9250	78.9570	0
05/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	GOVI On 07-August-25			GOVI	1122.7910	1122.8200	1122.7910	1,122.8200	0
05/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1117910.0000	1118200.0000	111.7910	111.8200	0
05/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	GOVI On 06-November-25			GOVI	1144.6580	1144.6820	1144.6580	1,144.6820	0
05/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	326580.0000	326820.0000	32.6580	32.6820	0
05/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/11/2024	IGOV On 07-November-24			Index Future	363.3120	362.8880	363.3120	362.8880	1
05/11/2024	IGOV On 06-February-25			Index Future	370.8310	370.3960	370.8310	370.3960	888
05/11/2024	IGOV On 08-May-25			Index Future	378.5250	378.0810	378.5250	378.0810	8
05/11/2024	IGOV On 07-August-25			Index Future	386.1300	385.6760	386.1300	385.6760	0
05/11/2024	IGOV On 06-November-25			Index Future	393.7360	393.2710	393.7360	393.2710	0
05/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
05/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
05/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
05/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
05/11/2024	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
05/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/11/2024	R033 On 07-November-24			Bond Future	10.2286	10.2276	99.8924	99.8983	0
05/11/2024	R033 On 07-November-24	10.33	Call	Bond Future	619.5700	665.0000	0.6196	0.6650	0
05/11/2024	R033 On 07-November-24	10.33	Put	Bond Future	64.6600	104.1000	0.0647	0.1041	0
05/11/2024	R033 On 06-February-25			Bond Future	10.3182	10.3171	101.9339	101.9396	0
05/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	1685.7100	1697.5200	1.6857	1.6975	0
05/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1622.3800	1628.4600	1.6224	1.6285	0
05/11/2024	R033 On 08-May-25			Bond Future	10.4118	10.4107	98.9741	98.9798	0
05/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2075.4600	2084.3800	2.0755	2.0844	0
05/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2503.2400	2506.4700	2.5032	2.5065	0
05/11/2024	R033 On 07-August-25			Bond Future	10.5233	10.5223	100.9359	100.9413	0
05/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2342.7400	2350.2500	2.3427	2.3503	0
05/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	3329.4600	3331.5900	3.3295	3.3316	0
05/11/2024	R033 On 06-November-25			Bond Future	10.6529	10.6519	97.8499	97.8550	0
05/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2746.7800	2753.7000	2.7468	2.7537	0
05/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	4352.2900	4354.1900	4.3523	4.3542	0
05/11/2024	R035 On 07-November-24			Bond Future	10.5638	10.5748	91.3133	91.2502	79,216
05/11/2024	R035 On 07-November-24	11.10	Call	Bond Future	3008.1100	2946.1800	3.0081	2.9462	0
05/11/2024	R035 On 07-November-24	11.10	Put	Bond Future	0.0900	1.2400	0.0001	0.0012	11,000
05/11/2024	R035 On 07-November-24	12.17	Call	Bond Future	8609.7600	8546.6800	8.6098	8.5467	0
05/11/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R035 On 07-November-24	12.18	Call	Bond Future	8659.7200	8596.6400	8.6597	8.5966	0
05/11/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R035 On 07-November-24	12.19	Call	Bond Future	8709.6400	8646.5600	8.7096	8.6466	0
05/11/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R035 On 07-November-24	12.20	Call	Bond Future	8759.5100	8696.4300	8.7595	8.6964	1,000
05/11/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R035 On 07-November-24	13.23	Call	Bond Future	13675.7000	13612.6200	13.6757	13.6126	0
05/11/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
05/11/2024	R035 On 06-February-25			Bond Future	10.6573	10.6688	93.1795	93.1148	83,991

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	509.8000	501.8900	0.5098	0.5019	15,000
05/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3719.9400	3776.7200	3.7199	3.7767	0
05/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	763.7600	752.1300	0.7638	0.7521	100
05/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	3036.5000	3089.5600	3.0365	3.0896	0
05/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	921.2700	907.5000	0.9213	0.9075	1,000
05/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2730.1200	2781.0400	2.7301	2.7810	0
05/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	1707.2100	1683.9600	1.7072	1.6840	0
05/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1748.2300	1789.6700	1.7482	1.7897	1,100
05/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4118.6600	4075.6700	4.1187	4.0757	0
05/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	601.4400	623.1400	0.6014	0.6231	1,100
05/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	9234.9500	9174.8600	9.2350	9.1749	0
05/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	76.6000	81.2000	0.0766	0.0812	0
05/11/2024	R035 On 08-May-25			Bond Future	10.7479	10.7599	90.5781	90.5119	0
05/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	1660.5300	1640.3800	1.6605	1.6404	150
05/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	3379.6800	3425.7500	3.3797	3.4258	0
05/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3120.7000	3089.0000	3.1207	3.0890	0
05/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	2015.9800	2050.5000	2.0160	2.0505	150
05/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	4975.8800	4933.7800	4.9759	4.9338	400
05/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	1165.1200	1189.2400	1.1651	1.1892	0
05/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	5939.4200	5893.2200	5.9394	5.8932	0
05/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	894.4100	914.4300	0.8944	0.9144	150
05/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6269.1700	6221.7300	6.2692	6.2217	0
05/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	818.1700	836.9500	0.8182	0.8370	0
05/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10221.5700	10163.8400	10.2216	10.1638	0
05/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	289.4300	297.9200	0.2894	0.2979	400
05/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13004.2700	12941.8500	13.0043	12.9419	0
05/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	103.9300	107.7300	0.1039	0.1077	400
05/11/2024	R035 On 07-August-25			Bond Future	10.8549	10.8675	92.3742	92.3062	0
05/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	9686.9500	9632.3000	9.6870	9.6323	0
05/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	684.5400	697.8400	0.6845	0.6978	0
05/11/2024	R035 On 06-November-25			Bond Future	10.9799	10.9931	89.6600	89.5904	0
05/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4520.4100	4486.2200	4.5204	4.4862	0
05/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	3371.3600	3406.8500	3.3714	3.4069	0
05/11/2024	R038 On 07-November-24			Bond Future	11.1493	11.1705	99.3737	99.2306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	R038 On 07-November-24	11.24	Call	Bond Future	706.0300	657.2100	0.7060	0.6572	0
05/11/2024	R038 On 07-November-24	11.24	Put	Bond Future	94.6000	188.8500	0.0946	0.1889	0
05/11/2024	R038 On 06-February-25			Bond Future	11.2543	11.2763	101.4046	101.2583	0
05/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2067.1200	2005.6000	2.0671	2.0056	0
05/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	2162.0800	2246.8800	2.1621	2.2469	0
05/11/2024	R038 On 08-May-25			Bond Future	11.3627	11.3857	97.9921	97.8426	0
05/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	2637.5400	2575.5300	2.6375	2.5755	0
05/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	3442.9300	3530.4500	3.4429	3.5305	0
05/11/2024	R038 On 07-August-25			Bond Future	11.4853	11.5093	99.9341	99.7812	0
05/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	2994.4900	2932.6600	2.9945	2.9327	0
05/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	4580.9900	4672.1000	4.5810	4.6721	0
05/11/2024	R038 On 06-November-25			Bond Future	11.6220	11.6470	96.3867	96.2303	0
05/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3693.2700	3630.5800	3.6933	3.6306	0
05/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	6126.0100	6219.6900	6.1260	6.2197	0
05/11/2024	R053 On 07-November-24			Bond Future	11.3088	11.3097	104.0178	104.0096	3,548
05/11/2024	R053 On 07-November-24	12.79	Call	Bond Future	11515.5400	11507.4000	11.5155	11.5074	0
05/11/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R053 On 07-November-24	12.80	Call	Bond Future	11585.1900	11577.0500	11.5852	11.5771	0
05/11/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R053 On 07-November-24	12.81	Call	Bond Future	11654.7500	11646.6100	11.6548	11.6466	0
05/11/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R053 On 06-February-25			Bond Future	11.3989	11.4000	106.1436	106.1349	116
05/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	12000.1100	11997.5600	12.0001	11.9976	0
05/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	236.8000	242.9500	0.2368	0.2430	0
05/11/2024	R053 On 08-May-25			Bond Future	11.4910	11.4921	102.4510	102.4418	0
05/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	10060.0900	10060.6500	10.0601	10.0607	0
05/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	1176.3400	1186.0600	1.1763	1.1861	0
05/11/2024	R053 On 07-August-25			Bond Future	11.5938	11.5950	104.4811	104.4715	0
05/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	13035.6400	13034.1900	13.0356	13.0342	0
05/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1388.5800	1396.7900	1.3886	1.3968	0
05/11/2024	R053 On 06-November-25			Bond Future	11.7069	11.7082	100.6434	100.6330	0
05/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6346.1600	6348.8800	6.3462	6.3489	0
05/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	5917.0100	5930.1200	5.9170	5.9301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	R186 On 07-November-24			Bond Future	8.4002	8.3701	108.0912	108.1499	44,053
05/11/2024	R186 On 07-November-24	9.13	Call	Bond Future	1407.2000	1465.8900	1.4072	1.4659	0
05/11/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R186 On 07-November-24	9.14	Call	Bond Future	1426.3100	1485.0000	1.4263	1.4850	0
05/11/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R186 On 07-November-24	9.15	Call	Bond Future	1445.4100	1504.1000	1.4454	1.5041	0
05/11/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R186 On 06-February-25			Bond Future	8.4184	8.3840	104.9889	105.0484	151,514
05/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1190.4500	1240.2800	1.1905	1.2403	0
05/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	140.6500	131.0000	0.1407	0.1310	0
05/11/2024	R186 On 08-May-25			Bond Future	8.4412	8.4011	107.1414	107.2019	0
05/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	618.7600	651.9700	0.6188	0.6520	0
05/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	575.3900	548.1200	0.5754	0.5481	0
05/11/2024	R186 On 07-August-25			Bond Future	8.5227	8.4750	103.9555	104.0167	0
05/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1232.9200	1277.0000	1.2329	1.2770	1,983
05/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	344.6700	327.5600	0.3447	0.3276	0
05/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1699.7600	1749.1300	1.6998	1.7491	0
05/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	231.4400	219.6200	0.2314	0.2196	0
05/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2295.8900	2350.5100	2.2959	2.3505	0
05/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	115.2200	108.6500	0.1152	0.1087	1,983
05/11/2024	R186 On 06-November-25			Bond Future	8.6766	8.6179	105.9729	106.0348	0
05/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	318.5300	340.9800	0.3185	0.3410	0
05/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	896.5000	857.0400	0.8965	0.8570	0
05/11/2024	R202 On 07-November-24			Bond Future	266.4731	266.2904	266.4731	266.2904	1,278
05/11/2024	R202 On 06-February-25			Bond Future	266.7964	266.6091	266.7964	266.6091	1,928
05/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	6.4300	0.0000	0.0064	0.0000	0
05/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	180.8800	0.0000	0.1809	0
05/11/2024	R202 On 08-May-25			Bond Future	272.3310	272.1392	272.3310	272.1392	269
05/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	20.9800	0.0000	0.0210	0.0000	0
05/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	170.7800	0.0000	0.1708	0
05/11/2024	R202 On 07-August-25			Bond Future	272.5194	272.3221	272.5194	272.3221	0
05/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	919.3700	722.0900	0.9194	0.7221	0
05/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R202 On 06-November-25			Bond Future	277.8788	277.6764	277.8788	277.6764	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	2238.8200	2036.4000	2.2388	2.0364	0
05/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R209 On 07-November-24			Bond Future	10.7185	10.7294	71.7373	71.6811	15,025
05/11/2024	R209 On 07-November-24	10.55	Call	Bond Future	59.7900	95.5100	0.0598	0.0955	0
05/11/2024	R209 On 07-November-24	10.55	Put	Bond Future	935.7700	1027.6600	0.9358	1.0277	0
05/11/2024	R209 On 07-November-24	11.00	Call	Bond Future	1443.9900	1412.3200	1.4440	1.4123	0
05/11/2024	R209 On 07-November-24	11.00	Put	Bond Future	12.2400	36.7400	0.0122	0.0367	0
05/11/2024	R209 On 07-November-24	12.21	Call	Bond Future	7160.6400	7104.4700	7.1606	7.1045	0
05/11/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R209 On 07-November-24	12.22	Call	Bond Future	7205.2700	7149.1000	7.2053	7.1491	0
05/11/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R209 On 07-November-24	12.23	Call	Bond Future	7249.8500	7193.6800	7.2499	7.1937	0
05/11/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R209 On 06-February-25			Bond Future	10.8031	10.8144	73.2034	73.1458	12,409
05/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	7787.8800	7735.5000	7.7879	7.7355	0
05/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	92.4600	97.6200	0.0925	0.0976	0
05/11/2024	R209 On 08-May-25			Bond Future	10.8901	10.9019	71.5490	71.4901	6,367
05/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	5563.5200	5522.0400	5.5635	5.5220	0
05/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	794.3300	811.7700	0.7943	0.8118	0
05/11/2024	R209 On 07-August-25			Bond Future	10.9900	11.0023	72.9674	72.9071	0
05/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	8348.3600	8300.4300	8.3484	8.3004	0
05/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	659.1900	671.6300	0.6592	0.6716	0
05/11/2024	R209 On 06-November-25			Bond Future	11.1024	11.1153	71.2311	71.1692	0
05/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4029.0600	3999.3600	4.0291	3.9994	0
05/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	3227.2100	3259.3800	3.2272	3.2594	0
05/11/2024	R210 On 07-November-24			Bond Future	239.9600	239.9775	239.9600	239.9775	872
05/11/2024	R210 On 06-February-25			Bond Future	244.9238	244.9408	244.9238	244.9408	991
05/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5313.7800	5330.7500	5.3138	5.3308	0
05/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R210 On 08-May-25			Bond Future	246.6239	246.6407	246.6239	246.6407	300
05/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1406.1000	1389.3100	1.4061	1.3893	0
05/11/2024	R210 On 07-August-25			Bond Future	251.5746	251.5906	251.5746	251.5906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3134.6200	3150.6300	3.1346	3.1506	0
05/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R210 On 06-November-25			Bond Future	253.0811	253.0961	253.0811	253.0961	0
05/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	941.1200	956.1200	0.9411	0.9561	0
05/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R213 On 07-November-24			Bond Future	9.6831	9.6739	88.9572	88.9967	72,954
05/11/2024	R213 On 07-November-24	11.21	Call	Bond Future	6229.9900	6269.4500	6.2300	6.2695	0
05/11/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R213 On 07-November-24	11.22	Call	Bond Future	6268.9500	6308.4100	6.2690	6.3084	0
05/11/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R213 On 07-November-24	11.23	Call	Bond Future	6307.8800	6347.3400	6.3079	6.3473	0
05/11/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R213 On 06-February-25			Bond Future	9.7608	9.7511	90.7752	90.8152	71,336
05/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6340.4200	6380.5200	6.3404	6.3805	0
05/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	61.8100	61.9500	0.0618	0.0620	0
05/11/2024	R213 On 08-May-25			Bond Future	9.8358	9.8257	89.0778	89.1184	0
05/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3493.2900	3527.1400	3.4933	3.5271	0
05/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	805.2400	798.4700	0.8052	0.7985	0
05/11/2024	R213 On 07-August-25			Bond Future	9.9322	9.9216	90.8445	90.8856	0
05/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	6824.9600	6862.8600	6.8250	6.8629	0
05/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	447.5000	444.3700	0.4475	0.4444	0
05/11/2024	R213 On 06-November-25			Bond Future	10.0542	10.0431	89.0540	89.0954	0
05/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2465.8800	2490.5400	2.4659	2.4905	0
05/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2481.5100	2464.7800	2.4815	2.4648	0
05/11/2024	R214 On 07-November-24			Bond Future	11.0936	11.0996	67.0079	66.9755	6,982
05/11/2024	R214 On 07-November-24	12.60	Call	Bond Future	7525.7600	7493.3600	7.5258	7.4934	0
05/11/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R214 On 07-November-24	12.61	Call	Bond Future	7571.2300	7538.8300	7.5712	7.5388	0
05/11/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R214 On 07-November-24	12.62	Call	Bond Future	7616.6600	7584.2600	7.6167	7.5843	0
05/11/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R214 On 06-February-25			Bond Future	11.1809	11.1871	68.3773	68.3440	18,372
05/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	3631.5100	3613.8200	3.6315	3.6138	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	661.7200	677.3500	0.6617	0.6774	0
05/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	5690.2700	5665.8200	5.6903	5.6658	554
05/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	275.9300	284.8000	0.2759	0.2848	0
05/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	7656.3700	7627.9000	7.6564	7.6279	0
05/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	119.6500	124.5000	0.1197	0.1245	0
05/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	11464.9900	11432.7100	11.4650	11.4327	0
05/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	16.9500	17.9900	0.0170	0.0180	554
05/11/2024	R214 On 08-May-25			Bond Future	11.2650	11.2714	66.4749	66.4407	3,232
05/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6375.5600	6352.5900	6.3756	6.3526	0
05/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	715.0300	726.2100	0.7150	0.7262	0
05/11/2024	R214 On 07-August-25			Bond Future	11.3610	11.3676	67.7930	67.7579	0
05/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	8503.0500	8477.5700	8.5031	8.4776	0
05/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	797.1100	806.7200	0.7971	0.8067	0
05/11/2024	R214 On 06-November-25			Bond Future	11.4694	11.4764	65.8079	65.7718	0
05/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4308.9500	4293.8300	4.3090	4.2938	0
05/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	3433.4200	3454.3600	3.4334	3.4544	0
05/11/2024	R248 On 07-November-24			Bond Future	11.2888	11.2848	80.9870	81.0143	215,318
05/11/2024	R248 On 07-November-24	12.78	Call	Bond Future	9029.5600	9056.8600	9.0296	9.0569	0
05/11/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R248 On 07-November-24	12.79	Call	Bond Future	9083.9900	9111.2900	9.0840	9.1113	0
05/11/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R248 On 07-November-24	12.80	Call	Bond Future	9138.3400	9165.6400	9.1383	9.1656	0
05/11/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/11/2024	R248 On 06-February-25			Bond Future	11.3806	11.3764	82.6422	82.6697	272,192
05/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	113.1200	117.6600	0.1131	0.1177	660
05/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	7863.7800	7840.8300	7.8638	7.8408	0
05/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	999.1400	1017.5100	0.9991	1.0175	660
05/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	3590.2600	3581.1400	3.5903	3.5811	0
05/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3373.1400	3402.1800	3.3731	3.4022	0
05/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	1305.3100	1306.8600	1.3053	1.3069	660
05/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	8274.3900	8304.7800	8.2744	8.3048	0
05/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	248.6100	251.5100	0.2486	0.2515	0
05/11/2024	R248 On 08-May-25			Bond Future	11.4689	11.4647	79.8882	79.9161	15,902
05/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	7736.7800	7765.6700	7.7368	7.7657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	905.1200	906.1000	0.9051	0.9061	0
05/11/2024	R248 On 07-August-25			Bond Future	11.5693	11.5649	81.4721	81.5002	0
05/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	10433.1600	10461.5300	10.4332	10.4615	0
05/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	995.0600	995.3800	0.9951	0.9954	0
05/11/2024	R248 On 06-November-25			Bond Future	11.6817	11.6773	78.6093	78.6376	0
05/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	4918.0900	4939.8900	4.9181	4.9399	0
05/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	4551.0200	4544.5400	4.5510	4.5445	0
05/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0