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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	2025 On 01-August-24			Bond Future	182.0556	181.9953	182.0556	181.9953	4,870
11/06/2024	2025 On 07-November-24			Bond Future	186.4077	186.3458	186.4077	186.3458	4,944
11/06/2024	2029 On 01-August-24			Bond Future	131.8280	130.9855	131.8280	130.9855	9,594
11/06/2024	2029 On 07-November-24			Bond Future	133.5744	132.7118	133.5744	132.7118	62
11/06/2024	2029 On 06-February-25			Bond Future	136.5347	135.6527	136.5347	135.6527	0
11/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4134.7300	3252.7200	4.1347	3.2527	0
11/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2029 On 08-May-25			Bond Future	138.1163	137.2155	138.1163	137.2155	0
11/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	266.3300	0.0000	0.2663	0.0000	0
11/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	634.5300	0.0000	0.6345	0
11/06/2024	2029 On 07-August-25			Bond Future	141.0747	140.1540	141.0747	140.1540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3664.7200	2743.9900	3.6647	2.7440	0
11/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2030 On 01-August-24			Bond Future	10.3157	10.4461	90.6101	90.1084	117,075
11/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	779.3400	588.3400	0.7793	0.5883	600
11/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	1188.6900	1499.4600	1.1887	1.4995	0
11/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1096.8200	856.1100	1.0968	0.8561	0
11/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	887.4200	1148.4800	0.8874	1.1485	0
11/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1118.6100	874.8200	1.1186	0.8748	0
11/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	870.7200	1128.7000	0.8707	1.1287	0
11/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1140.7700	893.8900	1.1408	0.8939	0
11/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	854.4000	1109.2900	0.8544	1.1093	0
11/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1955.0000	1617.3100	1.9550	1.6173	600
11/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	448.0500	612.1300	0.4481	0.6121	0
11/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	3857.4100	3412.7800	3.8574	3.4128	0
11/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	116.7600	173.9000	0.1168	0.1739	600
11/06/2024	2030 On 07-November-24			Bond Future	10.4010	10.5398	92.7524	92.2386	39,866
11/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1321.6600	1113.1900	1.3217	1.1132	600
11/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2034.7300	2340.0000	2.0347	2.3400	0
11/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2327.5700	2029.4900	2.3276	2.0295	600
11/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1188.7000	1404.3600	1.1887	1.4044	0
11/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2397.5700	2094.4300	2.3976	2.0944	0
11/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1149.0700	1359.6700	1.1491	1.3597	0
11/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2421.1100	2116.2900	2.4211	2.1163	0
11/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1136.1000	1345.0200	1.1361	1.3450	0
11/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2444.9700	2138.4900	2.4450	2.1385	0
11/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1123.4800	1330.7400	1.1235	1.3307	0
11/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	5692.3000	5249.9400	5.6923	5.2499	0
11/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	295.4000	366.7800	0.2954	0.3668	600
11/06/2024	2030 On 06-February-25			Bond Future	10.4916	10.6393	90.7756	90.2504	0
11/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2403.9200	2123.1000	2.4039	2.1231	0
11/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1734.4200	1978.7800	1.7344	1.9788	0
11/06/2024	2030 On 08-May-25			Bond Future	10.6015	10.7589	92.7620	92.2251	0
11/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1300.1400	1123.1900	1.3001	1.1232	0
11/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3635.6500	3995.6400	3.6357	3.9956	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1845.8400	1620.9200	1.8458	1.6209	1,640
11/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2850.7600	3162.7800	2.8508	3.1628	0
11/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2526.5700	2253.5800	2.5266	2.2536	2,280
11/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2224.3100	2488.2600	2.2243	2.4883	0
11/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5219.4200	4826.8800	5.2194	4.8269	0
11/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1034.6100	1179.0100	1.0346	1.1790	1,640
11/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6315.4600	5892.8400	6.3155	5.8928	0
11/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	787.5000	901.8200	0.7875	0.9018	2,280
11/06/2024	2030 On 07-August-25			Bond Future	10.7447	10.9133	90.7143	90.1656	0
11/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2060.7300	1822.1200	2.0607	1.8221	1,054
11/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2930.7000	3240.8200	2.9307	3.2408	0
11/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3227.7900	2918.1300	3.2278	2.9181	0
11/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2044.0500	2283.1200	2.0441	2.2831	0
11/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	5521.9000	5123.3400	5.5219	5.1233	0
11/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1163.3300	1313.5000	1.1633	1.3135	1,054
11/06/2024	2032 On 01-August-24			Bond Future	11.2279	11.3422	87.8382	87.3210	94,251
11/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	910.6500	715.1800	0.9107	0.7152	600
11/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	1448.3300	1770.0500	1.4483	1.7701	0
11/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	955.3800	753.5300	0.9554	0.7535	0
11/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	1401.5400	1716.8800	1.4015	1.7169	0
11/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	978.0300	773.0000	0.9780	0.7730	0
11/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	1378.4800	1690.6400	1.3785	1.6906	0
11/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1001.0900	792.8800	1.0011	0.7929	0
11/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	1355.8600	1664.8400	1.3559	1.6648	0
11/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1962.4900	1649.9700	1.9625	1.6500	120
11/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	738.1600	942.8300	0.7382	0.9428	0
11/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	2317.3900	1976.8000	2.3174	1.9768	600
11/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	604.5900	781.1900	0.6046	0.7812	0
11/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	2485.2800	2132.8600	2.4853	2.1329	0
11/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	551.6700	716.4400	0.5517	0.7164	100
11/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	4896.1300	4439.4600	4.8961	4.4395	0
11/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	159.8900	220.4100	0.1599	0.2204	600
11/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	5799.5500	5323.3500	5.7996	5.3234	0
11/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	101.1200	142.1100	0.1011	0.1421	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2032 On 07-November-24			Bond Future	11.3465	11.4669	85.7472	85.2178	52,889
11/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1529.4600	1319.7400	1.5295	1.3197	600
11/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2582.4400	2902.2100	2.5824	2.9022	0
11/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2348.2000	2072.6200	2.3482	2.0726	0
11/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1805.1300	2059.0400	1.8051	2.0590	0
11/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2373.6300	2096.2900	2.3736	2.0963	0
11/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1786.7700	2038.9200	1.7868	2.0389	0
11/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	2399.1900	2120.0700	2.3992	2.1201	0
11/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1768.5800	2018.9500	1.7686	2.0190	0
11/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2717.1900	2417.3000	2.7172	2.4173	600
11/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1563.7600	1793.3600	1.5638	1.7934	0
11/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2799.5600	2494.6200	2.7996	2.4946	1,615
11/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1516.0800	1740.6300	1.5161	1.7406	0
11/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	7081.9200	6624.3600	7.0819	6.6244	0
11/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	365.7300	437.6600	0.3657	0.4377	600
11/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	8544.0300	8061.7200	8.5440	8.0617	0
11/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	222.2200	269.4000	0.2222	0.2694	1,615
11/06/2024	2032 On 06-February-25			Bond Future	11.4668	11.5933	87.6270	87.0857	0
11/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	3162.0500	2861.9000	3.1621	2.8619	0
11/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2082.8900	2324.0500	2.0829	2.3241	0
11/06/2024	2032 On 08-May-25			Bond Future	11.5958	11.7288	85.3772	84.8239	0
11/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1752.8000	1563.0200	1.7528	1.5630	0
11/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	4680.3800	5043.9700	4.6804	5.0440	0
11/06/2024	2032 On 07-August-25			Bond Future	11.7485	11.8887	87.1824	86.6170	0
11/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	4002.0900	3692.2100	4.0021	3.6922	0
11/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2951.0100	3206.6000	2.9510	3.2066	0
11/06/2024	2033 On 01-August-24			Bond Future	123.6475	122.6771	123.6475	122.6771	7,742
11/06/2024	2033 On 07-November-24			Bond Future	125.1004	124.1068	125.1004	124.1068	0
11/06/2024	2033 On 06-February-25			Bond Future	127.8729	126.8571	127.8729	126.8571	0
11/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	2932.9100	1917.1400	2.9329	1.9171	0
11/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2033 On 08-May-25			Bond Future	129.1624	128.1247	129.1624	128.1247	0
11/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1457.6200	2495.3100	1.4576	2.4953	0

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11/06/2024	2033 On 07-August-25			Bond Future	131.9291	130.8685	131.9291	130.8685	0
11/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3279.0800	2218.5400	3.2791	2.2185	0
11/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2037 On 01-August-24			Bond Future	12.3193	12.4693	76.1025	75.3342	189,749
11/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	838.9700	597.6600	0.8390	0.5977	0
11/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	2035.9500	2562.9700	2.0360	2.5630	0
11/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	859.5200	613.8600	0.8595	0.6139	0
11/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	2003.7300	2526.4000	2.0037	2.5264	0
11/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	880.3800	630.3500	0.8804	0.6304	1,383
11/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	1971.8700	2490.1700	1.9719	2.4902	0
11/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	4464.3300	3820.3700	4.4643	3.8204	0
11/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	251.7500	376.1200	0.2518	0.3761	1,383
11/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	7260.8500	6528.5500	7.2609	6.5286	0
11/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	56.8300	92.8600	0.0568	0.0929	1,383
11/06/2024	2037 On 07-November-24			Bond Future	12.4492	12.6056	77.9017	77.1152	12,513
11/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2701.5100	2292.8200	2.7015	2.2928	0
11/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2093.0600	2470.9500	2.0931	2.4710	0
11/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2730.6300	2319.3200	2.7306	2.3193	0
11/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2072.1300	2447.4000	2.0721	2.4474	0
11/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2760.0800	2346.1700	2.7601	2.3462	0
11/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2051.5700	2424.2400	2.0516	2.4242	0
11/06/2024	2037 On 06-February-25			Bond Future	12.5799	12.7429	75.3485	74.5444	0
11/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	3577.0200	3144.8400	3.5770	3.1448	0
11/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2689.2500	3061.0900	2.6893	3.0611	0
11/06/2024	2037 On 08-May-25			Bond Future	12.7222	12.8920	76.9967	76.1749	3,975
11/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2630.6000	2303.0100	2.6306	2.3030	0
11/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4985.6900	5479.9000	4.9857	5.4799	0
11/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	3306.3200	2925.5200	3.3063	2.9255	15,000
11/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4152.9200	4593.9200	4.1529	4.5939	0
11/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	5375.7900	4871.7600	5.3758	4.8718	7,500
11/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2631.7300	2949.5000	2.6317	2.9495	0
11/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	5528.1000	5016.7400	5.5281	5.0167	7,500
11/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2553.4800	2863.9200	2.5535	2.8639	0
11/06/2024	2037 On 07-August-25			Bond Future	12.8855	13.0629	74.3633	73.5237	0

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11/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	4495.5900	4051.5500	4.4956	4.0516	0
11/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3904.8400	4300.3700	3.9048	4.3004	0
11/06/2024	2038 On 01-August-24			Bond Future	132.2188	130.5860	132.2188	130.5860	3,162
11/06/2024	2038 On 07-November-24			Bond Future	135.3796	133.7076	135.3796	133.7076	425
11/06/2024	2038 On 06-February-25			Bond Future	136.2535	134.5449	136.2535	134.5449	0
11/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	1023.4900	0.0000	1.0235	0.0000	0
11/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	685.0600	0.0000	0.6851	0
11/06/2024	2038 On 08-May-25			Bond Future	139.2680	137.5214	139.2680	137.5214	0
11/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	412.0400	2158.5900	0.4120	2.1586	0
11/06/2024	2038 On 07-August-25			Bond Future	140.0747	138.2917	140.0747	138.2917	0
11/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	514.7100	0.0000	0.5147	0.0000	0
11/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	1268.2800	0.0000	1.2683	0
11/06/2024	2040 On 01-August-24			Bond Future	12.5601	12.7049	76.0964	75.3113	42,643
11/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	778.9000	554.1400	0.7789	0.5541	680
11/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	2334.4800	2894.8700	2.3345	2.8949	0
11/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	861.2300	618.9100	0.8612	0.6189	0
11/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	2191.6700	2734.5000	2.1917	2.7345	0
11/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	882.5600	635.8000	0.8826	0.6358	0
11/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	2156.8700	2695.2600	2.1569	2.6953	0
11/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	904.2100	652.9800	0.9042	0.6530	0
11/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	2122.4600	2656.3800	2.1225	2.6564	0
11/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	2521.0700	2027.7800	2.5211	2.0278	0
11/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	803.3900	1095.2500	0.8034	1.0953	680
11/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	2784.6100	2263.9700	2.7846	2.2640	7,500
11/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	699.1500	963.6600	0.6992	0.9637	0
11/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	5008.2900	4335.4000	5.0083	4.3354	0
11/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	228.8800	341.1400	0.2289	0.3411	680
11/06/2024	2040 On 07-November-24			Bond Future	12.6913	12.8423	77.8955	77.0917	80,847
11/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1111.7700	890.7300	1.1118	0.8907	640
11/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	4394.4700	4977.2600	4.3945	4.9773	0
11/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	2238.3800	1878.0500	2.2384	1.8781	0
11/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2731.4600	3174.9600	2.7315	3.1750	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2940.7300	2514.4300	2.9407	2.5144	0
11/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2148.7900	2526.3200	2.1488	2.5263	0
11/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2972.1300	2543.1800	2.9721	2.5432	0
11/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2127.3800	2502.2600	2.1274	2.5023	0
11/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	3003.4600	2571.8600	3.0035	2.5719	0
11/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2105.9600	2478.1900	2.1060	2.4782	0
11/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3970.4600	3466.8000	3.9705	3.4668	0
11/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1568.2100	1868.3800	1.5682	1.8684	640
11/06/2024	2040 On 06-February-25			Bond Future	12.8229	12.9800	75.0914	74.2698	14
11/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	3624.3600	3192.1800	3.6244	3.1922	0
11/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2958.3200	3347.7400	2.9583	3.3477	0
11/06/2024	2040 On 08-May-25			Bond Future	12.9648	13.1283	76.7339	75.8940	3,900
11/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	3101.0300	2740.0000	3.1010	2.7400	0
11/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4866.7100	5345.4900	4.8667	5.3455	0
11/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	3392.2300	3009.3700	3.3922	3.0094	15,000
11/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	4517.6300	4974.5800	4.5176	4.9746	0
11/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	5334.7800	4835.5100	5.3348	4.8355	7,500
11/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2984.3100	3324.8500	2.9843	3.3249	0
11/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	5554.2100	5044.1200	5.5542	5.0441	7,500
11/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2860.1000	3189.8200	2.8601	3.1898	0
11/06/2024	2040 On 07-August-25			Bond Future	13.1266	13.2973	73.8439	72.9859	0
11/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4872.9700	4411.2200	4.8730	4.4112	0
11/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4051.3500	4447.5900	4.0514	4.4476	0
11/06/2024	2044 On 01-August-24			Bond Future	12.6119	12.7617	72.3431	71.5252	120,451
11/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	650.2000	444.1900	0.6502	0.4442	0
11/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	2519.0300	3130.8900	2.5190	3.1309	0
11/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	668.2200	457.7900	0.6682	0.4578	0
11/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	2479.5800	3087.0200	2.4796	3.0870	0
11/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	686.4800	471.5900	0.6865	0.4716	0
11/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	2440.4300	3043.4100	2.4404	3.0434	0
11/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	2750.6600	2204.7500	2.7507	2.2048	0
11/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	663.5900	935.5500	0.6636	0.9356	5,000
11/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	3767.6100	3132.6100	3.7676	3.1326	0
11/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	389.2300	572.1000	0.3892	0.5721	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2044 On 07-November-24			Bond Future	12.7372	12.8932	74.0534	73.2162	234
11/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	3005.9100	2557.5800	3.0059	2.5576	0
11/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2132.6800	2521.5600	2.1327	2.5216	0
11/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	3037.4700	2586.4000	3.0375	2.5864	0
11/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2111.1700	2497.3100	2.1112	2.4973	0
11/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	3069.1700	2615.3500	3.0692	2.6154	0
11/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2089.8700	2473.2600	2.0899	2.4733	0
11/06/2024	2044 On 06-February-25			Bond Future	12.8624	13.0247	71.2904	70.4346	0
11/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3658.8900	3201.2000	3.6589	3.2012	0
11/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2827.5700	3225.7000	2.8276	3.2257	0
11/06/2024	2044 On 08-May-25			Bond Future	12.9969	13.1658	72.8496	71.9749	0
11/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	3252.4800	2864.9100	3.2525	2.8649	0
11/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4727.6700	5214.8100	4.7277	5.2148	0
11/06/2024	2044 On 07-August-25			Bond Future	13.1498	13.3258	70.0027	69.1091	0
11/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4973.4500	4486.7900	4.9735	4.4868	0
11/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4008.7700	4415.6900	4.0088	4.4157	0
11/06/2024	2046 On 01-August-24			Bond Future	115.0892	113.1885	115.0892	113.1885	12,767
11/06/2024	2046 On 07-November-24			Bond Future	115.6325	113.6867	115.6325	113.6867	4,862
11/06/2024	2046 On 06-February-25			Bond Future	118.1950	116.2057	118.1950	116.2057	0
11/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	4184.9700	2195.6900	4.1850	2.1957	0
11/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2046 On 08-May-25			Bond Future	118.5476	116.5155	118.5476	116.5155	0
11/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	3422.4500	5454.4900	3.4225	5.4545	0
11/06/2024	2046 On 07-August-25			Bond Future	121.0849	119.0090	121.0849	119.0090	0
11/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2394.9300	318.9600	2.3949	0.3190	0
11/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2050 On 01-August-24			Bond Future	114.0974	111.9853	114.0974	111.9853	11,361
11/06/2024	2050 On 07-November-24			Bond Future	116.8249	114.6623	116.8249	114.6623	4,091
11/06/2024	2050 On 06-February-25			Bond Future	117.0453	114.8355	117.0453	114.8355	0
11/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1445.3400	0.0000	1.4453	0.0000	0
11/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	764.5400	0.0000	0.7645	0
11/06/2024	2050 On 08-May-25			Bond Future	119.6351	117.3759	119.6351	117.3759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1524.9400	3784.1000	1.5249	3.7841	0
11/06/2024	2050 On 07-August-25			Bond Future	119.7714	117.4652	119.7714	117.4652	0
11/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	118.6200	2424.7600	0.1186	2.4248	0
11/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	AL37 On 01-August-24			Index Future	968.9560	963.7320	968.9560	963.7320	0
11/06/2024	AL37 On 07-November-24			Index Future	991.8680	986.5190	991.8680	986.5190	0
11/06/2024	AL37 On 06-February-25			Index Future	1013.6270	1008.1590	1013.6270	1,008.1590	0
11/06/2024	AL37 On 08-May-25			Index Future	1035.8450	1030.2550	1035.8450	1,030.2550	0
11/06/2024	AL37 On 07-August-25			Index Future	1057.8390	1052.1260	1057.8390	1,052.1260	0
11/06/2024	AL7T On 01-August-24			Index Future	1122.1550	1113.5290	1122.1550	1,113.5290	0
11/06/2024	AL7T On 07-November-24			Index Future	1148.6900	1139.8590	1148.6900	1,139.8590	0
11/06/2024	AL7T On 06-February-25			Index Future	1173.8890	1164.8620	1173.8890	1,164.8620	0
11/06/2024	AL7T On 08-May-25			Index Future	1199.6200	1190.3920	1199.6200	1,190.3920	0
11/06/2024	AL7T On 07-August-25			Index Future	1225.0910	1215.6630	1225.0910	1,215.6630	0
11/06/2024	ALBI On 01-August-24			Index Future	976.7900	969.6970	976.7900	969.6970	126
11/06/2024	ALBI On 07-November-24			Index Future	999.8860	992.6250	999.8860	992.6250	16
11/06/2024	ALBI On 06-February-25			Index Future	1021.8220	1014.3990	1021.8220	1,014.3990	0
11/06/2024	ALBI On 08-May-25			Index Future	1044.2200	1036.6320	1044.2200	1,036.6320	0
11/06/2024	ALBI On 07-August-25			Index Future	1066.3910	1058.6380	1066.3910	1,058.6380	0
11/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C035 On 28-February-35			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
11/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	CS33 On 15-September-33			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
11/06/2024	ES33 On 01-August-24			Bond Future	12.7336	12.8893	75.1651	74.5049	0
11/06/2024	ES33 On 07-November-24			Bond Future	12.9050	13.0683	73.1588	72.4827	0
11/06/2024	ES33 On 06-February-25			Bond Future	13.0798	13.2509	74.7796	74.0883	0
11/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1047.9800	356.7100	1.0480	0.3567	0
11/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	ES33 On 08-May-25			Bond Future	13.2595	13.4387	72.6286	71.9218	0
11/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2143.4000	2850.1500	2.1434	2.8502	0
11/06/2024	ES33 On 07-August-25			Bond Future	13.4627	13.6507	74.1796	73.4574	0
11/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	375.0100	0.0000	0.3750	0.0000	0
11/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	347.2100	0.0000	0.3472	0
11/06/2024	ES42 On 01-August-24			Bond Future	13.0838	13.2337	71.0336	70.2820	0
11/06/2024	ES42 On 07-November-24			Bond Future	13.2333	13.3899	68.4630	67.6933	0
11/06/2024	ES42 On 06-February-25			Bond Future	13.3782	13.5413	69.9792	69.1923	0
11/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1585.7200	798.7800	1.5857	0.7988	0
11/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	ES42 On 08-May-25			Bond Future	13.5326	13.7026	67.2576	66.4530	0
11/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1373.3000	2177.8500	1.3733	2.1779	0
11/06/2024	ES42 On 07-August-25			Bond Future	13.7001	13.8774	68.6912	67.8691	0
11/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	419.0300	0.0000	0.4190	0.0000	0
11/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	403.0800	0.0000	0.4031	0
11/06/2024	GOVI On 01-August-24			GOVI	962.2060	955.2710	962.2060	955.2710	724
11/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	188360.0000	119010.0000	18.8360	11.9010	0
11/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	188260.0000	118910.0000	18.8260	11.8910	0
11/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	188160.0000	118810.0000	18.8160	11.8810	0
11/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	GOVI On 07-November-24			GOVI	984.9580	977.8580	984.9580	977.8580	0
11/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	361780.0000	290780.0000	36.1780	29.0780	0
11/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	361680.0000	290680.0000	36.1680	29.0680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	361580.0000	290580.0000	36.1580	29.0580	0
11/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	GOVI On 06-February-25			GOVI	1006.5650	999.3080	1006.5650	999.3080	0
11/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	345650.0000	273080.0000	34.5650	27.3080	0
11/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	GOVI On 08-May-25			GOVI	1028.6290	1021.2100	1028.6290	1,021.2100	0
11/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	66290.0000	0.0000	6.6290	0.0000	0
11/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	7900.0000	0.0000	0.7900	0
11/06/2024	GOVI On 07-August-25			GOVI	1050.4690	1042.8890	1050.4690	1,042.8890	0
11/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	394690.0000	318890.0000	39.4690	31.8890	0
11/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/06/2024	IGOV On 01-August-24			Index Future	353.3830	349.5780	353.3830	349.5780	587
11/06/2024	IGOV On 07-November-24			Index Future	361.8320	357.9350	361.8320	357.9350	16
11/06/2024	IGOV On 06-February-25			Index Future	369.8540	365.8690	369.8540	365.8690	0
11/06/2024	IGOV On 08-May-25			Index Future	378.0430	373.9690	378.0430	373.9690	0
11/06/2024	IGOV On 07-August-25			Index Future	386.1500	381.9880	386.1500	381.9880	0
11/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
11/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
11/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
11/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
11/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
11/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
11/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
11/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/06/2024	R035 On 01-August-24			Bond Future	11.9474	12.0922	85.6514	84.9109	68,207
11/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	995.7800	732.3600	0.9958	0.7324	0
11/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	1811.4300	2288.5000	1.8114	2.2885	0
11/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1018.5700	750.8600	1.0186	0.7509	0
11/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	1782.0600	2254.8400	1.7821	2.2548	0
11/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1041.5400	769.5400	1.0415	0.7695	0
11/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	1752.9100	2221.4000	1.7529	2.2214	0
11/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	2158.6500	1721.1500	2.1587	1.7212	5,100
11/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	872.6500	1175.6400	0.8727	1.1756	0
11/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	3062.4400	2534.7300	3.0624	2.5347	0
11/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	531.3700	744.1500	0.5314	0.7442	5,100
11/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	3256.0700	2712.6400	3.2561	2.7126	0
11/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	479.2200	676.2800	0.4792	0.6763	2,740
11/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	5555.3400	4890.9300	5.5553	4.8909	0
11/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	144.0600	220.1400	0.1441	0.2201	7,500
11/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	5685.8400	5017.2000	5.6858	5.0172	0
11/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	134.4400	206.2900	0.1344	0.2063	8,650
11/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	6209.9400	5526.4000	6.2099	5.5264	0
11/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	101.6600	158.6100	0.1017	0.1586	8,000
11/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	6341.3700	5654.5500	6.3414	5.6546	0
11/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	94.7600	148.4300	0.0948	0.1484	0
11/06/2024	R035 On 07-November-24			Bond Future	12.0789	12.2303	83.1608	82.4027	84,386
11/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2611.9400	2226.0200	2.6119	2.2260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2154.7100	2526.8400	2.1547	2.5268	0
11/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2640.7600	2252.3100	2.6408	2.2523	0
11/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2133.5700	2503.1700	2.1336	2.5032	0
11/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2669.5100	2278.5400	2.6695	2.2785	0
11/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2112.4000	2479.4800	2.1124	2.4795	0
11/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2698.4000	2304.9100	2.6984	2.3049	1,000
11/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2091.4200	2455.9800	2.0914	2.4560	0
11/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	6248.3400	5651.2800	6.2483	5.6513	0
11/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	725.1700	886.1600	0.7252	0.8862	1,000
11/06/2024	R035 On 06-February-25			Bond Future	12.2130	12.3713	84.9840	84.2091	0
11/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	3605.6400	3187.5900	3.6056	3.1876	0
11/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2642.7700	2999.6000	2.6428	2.9996	0
11/06/2024	R035 On 08-May-25			Bond Future	12.3467	12.5119	82.3267	81.5346	0
11/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1803.6200	1559.3400	1.8036	1.5593	400
11/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	6244.2700	6792.0500	6.2443	6.7921	0
11/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2383.1900	2085.4300	2.3832	2.0854	0
11/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	5183.6000	5677.9000	5.1836	5.6779	0
11/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	4652.9900	4201.5000	4.6530	4.2015	0
11/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2972.2600	3312.8300	2.9723	3.3128	400
11/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	6654.2700	6112.7800	6.6543	6.1128	0
11/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2005.3400	2255.9100	2.0053	2.2559	400
11/06/2024	R035 On 07-August-25			Bond Future	12.5015	12.6743	84.0678	83.2585	0
11/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	4465.3600	4036.6100	4.4654	4.0366	0
11/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3769.3100	4149.8100	3.7693	4.1498	0
11/06/2024	R053 On 01-August-24			Bond Future	12.5221	12.6769	97.0852	95.9755	0
11/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	4840.0100	4005.4400	4.8400	4.0054	0
11/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	618.9200	894.0900	0.6189	0.8941	0
11/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	4894.0500	4055.2900	4.8941	4.0553	0
11/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	606.5000	877.4800	0.6065	0.8775	0
11/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	4948.2400	4105.3300	4.9482	4.1053	0
11/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	594.3300	861.1600	0.5943	0.8612	0
11/06/2024	R053 On 07-November-24			Bond Future	12.6472	12.8088	93.5078	92.3717	0
11/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	3903.2800	3302.5000	3.9033	3.3025	0
11/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2897.7200	3433.0200	2.8977	3.4330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3944.2500	3339.7600	3.9443	3.3398	0
11/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2869.0400	3400.6300	2.8690	3.4006	0
11/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3985.3800	3377.2000	3.9854	3.3772	0
11/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2840.6100	3368.5100	2.8406	3.3685	0
11/06/2024	R053 On 06-February-25			Bond Future	12.7695	12.9377	95.5573	94.3961	0
11/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	4884.1900	4260.6000	4.8842	4.2606	0
11/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3707.1700	4244.7700	3.7072	4.2448	0
11/06/2024	R053 On 08-May-25			Bond Future	12.8966	13.0719	91.7755	90.5886	0
11/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	4114.3800	3587.3200	4.1144	3.5873	0
11/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5906.1200	6565.9300	5.9061	6.5659	0
11/06/2024	R053 On 07-August-25			Bond Future	13.0379	13.2206	93.7137	92.5012	0
11/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	6056.5900	5411.1500	6.0566	5.4112	0
11/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	5176.9800	5744.0000	5.1770	5.7440	0
11/06/2024	R186 On 01-August-24			Bond Future	8.9758	9.0562	104.4936	104.3214	84,715
11/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	88.7000	60.1700	0.0887	0.0602	0
11/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	724.6300	868.2100	0.7246	0.8682	0
11/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	94.1000	64.2100	0.0941	0.0642	0
11/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	708.4500	850.6700	0.7085	0.8507	0
11/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	99.5900	68.3300	0.0996	0.0683	0
11/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	692.3600	833.2100	0.6924	0.8332	0
11/06/2024	R186 On 07-November-24			Bond Future	8.9836	9.0756	106.9642	106.7879	23,884
11/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	827.0200	732.6700	0.8270	0.7327	0
11/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	546.8000	628.7100	0.5468	0.6287	0
11/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	839.6900	744.5800	0.8397	0.7446	0
11/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	540.3600	621.5100	0.5404	0.6215	0
11/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	852.6900	756.8300	0.8527	0.7568	0
11/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	534.2600	614.6600	0.5343	0.6147	0
11/06/2024	R186 On 06-February-25			Bond Future	8.9981	9.1040	103.9935	103.8131	0
11/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	823.8900	735.9700	0.8239	0.7360	0
11/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	769.5300	861.9500	0.7695	0.8620	0
11/06/2024	R186 On 08-May-25			Bond Future	9.0231	9.1472	106.2699	106.0853	0
11/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	418.4100	360.6900	0.4184	0.3607	0
11/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1246.5500	1373.4100	1.2466	1.3734	0
11/06/2024	R186 On 07-August-25			Bond Future	9.1125	9.2617	103.2034	103.0145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	885.2600	789.4800	0.8853	0.7895	1,983
11/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	749.0600	842.2000	0.7491	0.8422	0
11/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1277.1200	1161.7500	1.2771	1.1618	0
11/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	560.8500	634.4000	0.5609	0.6344	0
11/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1829.9800	1695.6200	1.8300	1.6956	0
11/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	401.3600	455.9200	0.4014	0.4559	1,983
11/06/2024	R202 On 01-August-24			Bond Future	259.5219	258.0577	259.5219	258.0577	481
11/06/2024	R202 On 07-November-24			Bond Future	265.7258	264.2265	265.7258	264.2265	460
11/06/2024	R202 On 06-February-25			Bond Future	266.3783	264.8467	266.3783	264.8467	0
11/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	411.6700	1943.3100	0.4117	1.9433	0
11/06/2024	R202 On 08-May-25			Bond Future	272.2726	270.7064	272.2726	270.7064	0
11/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	37.4500	1603.5900	0.0375	1.6036	0
11/06/2024	R202 On 07-August-25			Bond Future	272.7395	271.1430	272.7395	271.1430	0
11/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	1139.4600	0.0000	1.1395	0.0000	0
11/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	457.0400	0.0000	0.4570	0
11/06/2024	R209 On 01-August-24			Bond Future	12.0282	12.1828	66.4476	65.7470	11,477
11/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	712.4300	499.9000	0.7124	0.4999	0
11/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	1859.9800	2348.0700	1.8600	2.3481	0
11/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	730.1000	513.6600	0.7301	0.5137	0
11/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	1830.8800	2315.0600	1.8309	2.3151	0
11/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	748.0500	527.6700	0.7481	0.5277	0
11/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	1802.1000	2282.3400	1.8021	2.2823	0
11/06/2024	R209 On 07-November-24			Bond Future	12.1465	12.3074	64.8612	64.1439	5,237
11/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	2248.1900	1888.9600	2.2482	1.8890	0
11/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1963.6600	2321.6500	1.9637	2.3217	0
11/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	2273.2900	1911.6200	2.2733	1.9116	0
11/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1944.1300	2299.6800	1.9441	2.2997	0
11/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	2298.3300	1934.2500	2.2983	1.9343	0
11/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1924.5900	2277.7300	1.9246	2.2777	0
11/06/2024	R209 On 06-February-25			Bond Future	12.2632	12.4304	66.2830	65.5499	0
11/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	3155.8500	2762.4000	3.1559	2.7624	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2380.7500	2720.4400	2.3808	2.7204	0
11/06/2024	R209 On 08-May-25			Bond Future	12.3854	12.5592	64.5765	63.8271	0
11/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	2247.3300	1953.2900	2.2473	1.9533	0
11/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	4450.6500	4905.9600	4.4507	4.9060	0
11/06/2024	R209 On 07-August-25			Bond Future	12.5235	12.7042	65.9419	65.1764	0
11/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	4092.3400	3683.0300	4.0923	3.6830	0
11/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	3428.7400	3784.9400	3.4287	3.7849	0
11/06/2024	R210 On 01-August-24			Bond Future	239.8207	239.1085	239.8207	239.1085	1,448
11/06/2024	R210 On 07-November-24			Bond Future	242.2068	241.4778	242.2068	241.4778	0
11/06/2024	R210 On 06-February-25			Bond Future	247.5745	246.8289	247.5745	246.8289	0
11/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7964.5100	7218.8500	7.9645	7.2189	0
11/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	R210 On 08-May-25			Bond Future	249.6230	248.8627	249.6230	248.8627	0
11/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1593.0200	832.6600	1.5930	0.8327	0
11/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	R210 On 07-August-25			Bond Future	254.9685	254.1908	254.9685	254.1908	0
11/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6528.4700	5750.7600	6.5285	5.7508	0
11/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2024	R213 On 01-August-24			Bond Future	10.8438	10.9632	85.2859	84.7999	24,579
11/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1139.5600	916.4500	1.1396	0.9165	0
11/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1073.3400	1336.1500	1.0733	1.3362	0
11/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1162.6000	936.6600	1.1626	0.9367	0
11/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1055.6100	1315.5900	1.0556	1.3156	0
11/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1185.8600	957.1000	1.1859	0.9571	0
11/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1038.1300	1295.2900	1.0381	1.2953	0
11/06/2024	R213 On 07-November-24			Bond Future	10.9519	11.0781	83.7406	83.2431	52,519
11/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2387.6000	2106.7400	2.3876	2.1067	0
11/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1374.2200	1590.8100	1.3742	1.5908	0
11/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2411.7700	2129.2800	2.4118	2.1293	0
11/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1359.4300	1574.3900	1.3594	1.5744	0
11/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2436.0500	2151.9200	2.4361	2.1519	0
11/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1344.7800	1558.1000	1.3448	1.5581	0
11/06/2024	R213 On 06-February-25			Bond Future	11.0660	11.1991	85.5767	85.0682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2906.0700	2621.0700	2.9061	2.6211	0
11/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1825.9600	2049.5200	1.8260	2.0495	0
11/06/2024	R213 On 08-May-25			Bond Future	11.1814	11.3219	83.8873	83.3674	0
11/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1538.7300	1360.3800	1.5387	1.3604	0
11/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4041.2100	4382.8000	4.0412	4.3828	0
11/06/2024	R213 On 07-August-25			Bond Future	11.3236	11.4723	85.6628	85.1315	0
11/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	3670.8900	3373.5500	3.6709	3.3736	0
11/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2475.1400	2709.1100	2.4751	2.7091	0
11/06/2024	R214 On 01-August-24			Bond Future	12.3456	12.4949	61.9564	61.2621	15,836
11/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	821.2400	587.3100	0.8212	0.5873	0
11/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	1702.6700	2163.0300	1.7027	2.1630	0
11/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	840.9800	602.9600	0.8410	0.6030	0
11/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	1674.4100	2130.6800	1.6744	2.1307	0
11/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	860.9000	618.7800	0.8609	0.6188	0
11/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	1646.3900	2098.5600	1.6464	2.0986	0
11/06/2024	R214 On 07-November-24			Bond Future	12.4623	12.6174	60.1139	59.4032	1,770
11/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2459.0800	2083.5200	2.4591	2.0835	0
11/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1827.2900	2162.4300	1.8273	2.1624	0
11/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2485.8000	2107.8400	2.4858	2.1078	0
11/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1808.5400	2141.2800	1.8085	2.1413	0
11/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2512.6400	2132.2800	2.5126	2.1323	0
11/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1789.9500	2120.2900	1.7900	2.1203	0
11/06/2024	R214 On 06-February-25			Bond Future	12.5793	12.7402	61.4319	60.7054	0
11/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3073.7800	2690.3200	3.0738	2.6903	0
11/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2482.5200	2825.5600	2.4825	2.8256	0
11/06/2024	R214 On 08-May-25			Bond Future	12.6943	12.8611	59.4680	58.7254	0
11/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2688.1400	2362.3700	2.6881	2.3624	0
11/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4034.5100	4451.2900	4.0345	4.4513	0
11/06/2024	R214 On 07-August-25			Bond Future	12.8244	12.9977	60.7255	59.9670	0
11/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	4145.2200	3738.3000	4.1452	3.7383	0
11/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3506.7200	3858.3600	3.5067	3.8584	0
11/06/2024	R248 On 01-August-24			Bond Future	12.5142	12.6586	75.4100	74.6021	251,745
11/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	910.2900	652.1800	0.9103	0.6522	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	2139.0300	2688.8400	2.1390	2.6888	0
11/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	933.0100	670.1600	0.9330	0.6702	0
11/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	2103.5700	2648.6400	2.1036	2.6486	0
11/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	956.1800	688.5500	0.9562	0.6886	0
11/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	2068.6400	2608.9300	2.0686	2.6089	0
11/06/2024	R248 On 07-November-24			Bond Future	12.6376	12.7880	72.7408	71.9137	11,427
11/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	3030.2800	2591.9500	3.0303	2.5920	0
11/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2246.8400	2635.6100	2.2468	2.6356	0
11/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	3062.2900	2621.2500	3.0623	2.6213	0
11/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2224.4200	2610.4800	2.2244	2.6105	0
11/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	3094.4300	2650.6800	3.0944	2.6507	0
11/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2202.2100	2585.5600	2.2022	2.5856	0
11/06/2024	R248 On 06-February-25			Bond Future	12.7613	12.9179	74.3355	73.4901	10,000
11/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	3131.6200	2726.0700	3.1316	2.7261	0
11/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	3412.4900	3852.3300	3.4125	3.8523	0
11/06/2024	R248 On 08-May-25			Bond Future	12.8829	13.0457	71.5085	70.6444	0
11/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	3204.6800	2824.1300	3.2047	2.8241	0
11/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4752.6900	5236.2400	4.7527	5.2362	0
11/06/2024	R248 On 07-August-25			Bond Future	13.0204	13.1899	73.0201	72.1373	0
11/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4975.6200	4495.2800	4.9756	4.4953	0
11/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3989.5500	4391.9400	3.9896	4.3919	0
11/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0