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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	2025 On 01-February-24			Bond Future	176.3106	176.3735	176.3106	176.3735	11,360
04/01/2024	2025 On 02-May-24			Bond Future	180.2489	180.3131	180.2489	180.3131	0
04/01/2024	2025 On 01-August-24			Bond Future	182.4474	182.5117	182.4474	182.5117	0
04/01/2024	2025 On 07-November-24			Bond Future	186.7568	186.8218	186.7568	186.8218	75
04/01/2024	2029 On 01-February-24			Bond Future	129.4370	129.6047	129.4370	129.6047	7,360
04/01/2024	2029 On 02-May-24			Bond Future	130.9594	131.1306	130.9594	131.1306	0
04/01/2024	2029 On 01-August-24			Bond Future	133.8954	134.0701	133.8954	134.0701	0
04/01/2024	2029 On 07-November-24			Bond Future	135.6522	135.8294	135.6522	135.8294	66
04/01/2024	2029 On 06-February-25			Bond Future	138.5616	138.7420	138.5616	138.7420	0
04/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6161.6300	6342.0100	6.1616	6.3420	0
04/01/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	2030 On 01-February-24			Bond Future	9.9011	9.9017	91.6976	91.6951	98,475
04/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	240.0800	249.3900	0.2401	0.2494	400
04/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1643.0700	1654.8100	1.6431	1.6548	0
04/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	793.0000	806.2400	0.7930	0.8062	500
04/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	839.4800	855.1500	0.8395	0.8552	0
04/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	887.2900	900.5900	0.8873	0.9006	1,360
04/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	765.9500	781.6800	0.7660	0.7817	0
04/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1064.3900	1077.5900	1.0644	1.0776	500
04/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	650.2800	665.9100	0.6503	0.6659	0
04/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1254.3300	1267.1600	1.2543	1.2672	400
04/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	548.6200	563.8800	0.5486	0.5639	0
04/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1517.4100	1529.4700	1.5174	1.5295	200
04/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	438.4900	452.9800	0.4385	0.4530	0
04/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2264.1000	2273.2500	2.2641	2.2733	500
04/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	240.0700	251.6500	0.2401	0.2517	0
04/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4513.3300	4515.0400	4.5133	4.5150	0
04/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	41.8100	45.9500	0.0418	0.0460	700
04/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5699.4600	5699.1400	5.6995	5.6991	0
04/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	16.2300	18.3400	0.0162	0.0183	1,360
04/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	5852.3900	5851.8900	5.8524	5.8519	0
04/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	14.3500	16.2800	0.0144	0.0163	0
04/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	5890.6100	5890.0500	5.8906	5.8901	0
04/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	13.9300	15.8000	0.0139	0.0158	0
04/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	5928.8100	5928.2200	5.9288	5.9282	0
04/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	13.5000	15.3400	0.0135	0.0153	0
04/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7371.2100	7369.5300	7.3712	7.3695	0
04/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	4.2100	4.9600	0.0042	0.0050	200
04/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7746.5500	7744.6400	7.7466	7.7446	0
04/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	2.6800	3.2000	0.0027	0.0032	500
04/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7784.0000	7782.0700	7.7840	7.7821	0
04/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	2.5600	3.0600	0.0026	0.0031	500
04/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8677.6300	8675.3900	8.6776	8.6754	0
04/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.8100	1.0000	0.0008	0.0010	400
04/01/2024	2030 On 02-May-24			Bond Future	9.9543	9.9549	93.7233	93.7207	23,830

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1163.4800	1169.3000	1.1635	1.1693	1,000
04/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2369.4400	2377.8200	2.3694	2.3778	0
04/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1431.8500	1437.7800	1.4319	1.4378	0
04/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	2020.6900	2029.1800	2.0207	2.0292	0
04/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1451.0700	1457.0100	1.4511	1.4570	0
04/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1998.9500	2007.4500	1.9990	2.0075	0
04/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1470.4400	1476.3900	1.4704	1.4764	0
04/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1977.3800	1985.8900	1.9774	1.9859	0
04/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2193.0200	2198.7100	2.1930	2.1987	1,000
04/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1361.6000	1369.8500	1.3616	1.3699	0
04/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3437.0100	3441.5200	3.4370	3.4415	500
04/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	780.0700	787.1400	0.7801	0.7871	0
04/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4041.7000	4045.5200	4.0417	4.0455	1,080
04/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	605.3200	611.7000	0.6053	0.6117	0
04/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	4999.8300	5002.5700	4.9998	5.0026	500
04/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	410.1900	415.4900	0.4102	0.4155	0
04/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7772.5000	7772.5300	7.7725	7.7725	0
04/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	125.3200	127.9100	0.1253	0.1279	1,000
04/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9286.1300	9284.9900	9.2861	9.2850	0
04/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	53.7100	55.1300	0.0537	0.0551	1,080
04/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	11927.1100	11924.9300	11.9271	11.9249	0
04/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	9.8300	10.2100	0.0098	0.0102	500
04/01/2024	2030 On 01-August-24			Bond Future	10.0110	10.0117	91.7965	91.7937	0
04/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3035.8100	3039.3500	3.0358	3.0394	0
04/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1640.0600	1646.3900	1.6401	1.6464	0
04/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3060.5000	3064.0300	3.0605	3.0640	0
04/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1626.2600	1632.5800	1.6263	1.6326	0
04/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3085.2800	3088.8000	3.0853	3.0888	0
04/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1612.5600	1618.8700	1.6126	1.6189	0
04/01/2024	2030 On 07-November-24			Bond Future	10.0840	10.0849	93.9395	93.9363	1,652
04/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4082.8200	4084.7600	4.0828	4.0848	0
04/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1647.1600	1652.3900	1.6472	1.6524	0
04/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4107.9800	4109.9100	4.1080	4.1099	0
04/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1635.8100	1641.0300	1.6358	1.6410	0

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04/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4133.1900	4135.1000	4.1332	4.1351	0
04/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1624.5400	1629.7400	1.6245	1.6297	0
04/01/2024	2030 On 06-February-25			Bond Future	10.1734	10.1745	91.9207	91.9169	0
04/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3860.6600	3861.8300	3.8607	3.8618	0
04/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	2046.0500	2050.9600	2.0461	2.0510	0
04/01/2024	2032 On 01-February-24			Bond Future	10.7447	10.7456	89.5641	89.5597	92,242
04/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	23.8800	26.2600	0.0239	0.0263	1,200
04/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3697.5800	3704.3400	3.6976	3.7043	0
04/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	632.0400	646.6100	0.6320	0.6466	500
04/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1389.2300	1408.1800	1.3892	1.4082	0
04/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1046.4600	1062.0400	1.0465	1.0620	1,200
04/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	971.9800	991.9400	0.9720	0.9919	0
04/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1101.9000	1117.4700	1.1019	1.1175	200
04/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	930.2600	950.2100	0.9303	0.9502	0
04/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1306.5400	1321.9000	1.3065	1.3219	0
04/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	795.9300	815.6700	0.7959	0.8157	17,000
04/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1462.2200	1477.2500	1.4622	1.4773	8,500
04/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	710.5400	729.9500	0.7105	0.7300	0
04/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2113.3300	2126.1900	2.1133	2.1262	500
04/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	453.5700	470.8100	0.4536	0.4708	0
04/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3038.1300	3047.1000	3.0381	3.0471	0
04/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	249.0900	262.4400	0.2491	0.2624	17,000
04/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3119.0100	3127.6500	3.1190	3.1277	0
04/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	236.7500	249.7700	0.2368	0.2498	8,500
04/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	3947.7200	3953.1500	3.9477	3.9532	0
04/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	140.6400	150.4500	0.1406	0.1505	8,500
04/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4799.8900	4802.4900	4.7999	4.8025	0
04/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	81.2900	88.2700	0.0813	0.0883	200
04/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5144.6400	5146.2900	5.1446	5.1463	0
04/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	65.1100	71.1400	0.0651	0.0711	0
04/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5187.8100	5189.3500	5.1878	5.1894	0
04/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	63.3100	69.2300	0.0633	0.0692	0
04/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5231.0200	5232.4600	5.2310	5.2325	0
04/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	61.5800	67.4000	0.0616	0.0674	0

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04/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	5880.1200	5880.1000	5.8801	5.8801	0
04/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	40.4900	44.8500	0.0405	0.0449	0
04/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8031.9900	8029.1500	8.0320	8.0292	0
04/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	9.9800	11.5200	0.0100	0.0115	200
04/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8540.3300	8537.0000	8.5403	8.5370	0
04/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	6.1100	7.1600	0.0061	0.0072	1,200
04/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9003.7100	9000.0500	9.0037	9.0001	0
04/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	3.8300	4.5500	0.0038	0.0046	500
04/01/2024	2032 On 02-May-24			Bond Future	10.8235	10.8244	87.3806	87.3761	61,402
04/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1115.5700	1121.8100	1.1156	1.1218	1,000
04/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	3356.6900	3367.4500	3.3567	3.3675	0
04/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1451.2200	1457.7200	1.4512	1.4577	0
04/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2813.1900	2824.2100	2.8132	2.8242	0
04/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1471.5300	1478.0400	1.4715	1.4780	0
04/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2784.9800	2796.0100	2.7850	2.7960	0
04/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1492.1900	1498.7100	1.4922	1.4987	0
04/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2757.1700	2768.2100	2.7572	2.7682	0
04/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1513.0300	1519.5500	1.5130	1.5196	500
04/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2729.5600	2740.6000	2.7296	2.7406	0
04/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1554.9900	1561.5300	1.5550	1.5615	500
04/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2674.7400	2685.8000	2.6747	2.6858	0
04/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1685.2600	1691.8200	1.6853	1.6918	1,550
04/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2515.4900	2526.5700	2.5155	2.5266	0
04/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2189.3500	2195.7800	2.1894	2.1958	1,000
04/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	2015.9400	2026.8900	2.0159	2.0269	0
04/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2821.5400	2827.5100	2.8215	2.8275	500
04/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1565.9400	1576.4300	1.5659	1.5764	0
04/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3180.9000	3186.5300	3.1809	3.1865	0
04/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1367.6600	1377.8100	1.3677	1.3778	500
04/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3622.7700	3627.9300	3.6228	3.6279	1,550
04/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	1164.9100	1174.5900	1.1649	1.1746	0
04/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5206.6500	5209.9000	5.2067	5.2099	0
04/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	675.1100	682.8800	0.6751	0.6829	500
04/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9348.7700	9347.6300	9.3488	9.3476	0

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04/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	163.3200	166.7000	0.1633	0.1667	1,000
04/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10424.8100	10422.6900	10.4248	10.4227	0
04/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	100.0700	102.4700	0.1001	0.1025	500
04/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11078.9200	11076.3200	11.0789	11.0763	0
04/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	73.2400	75.1600	0.0732	0.0752	1,550
04/01/2024	2032 On 01-August-24			Bond Future	10.9056	10.9066	89.3186	89.3137	0
04/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3340.0400	3343.8400	3.3400	3.3438	0
04/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	2305.8800	2314.5100	2.3059	2.3145	0
04/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3367.3200	3371.0900	3.3673	3.3711	0
04/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	2287.4500	2296.0500	2.2875	2.2961	0
04/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3394.9500	3398.7100	3.3950	3.3987	0
04/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	2269.4000	2277.9900	2.2694	2.2780	0
04/01/2024	2032 On 07-November-24			Bond Future	11.0130	11.0141	87.2371	87.2318	1,526
04/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4311.1700	4312.9200	4.3112	4.3129	0
04/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	2278.2600	2285.2900	2.2783	2.2853	0
04/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4339.4600	4341.1900	4.3395	4.3412	0
04/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	2262.7600	2269.7700	2.2628	2.2698	0
04/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4368.1100	4369.8300	4.3681	4.3698	0
04/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	2247.6600	2254.6600	2.2477	2.2547	0
04/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4803.0800	4804.5800	4.8031	4.8046	1,615
04/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	2029.7600	2036.5400	2.0298	2.0365	0
04/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10343.1400	10341.3200	10.3431	10.3413	0
04/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	531.4900	534.9500	0.5315	0.5350	1,615
04/01/2024	2032 On 06-February-25			Bond Future	11.1314	11.1327	89.0844	89.0786	0
04/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4794.1500	4794.5000	4.7942	4.7945	0
04/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	2257.5500	2263.7000	2.2576	2.2637	0
04/01/2024	2033 On 01-February-24			Bond Future	122.3750	122.9967	122.3750	122.9967	8,052
04/01/2024	2033 On 02-May-24			Bond Future	123.6430	124.2785	123.6430	124.2785	0
04/01/2024	2033 On 01-August-24			Bond Future	126.4151	127.0646	126.4151	127.0646	0
04/01/2024	2033 On 07-November-24			Bond Future	127.8977	128.5611	127.8977	128.5611	0
04/01/2024	2033 On 06-February-25			Bond Future	130.6409	131.3180	130.6409	131.3180	0
04/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5700.9300	6377.9700	5.7009	6.3780	0
04/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	2037 On 01-February-24			Bond Future	12.0437	12.0348	77.1580	77.2058	136,230
04/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1298.2500	1344.9000	1.2983	1.3449	2,500
04/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	1050.3900	1049.2000	1.0504	1.0492	0
04/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2028.9400	2080.8100	2.0289	2.0808	0
04/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	619.1400	623.1700	0.6191	0.6232	0
04/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2065.5700	2117.5900	2.0656	2.1176	0
04/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	603.5700	607.7500	0.6036	0.6078	0
04/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2102.5500	2154.7100	2.1026	2.1547	0
04/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	588.4000	592.7200	0.5884	0.5927	0
04/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	4653.8300	4706.1300	4.6538	4.7061	0
04/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	105.1500	109.6100	0.1052	0.1096	2,500
04/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9221.0800	9269.3100	9.2211	9.2693	0
04/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	2.7600	3.1500	0.0028	0.0032	2,500
04/01/2024	2037 On 02-May-24			Bond Future	12.1539	12.1446	78.8625	78.9113	230
04/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	871.9500	892.6300	0.8720	0.8926	0
04/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4835.8100	4807.6400	4.8358	4.8076	0
04/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	887.1600	908.0600	0.8872	0.9081	0
04/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4794.2700	4766.3200	4.7943	4.7663	0
04/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	902.4100	923.5200	0.9024	0.9235	0
04/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4752.8200	4725.0800	4.7528	4.7251	0
04/01/2024	2037 On 01-August-24			Bond Future	12.2704	12.2608	76.3556	76.4054	0
04/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2779.0300	2810.3400	2.7790	2.8103	0
04/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3722.9000	3704.4400	3.7229	3.7044	0
04/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2805.1700	2836.6200	2.8052	2.8366	0
04/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3696.2700	3677.9500	3.6963	3.6780	0
04/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2831.4200	2863.0100	2.8314	2.8630	1,383
04/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3669.8000	3651.6200	3.6698	3.6516	0
04/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6139.4000	6182.3000	6.1394	6.1823	0
04/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1673.7100	1666.8400	1.6737	1.6668	1,383
04/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8481.8100	8528.3600	8.4818	8.5284	0
04/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	1024.6800	1021.4600	1.0247	1.0215	1,383
04/01/2024	2037 On 07-November-24			Bond Future	12.4028	12.3929	78.1373	78.1879	9,175
04/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4376.5000	4411.1900	4.3765	4.4112	0
04/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	3532.5100	3516.6300	3.5325	3.5166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4405.4000	4440.1900	4.4054	4.4402	0
04/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	3511.3600	3495.5800	3.5114	3.4956	0
04/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4434.3900	4469.2800	4.4344	4.4693	0
04/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	3490.3400	3474.6600	3.4903	3.4747	0
04/01/2024	2037 On 06-February-25			Bond Future	12.5432	12.5329	75.5317	75.5830	0
04/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	4994.5000	5029.2000	4.9945	5.0292	0
04/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3923.5100	3906.8900	3.9235	3.9069	0
04/01/2024	2038 On 01-February-24			Bond Future	131.9042	131.8800	131.9042	131.8800	3,549
04/01/2024	2038 On 02-May-24			Bond Future	134.8505	134.8258	134.8505	134.8258	1,706
04/01/2024	2038 On 01-August-24			Bond Future	135.8008	135.7740	135.8008	135.7740	0
04/01/2024	2038 On 07-November-24			Bond Future	139.0078	138.9797	139.0078	138.9797	0
04/01/2024	2038 On 06-February-25			Bond Future	139.8625	139.8306	139.8625	139.8306	0
04/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4632.4600	4600.6300	4.6325	4.6006	0
04/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	2040 On 01-February-24			Bond Future	12.3958	12.3617	76.7564	76.9481	126,972
04/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	991.7800	1100.1700	0.9918	1.1002	0
04/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1531.4800	1448.2400	1.5315	1.4482	0
04/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1070.3100	1183.0400	1.0703	1.1830	0
04/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	1440.3300	1361.4300	1.4403	1.3614	0
04/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1097.2200	1211.3700	1.0972	1.2114	0
04/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	1410.8100	1333.3300	1.4108	1.3333	0
04/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1124.5100	1240.0800	1.1245	1.2401	0
04/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	1381.7300	1305.6700	1.3817	1.3057	0
04/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3116.6400	3287.9700	3.1166	3.2880	0
04/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	370.8600	350.5600	0.3709	0.3506	0
04/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	7767.3500	7958.6900	7.7674	7.9587	0
04/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	17.6000	17.3100	0.0176	0.0173	0
04/01/2024	2040 On 02-May-24			Bond Future	12.5124	12.4769	78.4521	78.6479	500
04/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	687.2100	736.5200	0.6872	0.7365	0
04/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5990.2300	5843.6800	5.9902	5.8437	0
04/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	700.1800	750.1300	0.7002	0.7501	0
04/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5942.0100	5796.1000	5.9420	5.7961	0
04/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	713.4500	764.0500	0.7135	0.7641	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5894.1700	5748.9100	5.8942	5.7489	0
04/01/2024	2040 On 01-August-24			Bond Future	12.6356	12.5988	75.6857	75.8857	0
04/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2647.5100	2745.0100	2.6475	2.7450	0
04/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	4388.7100	4286.1600	4.3887	4.2862	0
04/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2673.1100	2771.1500	2.6731	2.7712	0
04/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	4358.1800	4256.1700	4.3582	4.2562	0
04/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2699.0500	2797.6400	2.6991	2.7976	0
04/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	4328.0600	4226.6000	4.3281	4.2266	0
04/01/2024	2040 On 07-November-24			Bond Future	12.7744	12.7361	77.4515	77.6558	8,697
04/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4322.5600	4440.4500	4.3226	4.4405	0
04/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3974.7000	3888.2200	3.9747	3.8882	0
04/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4351.6900	4470.0000	4.3517	4.4700	0
04/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3951.0200	3864.9600	3.9510	3.8650	0
04/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4380.9000	4499.6200	4.3809	4.4996	0
04/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3927.4800	3841.8300	3.9275	3.8418	0
04/01/2024	2040 On 06-February-25			Bond Future	12.9203	12.8804	74.5803	74.7887	0
04/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4650.8600	4769.0400	4.6509	4.7690	0
04/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	4495.8900	4405.6800	4.4959	4.4057	0
04/01/2024	2044 On 01-February-24			Bond Future	12.4949	12.4557	72.8282	73.0487	95,496
04/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	673.4600	772.3900	0.6735	0.7724	0
04/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1953.4300	1831.8600	1.9534	1.8319	0
04/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	694.1200	794.8100	0.6941	0.7948	0
04/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1916.3800	1796.5700	1.9164	1.7966	0
04/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	715.1700	817.6100	0.7152	0.8176	0
04/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1879.8000	1761.7400	1.8798	1.7617	0
04/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3098.3500	3293.6600	3.0984	3.2937	0
04/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	356.3000	331.1100	0.3563	0.3311	15,000
04/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4211.7400	4420.4000	4.2117	4.4204	0
04/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	176.6100	164.7700	0.1766	0.1648	5,000
04/01/2024	2044 On 02-May-24			Bond Future	12.6085	12.5678	74.4370	74.6623	284
04/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	643.2300	696.2200	0.6432	0.6962	0
04/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	6279.1100	6106.7500	6.2791	6.1068	0
04/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	655.7100	709.4100	0.6557	0.7094	0
04/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	6229.0700	6057.4200	6.2291	6.0574	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	668.3400	722.7800	0.6683	0.7228	0
04/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	6179.2600	6008.3500	6.1793	6.0084	0
04/01/2024	2044 On 01-August-24			Bond Future	12.7282	12.6860	71.7068	71.9369	0
04/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2285.9900	2388.6100	2.2860	2.3886	0
04/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4791.1500	4663.6100	4.7912	4.6636	0
04/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2310.0500	2413.3100	2.3101	2.4133	0
04/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4757.7400	4630.8400	4.7577	4.6308	0
04/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2334.2300	2438.1300	2.3342	2.4381	0
04/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4724.5100	4598.2500	4.7245	4.5983	0
04/01/2024	2044 On 07-November-24			Bond Future	12.8625	12.8186	73.3796	73.6148	0
04/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4306.0600	4440.0600	4.3061	4.4401	0
04/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	4106.6600	4005.4100	4.1067	4.0054	0
04/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4335.2800	4469.7500	4.3353	4.4698	0
04/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	4082.8100	3982.0300	4.0828	3.9820	0
04/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4364.2900	4499.2300	4.3643	4.4992	0
04/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	4058.8200	3958.5100	4.0588	3.9585	0
04/01/2024	2044 On 06-February-25			Bond Future	13.0031	12.9574	70.5474	70.7873	0
04/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4598.9700	4734.0900	4.5990	4.7341	0
04/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4510.6400	4405.8800	4.5106	4.4059	0
04/01/2024	2046 On 01-February-24			Bond Future	116.1984	116.1774	116.1984	116.1774	11,904
04/01/2024	2046 On 02-May-24			Bond Future	116.6430	116.6213	116.6430	116.6213	4,626
04/01/2024	2046 On 01-August-24			Bond Future	119.2579	119.2353	119.2579	119.2353	0
04/01/2024	2046 On 07-November-24			Bond Future	119.8650	119.8396	119.8650	119.8396	0
04/01/2024	2046 On 06-February-25			Bond Future	122.4344	122.4078	122.4344	122.4078	0
04/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8424.3500	8397.8400	8.4244	8.3978	0
04/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	2050 On 01-February-24			Bond Future	115.4479	115.4269	115.4479	115.4269	10,813
04/01/2024	2050 On 02-May-24			Bond Future	118.0267	118.0051	118.0267	118.0051	3,316
04/01/2024	2050 On 01-August-24			Bond Future	118.3647	118.3412	118.3647	118.3412	0
04/01/2024	2050 On 07-November-24			Bond Future	121.1600	121.1354	121.1600	121.1354	0
04/01/2024	2050 On 06-February-25			Bond Future	121.3883	121.3602	121.3883	121.3602	0
04/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5788.2700	5760.1500	5.7883	5.7602	0
04/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	AL37 On 01-February-24			Index Future	1982.6230	1982.3320	1982.6230	1,982.3320	0
04/01/2024	AL37 On 02-May-24			Index Future	2026.4230	2026.1240	2026.4230	2,026.1240	0
04/01/2024	AL37 On 01-August-24			Index Future	2071.3800	2071.0710	2071.3800	2,071.0710	0
04/01/2024	AL37 On 07-November-24			Index Future	2119.8250	2119.5000	2119.8250	2,119.5000	0
04/01/2024	AL37 On 06-February-25			Index Future	2164.8690	2164.5280	2164.8690	2,164.5280	0
04/01/2024	AL7T On 01-February-24			Index Future	1086.4680	1086.7600	1086.4680	1,086.7600	0
04/01/2024	AL7T On 02-May-24			Index Future	1110.4700	1110.7680	1110.4700	1,110.7680	0
04/01/2024	AL7T On 01-August-24			Index Future	1135.1060	1135.4090	1135.1060	1,135.4090	0
04/01/2024	AL7T On 07-November-24			Index Future	1161.6540	1161.9590	1161.6540	1,161.9590	0
04/01/2024	AL7T On 06-February-25			Index Future	1186.3370	1186.6450	1186.3370	1,186.6450	0
04/01/2024	ALBI On 01-February-24			Index Future	938.8770	939.7430	938.8770	939.7430	104
04/01/2024	ALBI On 02-May-24			Index Future	959.6190	960.5030	959.6190	960.5030	0
04/01/2024	ALBI On 01-August-24			Index Future	980.9080	981.8100	980.9080	981.8100	0
04/01/2024	ALBI On 07-November-24			Index Future	1003.8500	1004.7680	1003.8500	1,004.7680	0
04/01/2024	ALBI On 06-February-25			Index Future	1025.1800	1026.1150	1025.1800	1,026.1150	0
04/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	ES33 On 01-February-24			Bond Future	12.4126	12.3939	75.8197	75.9034	0
04/01/2024	ES33 On 02-May-24			Bond Future	12.5472	12.5277	73.7145	73.8000	0
04/01/2024	ES33 On 01-August-24			Bond Future	12.6865	12.6661	75.3667	75.4540	0
04/01/2024	ES33 On 07-November-24			Bond Future	12.8611	12.8398	73.3420	73.4311	0
04/01/2024	ES33 On 06-February-25			Bond Future	13.0476	13.0254	74.9108	75.0014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1179.2200	1269.8000	1.1792	1.2698	0
04/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	ES42 On 01-February-24			Bond Future	13.0709	13.0420	70.8957	71.0428	0
04/01/2024	ES42 On 02-May-24			Bond Future	13.2059	13.1758	68.2169	68.3671	0
04/01/2024	ES42 On 01-August-24			Bond Future	13.3424	13.3112	69.7454	69.8989	0
04/01/2024	ES42 On 07-November-24			Bond Future	13.5079	13.4753	67.1223	67.2791	0
04/01/2024	ES42 On 06-February-25			Bond Future	13.6756	13.6417	68.5553	68.7151	0
04/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	161.8100	321.6300	0.1618	0.3216	0
04/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 01-February-24			GOVI	925.5460	926.3610	925.5460	926.3610	726
04/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	455660.0000	463810.0000	45.5660	46.3810	0
04/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	455560.0000	463710.0000	45.5560	46.3710	0
04/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	455460.0000	463610.0000	45.5460	46.3610	0
04/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 02-May-24			GOVI	945.9930	946.8250	945.9930	946.8250	0
04/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	49770.0000	41450.0000	4.9770	4.1450	0
04/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	49870.0000	41550.0000	4.9870	4.1550	0
04/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	49970.0000	41650.0000	4.9970	4.1650	0
04/01/2024	GOVI On 01-August-24			GOVI	966.9800	967.8290	966.9800	967.8290	0
04/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	236100.0000	244590.0000	23.6100	24.4590	0
04/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	236000.0000	244490.0000	23.6000	24.4490	0
04/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	235900.0000	244390.0000	23.5900	24.4390	0
04/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 07-November-24			GOVI	989.5960	990.4610	989.5960	990.4610	0
04/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	408160.0000	416810.0000	40.8160	41.6810	0
04/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	408060.0000	416710.0000	40.8060	41.6710	0
04/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	407960.0000	416610.0000	40.7960	41.6610	0
04/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GOVI On 06-February-25			GOVI	1010.6230	1011.5030	1010.6230	1,011.5030	0
04/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	386230.0000	395030.0000	38.6230	39.5030	0
04/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/01/2024	IGOV On 01-February-24			Index Future	346.6460	347.1290	346.6460	347.1290	606
04/01/2024	IGOV On 02-May-24			Index Future	354.3890	354.8830	354.3890	354.8830	16
04/01/2024	IGOV On 01-August-24			Index Future	362.3340	362.8390	362.3340	362.8390	0
04/01/2024	IGOV On 07-November-24			Index Future	370.8960	371.4120	370.8960	371.4120	0
04/01/2024	IGOV On 06-February-25			Index Future	378.8570	379.3820	378.8570	379.3820	0
04/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3740	8.3730	91.6260	91.6270	0
04/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
04/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3280	8.3280	91.6720	91.6720	0
04/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2470	8.2470	91.7530	91.7530	0
04/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2170	8.2180	91.7830	91.7820	0
04/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0870	8.0880	91.9130	91.9120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8550	7.8600	92.1450	92.1400	0
04/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5380	7.5380	92.4620	92.4620	0
04/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.4260	7.4280	92.5740	92.5720	0
04/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3440	7.3450	92.6560	92.6550	0
04/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2850	7.2730	92.7150	92.7270	0
04/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4070	7.4060	92.5930	92.5940	0
04/01/2024	R035 On 01-February-24			Bond Future	11.5626	11.5485	87.3452	87.4214	67,954
04/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	21.7400	26.2600	0.0217	0.0263	400
04/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5362.3900	5290.7400	5.3624	5.2907	0
04/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	286.1400	314.7400	0.2861	0.3147	400
04/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2736.4900	2688.9200	2.7365	2.6889	0
04/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3483.7200	3561.5500	3.4837	3.5616	0
04/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	225.7200	227.3800	0.2257	0.2274	0
04/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3528.3200	3606.2200	3.5283	3.6062	0
04/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	219.0300	220.7600	0.2190	0.2208	0
04/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3573.0400	3651.0000	3.5730	3.6510	0
04/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	212.5200	214.3100	0.2125	0.2143	0
04/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9464.4400	9540.8500	9.4644	9.5409	0
04/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	2.0000	2.2400	0.0020	0.0022	400
04/01/2024	R035 On 02-May-24			Bond Future	11.6583	11.6437	84.7629	84.8407	109,420
04/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1288.6300	1324.6600	1.2886	1.3247	0
04/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3838.1100	3796.3600	3.8381	3.7964	0
04/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1308.8300	1345.1900	1.3088	1.3452	0
04/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3802.7400	3761.3200	3.8027	3.7613	0
04/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1329.0400	1365.7200	1.3290	1.3657	0
04/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3767.4400	3726.3400	3.7674	3.7263	0
04/01/2024	R035 On 01-August-24			Bond Future	11.7563	11.7412	86.6430	86.7223	0
04/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3316.5100	3366.1400	3.3165	3.3661	0
04/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	3140.5400	3110.8800	3.1405	3.1109	0
04/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3345.2700	3395.1100	3.3453	3.3951	0
04/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	3117.1400	3087.6900	3.1171	3.0877	0
04/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3374.1500	3424.1900	3.3742	3.4242	0
04/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	3093.9000	3064.6500	3.0939	3.0647	0
04/01/2024	R035 On 07-November-24			Bond Future	11.8840	11.8682	84.1506	84.2315	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4487.9500	4541.2100	4.4880	4.5412	0
04/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	3040.8400	3013.2600	3.0408	3.0133	0
04/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4518.2700	4571.6900	4.5183	4.5717	0
04/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	3021.2000	2993.7800	3.0212	2.9938	0
04/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4548.6700	4602.2600	4.5487	4.6023	0
04/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	3001.6800	2974.4300	3.0017	2.9744	0
04/01/2024	R035 On 06-February-25			Bond Future	12.0220	12.0056	85.9331	86.0153	0
04/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4988.1400	5042.3400	4.9881	5.0423	0
04/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	3076.1400	3048.1900	3.0761	3.0482	0
04/01/2024	R053 On 01-February-24			Bond Future	12.4289	12.3846	97.7852	98.1124	0
04/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4001.1400	4286.0300	4.0011	4.2860	0
04/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	512.7400	470.4300	0.5127	0.4704	0
04/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4056.5100	4342.4900	4.0565	4.3425	0
04/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	499.5900	458.3700	0.4996	0.4584	0
04/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4112.0900	4399.1400	4.1121	4.3991	0
04/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	486.7400	446.5900	0.4867	0.4466	0
04/01/2024	R053 On 02-May-24			Bond Future	12.5381	12.4921	94.0808	94.4152	5,189
04/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5650.8400	5887.9800	5.6508	5.8880	0
04/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	2281.4200	2184.1700	2.2814	2.1842	0
04/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5696.6400	5934.6100	5.6966	5.9346	0
04/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	2259.7000	2163.2800	2.2597	2.1633	0
04/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5742.5500	5981.3300	5.7426	5.9813	0
04/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	2238.1900	2142.5800	2.2382	2.1426	0
04/01/2024	R053 On 01-August-24			Bond Future	12.6499	12.6021	96.1670	96.5087	0
04/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6743.4500	6971.7700	6.7435	6.9718	0
04/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	3440.5500	3327.2600	3.4406	3.3273	0
04/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6786.4800	7015.4600	6.7865	7.0155	0
04/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	3417.1200	3304.4900	3.4171	3.3045	0
04/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6829.8500	7059.5000	6.8299	7.0595	0
04/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	3394.1300	3282.1700	3.3941	3.2822	0
04/01/2024	R053 On 07-November-24			Bond Future	12.7846	12.7348	92.5397	92.8889	0
04/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5617.3900	5813.7200	5.6174	5.8137	0
04/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	5579.9500	5427.1000	5.5800	5.4271	0
04/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5654.9800	5852.0000	5.6550	5.8520	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	5547.8900	5395.7300	5.5479	5.3957	0
04/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5692.6700	5890.3800	5.6927	5.8904	0
04/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	5516.0200	5364.5500	5.5160	5.3646	0
04/01/2024	R053 On 06-February-25			Bond Future	12.9229	12.8710	94.4971	94.8532	0
04/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6261.9800	6462.2000	6.2620	6.4622	0
04/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	6145.2100	5989.2500	6.1452	5.9893	0
04/01/2024	R186 On 01-February-24			Bond Future	8.7512	8.7614	105.6842	105.6580	74,423
04/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1938.8300	1917.9600	1.9388	1.9180	0
04/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	42.5800	47.8600	0.0426	0.0479	0
04/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1962.3900	1941.4000	1.9624	1.9414	0
04/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	41.1100	46.2700	0.0411	0.0463	0
04/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1985.9900	1964.8700	1.9860	1.9649	0
04/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	39.6900	44.7200	0.0397	0.0447	0
04/01/2024	R186 On 02-May-24			Bond Future	8.7258	8.7372	108.0189	107.9921	11,233
04/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	182.6300	179.9000	0.1826	0.1799	0
04/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1939.0100	1963.0800	1.9390	1.9631	0
04/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	187.3900	184.6000	0.1874	0.1846	0
04/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1919.6500	1943.6600	1.9197	1.9437	0
04/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	192.4100	189.5500	0.1924	0.1896	0
04/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1900.5500	1924.4900	1.9006	1.9245	0
04/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2553.7000	2533.9300	2.5537	2.5339	2,030
04/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	216.1500	223.1800	0.2162	0.2232	0
04/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3942.5600	3919.1500	3.9426	3.9192	0
04/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	82.4100	85.8000	0.0824	0.0858	2,030
04/01/2024	R186 On 01-August-24			Bond Future	8.6909	8.7037	105.1059	105.0783	0
04/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1043.6400	1032.3700	1.0436	1.0324	0
04/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	1067.2300	1083.5500	1.0672	1.0836	0
04/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1056.1900	1044.8400	1.0562	1.0448	0
04/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	1058.2000	1074.4400	1.0582	1.0744	0
04/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1068.8100	1057.3700	1.0688	1.0574	0
04/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	1049.2400	1065.3900	1.0492	1.0654	0
04/01/2024	R186 On 07-November-24			Bond Future	8.6740	8.6888	107.5604	107.5317	44,537
04/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1745.3600	1729.7500	1.7454	1.7298	0
04/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	868.9600	882.0200	0.8690	0.8820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1758.8100	1743.1300	1.7588	1.7431	0
04/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	863.3000	876.2900	0.8633	0.8763	0
04/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1771.9100	1756.1700	1.7719	1.7562	0
04/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	857.3000	870.2300	0.8573	0.8702	0
04/01/2024	R186 On 06-February-25			Bond Future	8.6881	8.7055	104.5242	104.4944	0
04/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1566.7300	1551.0700	1.5667	1.5511	0
04/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	981.6200	995.7300	0.9816	0.9957	0
04/01/2024	R202 On 01-February-24			Bond Future	259.5012	259.6671	259.5012	259.6671	5,070
04/01/2024	R202 On 02-May-24			Bond Future	265.2980	265.4674	265.2980	265.4674	0
04/01/2024	R202 On 01-August-24			Bond Future	266.1440	266.3146	266.1440	266.3146	0
04/01/2024	R202 On 07-November-24			Bond Future	272.4295	272.6033	272.4295	272.6033	6
04/01/2024	R202 On 06-February-25			Bond Future	273.0305	273.2013	273.0305	273.2013	0
04/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6240.4700	6411.2500	6.2405	6.4113	0
04/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	R209 On 01-February-24			Bond Future	11.7492	11.7301	67.0735	67.1644	13,445
04/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2118.6400	2202.0500	2.1186	2.2021	0
04/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	393.7900	386.2500	0.3938	0.3863	0
04/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2153.6100	2237.3400	2.1536	2.2373	0
04/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	383.1200	375.9000	0.3831	0.3759	0
04/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2188.7100	2272.7600	2.1887	2.2728	0
04/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	372.6400	365.7400	0.3726	0.3657	0
04/01/2024	R209 On 02-May-24			Bond Future	11.8432	11.8234	65.4021	65.4951	0
04/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	837.8000	871.1700	0.8378	0.8712	0
04/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	4091.8700	4032.3000	4.0919	4.0323	0
04/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	852.2800	886.0100	0.8523	0.8860	0
04/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	4056.3900	3997.1800	4.0564	3.9972	0
04/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	866.9000	901.0000	0.8669	0.9010	0
04/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	4021.1100	3962.2700	4.0211	3.9623	0
04/01/2024	R209 On 01-August-24			Bond Future	11.9399	11.9193	66.8526	66.9475	0
04/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2432.3000	2484.5300	2.4323	2.4845	0
04/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	3174.8000	3132.1700	3.1748	3.1322	0
04/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2455.4300	2507.9300	2.4554	2.5079	0
04/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	3151.1600	3108.8000	3.1512	3.1088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2478.8700	2531.6400	2.4789	2.5316	0
04/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	3127.8700	3085.7800	3.1279	3.0858	0
04/01/2024	R209 On 07-November-24			Bond Future	12.0588	12.0374	65.2567	65.3536	5,237
04/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3769.5500	3829.2800	3.7696	3.8293	0
04/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	3089.4400	3052.3600	3.0894	3.0524	0
04/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3794.9800	3854.9100	3.7950	3.8549	0
04/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	3070.2400	3033.3600	3.0702	3.0334	0
04/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3820.4800	3880.6000	3.8205	3.8806	0
04/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	3051.1600	3014.4700	3.0512	3.0145	0
04/01/2024	R209 On 06-February-25			Bond Future	12.1830	12.1609	66.6385	66.7371	0
04/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4275.9100	4337.4700	4.2759	4.3375	0
04/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	3145.3100	3108.3100	3.1453	3.1083	0
04/01/2024	R210 On 01-February-24			Bond Future	234.6207	235.8713	234.6207	235.8713	677
04/01/2024	R210 On 02-May-24			Bond Future	236.6008	237.8788	236.6008	237.8788	0
04/01/2024	R210 On 01-August-24			Bond Future	241.9050	243.2112	241.9050	243.2112	0
04/01/2024	R210 On 07-November-24			Bond Future	244.2695	245.6029	244.2695	245.6029	60
04/01/2024	R210 On 06-February-25			Bond Future	249.5072	250.8681	249.5072	250.8681	0
04/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9897.1700	11258.1000	9.8972	11.2581	0
04/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/01/2024	R213 On 01-February-24			Bond Future	10.4083	10.4143	86.3152	86.2893	29,769
04/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5452.4200	5430.4200	5.4524	5.4304	0
04/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	28.7800	32.7000	0.0288	0.0327	0
04/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5491.8300	5469.7500	5.4918	5.4698	0
04/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	27.9600	31.8000	0.0280	0.0318	0
04/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5531.2300	5509.0600	5.5312	5.5091	0
04/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	27.1600	30.9100	0.0272	0.0309	0
04/01/2024	R213 On 02-May-24			Bond Future	10.4733	10.4795	84.6634	84.6369	0
04/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1467.7200	1463.7100	1.4677	1.4637	0
04/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	2298.2900	2320.8400	2.2983	2.3208	0
04/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1487.6000	1483.5100	1.4876	1.4835	0
04/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	2274.9400	2297.4100	2.2749	2.2974	0
04/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1507.4500	1503.2700	1.5075	1.5033	0
04/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	2251.5800	2273.9600	2.2516	2.2740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R213 On 01-August-24			Bond Future	10.5391	10.5457	86.5414	86.5140	0
04/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3210.8500	3200.3400	3.2109	3.2003	0
04/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1889.1400	1905.9600	1.8891	1.9060	0
04/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3236.4000	3225.8200	3.2364	3.2258	0
04/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1873.9200	1890.6700	1.8739	1.8907	0
04/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3262.0300	3251.3800	3.2620	3.2514	0
04/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1858.8100	1875.4900	1.8588	1.8755	0
04/01/2024	R213 On 07-November-24			Bond Future	10.6364	10.6434	85.0013	84.9730	16,191
04/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4124.5100	4110.7800	4.1245	4.1108	0
04/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1850.4400	1865.0100	1.8504	1.8650	0
04/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4150.6100	4136.8100	4.1506	4.1368	0
04/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1837.5800	1852.0800	1.8376	1.8521	0
04/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4176.7600	4162.9000	4.1768	4.1629	0
04/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1824.8000	1839.2400	1.8248	1.8392	0
04/01/2024	R213 On 06-February-25			Bond Future	10.7491	10.7566	86.8030	86.7737	0
04/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4379.2600	4364.4200	4.3793	4.3644	0
04/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	2072.8600	2087.3000	2.0729	2.0873	0
04/01/2024	R214 On 01-February-24			Bond Future	12.2125	12.1834	62.2588	62.3984	8,854
04/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	856.9000	939.8500	0.8569	0.9399	0
04/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	1205.0000	1148.3300	1.2050	1.1483	0
04/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	879.4700	963.5200	0.8795	0.9635	0
04/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	1179.3900	1123.8200	1.1794	1.1238	0
04/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	902.4600	987.5800	0.9025	0.9876	0
04/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	1154.2500	1099.7500	1.1543	1.0998	0
04/01/2024	R214 On 02-May-24			Bond Future	12.3091	12.2789	60.3297	60.4723	10,172
04/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	641.4500	680.8300	0.6415	0.6808	0
04/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4868.1700	4764.9000	4.8682	4.7649	0
04/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	653.4000	693.2800	0.6534	0.6933	0
04/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4827.6800	4724.9100	4.8277	4.7249	0
04/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	665.4000	705.7700	0.6654	0.7058	0
04/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4787.3000	4685.0200	4.7873	4.6850	0
04/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1791.0600	1865.6700	1.7911	1.8657	10,000
04/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2693.8300	2625.7900	2.6938	2.6258	0
04/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1836.7300	1912.3800	1.8367	1.9124	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2642.9900	2575.9900	2.6430	2.5760	0
04/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3835.7700	3943.1300	3.8358	3.9431	0
04/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	1278.0900	1242.8000	1.2781	1.2428	17,110
04/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	5957.0100	6081.5400	5.9570	6.0815	0
04/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	646.8900	628.7700	0.6469	0.6288	17,110
04/01/2024	R214 On 01-August-24			Bond Future	12.4073	12.3761	61.6678	61.8135	0
04/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2314.6600	2388.7300	2.3147	2.3887	0
04/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	3484.6700	3413.0400	3.4847	3.4130	0
04/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2337.3200	2411.7900	2.3373	2.4118	0
04/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	3459.3300	3388.1000	3.4593	3.3881	0
04/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2359.8900	2434.7700	2.3599	2.4348	0
04/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	3433.9600	3363.1400	3.4340	3.3631	0
04/01/2024	R214 On 07-November-24			Bond Future	12.5303	12.4979	59.8006	59.9494	0
04/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3668.5500	3755.6500	3.6686	3.7557	0
04/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	3350.0900	3288.3600	3.3501	3.2884	0
04/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3693.7000	3781.1100	3.6937	3.7811	0
04/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	3329.7700	3268.3500	3.3298	3.2684	0
04/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3718.9200	3806.6300	3.7189	3.8066	0
04/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	3309.5600	3248.4400	3.3096	3.2484	0
04/01/2024	R214 On 06-February-25			Bond Future	12.6597	12.6261	61.0671	61.2189	0
04/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	3997.8200	4085.2500	3.9978	4.0853	0
04/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3771.3100	3707.0000	3.7713	3.7070	0
04/01/2024	R248 On 01-February-24			Bond Future	12.4150	12.3758	75.9359	76.1614	246,223
04/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	31.5300	42.7500	0.0315	0.0428	0
04/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5635.3700	5421.0300	5.6354	5.4210	0
04/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	588.6200	680.7700	0.5886	0.6808	0
04/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	2196.3400	2062.9300	2.1963	2.0629	0
04/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	607.7400	701.6800	0.6077	0.7017	0
04/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	2155.8900	2024.2700	2.1559	2.0243	0
04/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	627.2700	723.0000	0.6273	0.7230	0
04/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	2115.9300	1986.1000	2.1159	1.9861	0
04/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	942.7300	1063.4200	0.9427	1.0634	0
04/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1607.3800	1502.5100	1.6074	1.5025	0
04/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	3969.2400	4179.5000	3.9692	4.1795	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	223.4200	208.1200	0.2234	0.2081	0
04/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5229.5900	5448.8200	5.2296	5.4488	0
04/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	101.8500	95.5200	0.1019	0.0955	0
04/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	7717.6100	7942.3800	7.7176	7.9424	0
04/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	19.5300	18.7400	0.0195	0.0187	0
04/01/2024	R248 On 02-May-24			Bond Future	12.5190	12.4783	73.1651	73.3956	13,880
04/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	472.3200	515.0100	0.4723	0.5150	0
04/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	7323.6200	7135.8200	7.3236	7.1358	0
04/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	535.8800	582.6900	0.5359	0.5827	0
04/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6991.2000	6807.5200	6.9912	6.8075	0
04/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	547.0900	594.6000	0.5471	0.5946	0
04/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6936.7500	6753.7700	6.9368	6.7538	0
04/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	558.3400	606.5600	0.5583	0.6066	0
04/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6882.4400	6700.1700	6.8824	6.7002	0
04/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2401.3000	2524.6800	2.4013	2.5247	0
04/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	3079.2200	2972.1100	3.0792	2.9721	0
04/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4939.9200	5113.5800	4.9399	5.1136	0
04/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	1474.3700	1417.5400	1.4744	1.4175	0
04/01/2024	R248 On 01-August-24			Bond Future	12.6252	12.5830	74.7879	75.0233	13,000
04/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2728.7300	2842.3300	2.7287	2.8423	0
04/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	4579.6400	4457.7500	4.5796	4.4578	0
04/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2755.3800	2869.6200	2.7554	2.8696	0
04/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	4548.1100	4426.8600	4.5481	4.4269	0
04/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2781.9300	2896.8000	2.7819	2.8968	0
04/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	4516.5600	4395.9400	4.5166	4.3959	0
04/01/2024	R248 On 07-November-24			Bond Future	12.7572	12.7133	72.0819	72.3225	0
04/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4350.8500	4487.4700	4.3509	4.4875	0
04/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	4226.3800	4122.3300	4.2264	4.1223	0
04/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4380.6900	4517.8100	4.3807	4.5178	0
04/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	4201.7900	4098.2400	4.2018	4.0982	0
04/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4410.3400	4547.9500	4.4103	4.5480	0
04/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	4177.0900	4074.0300	4.1771	4.0740	0
04/01/2024	R248 On 06-February-25			Bond Future	12.8958	12.8502	73.6080	73.8534	0
04/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4219.6700	4348.7500	4.2197	4.3488	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	5228.0700	5111.7000	5.2281	5.1117	0
04/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0