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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2025 On 07-November-24 | | | Bond Future | 184.9947 | 185.0235 | 184.9947 | 185.0235 | 9,240 |
| 07/10/2024 | 2029 On 07-November-24 | | | Bond Future | 133.8097 | 134.2566 | 133.8097 | 134.2566 | 7,734 |
| 07/10/2024 | 2029 On 06-February-25 | | | Bond Future | 136.5895 | 137.0452 | 136.5895 | 137.0452 | 0 |
| 07/10/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 4189.5100 | 4645.1900 | 4.1895 | 4.6452 | 0 |
| 07/10/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2029 On 08-May-25 | | | Bond Future | 137.9219 | 138.3858 | 137.9219 | 138.3858 | 0 |
| 07/10/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 71.8600 | 535.8100 | 0.0719 | 0.5358 | 0 |
| 07/10/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2029 On 07-August-25 | | | Bond Future | 140.5558 | 141.0277 | 140.5558 | 141.0277 | 0 |
| 07/10/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 3145.8300 | 3617.7200 | 3.1458 | 3.6177 | 0 |
| 07/10/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 2029 On 06-November-25 | | | Bond Future | 141.7305 | 142.2099 | 141.7305 | 142.2099 | 0 |
| 07/10/2024 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 1940.4500 | 2419.9400 | 1.9405 | 2.4199 | 0 |
| 07/10/2024 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | | | Bond Future | 9.2100 | 9.2002 | 97.3139 | 97.3524 | 183,072 |
| 07/10/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 3856.4500 | 3897.4500 | 3.8565 | 3.8975 | 600 |
| 07/10/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 8.0300 | 10.5300 | 0.0080 | 0.0105 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 5700.8900 | 5739.7100 | 5.7009 | 5.7397 | 600 |
| 07/10/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 0.5300 | 0.8500 | 0.0005 | 0.0009 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 5810.4400 | 5849.2100 | 5.8104 | 5.8492 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 0.4500 | 0.7200 | 0.0005 | 0.0007 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 5846.9200 | 5885.6900 | 5.8469 | 5.8857 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 0.4200 | 0.6900 | 0.0004 | 0.0007 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 5883.3800 | 5922.1300 | 5.8834 | 5.9221 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 0.4000 | 0.6500 | 0.0004 | 0.0007 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 9958.3900 | 9996.8900 | 9.9584 | 9.9969 | 0 |
| 07/10/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 600 |
| 07/10/2024 | 2030 On 06-February-25 | | | Bond Future | 9.2618 | 9.2516 | 95.3016 | 95.3405 | 28,810 |
| 07/10/2024 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 369.2700 | 388.8200 | 0.3693 | 0.3888 | 800 |
| 07/10/2024 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 2607.5500 | 2588.2100 | 2.6076 | 2.5882 | 0 |
| 07/10/2024 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 1021.2600 | 1053.6500 | 1.0213 | 1.0537 | 800 |
| 07/10/2024 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 1332.1400 | 1325.6400 | 1.3321 | 1.3256 | 0 |
| 07/10/2024 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 2185.4500 | 2225.8900 | 2.1855 | 2.2259 | 0 |
| 07/10/2024 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 578.5800 | 580.1300 | 0.5786 | 0.5801 | 800 |
| 07/10/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 5285.7900 | 5327.4000 | 5.2858 | 5.3274 | 0 |
| 07/10/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 90.2100 | 92.9300 | 0.0902 | 0.0929 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | | | Bond Future | 9.3431 | 9.3323 | 97.1999 | 97.2391 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 589.6900 | 608.7900 | 0.5897 | 0.6088 | 800 |
| 07/10/2024 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 3035.5000 | 3015.4400 | 3.0355 | 3.0154 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1264.7500 | 1293.0500 | 1.2648 | 1.2931 | 800 |
| 07/10/2024 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 1859.1400 | 1848.2800 | 1.8591 | 1.8483 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2912.5500 | 2950.2400 | 2.9126 | 2.9502 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 810.1700 | 808.7000 | 0.8102 | 0.8087 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 3070.0400 | 3108.1800 | 3.0700 | 3.1082 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 755.9900 | 754.9700 | 0.7560 | 0.7550 | 800 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 3952.5500 | 3992.4200 | 3.9526 | 3.9924 | 1,640 |
| 07/10/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 519.5800 | 520.2900 | 0.5196 | 0.5203 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 5070.9300 | 5111.7700 | 5.0709 | 5.1118 | 2,280 |
| 07/10/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 330.7800 | 332.4600 | 0.3308 | 0.3325 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 8680.6000 | 8720.9200 | 8.6806 | 8.7209 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 57.9000 | 59.0600 | 0.0579 | 0.0591 | 1,640 |
| 07/10/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 9991.1900 | 10031.0500 | 9.9912 | 10.0311 | 0 |
| 07/10/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 25.3400 | 26.0400 | 0.0253 | 0.0260 | 2,280 |
| 07/10/2024 | 2030 On 07-August-25 | | | Bond Future | 9.4637 | 9.4524 | 95.0215 | 95.0607 | 0 |
| 07/10/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 4197.2700 | 4235.0000 | 4.1973 | 4.2350 | 1,054 |
| 07/10/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 760.0500 | 758.5700 | 0.7601 | 0.7586 | 0 |
| 07/10/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 5925.3600 | 5965.1000 | 5.9254 | 5.9651 | 0 |
| 07/10/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 434.4300 | 434.9600 | 0.4344 | 0.4350 | 0 |
| 07/10/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 8802.9100 | 8843.1300 | 8.8029 | 8.8431 | 0 |
| 07/10/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 137.1500 | 138.1600 | 0.1372 | 0.1382 | 1,054 |
| 07/10/2024 | 2030 On 06-November-25 | | | Bond Future | 9.6006 | 9.5886 | 96.7676 | 96.8070 | 0 |
| 07/10/2024 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 1989.5600 | 2017.0400 | 1.9896 | 2.0170 | 0 |
| 07/10/2024 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 2189.0800 | 2177.1900 | 2.1891 | 2.1772 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | | | Bond Future | 9.8791 | 9.8696 | 92.5592 | 92.6052 | 108,681 |
| 07/10/2024 | 2032 On 07-November-24 | 9.75 | Call | Bond Future | 491.7400 | 543.8500 | 0.4917 | 0.5439 | 50 |
| 07/10/2024 | 2032 On 07-November-24 | 9.75 | Put | Bond Future | 1123.7200 | 1129.8900 | 1.1237 | 1.1299 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 9.86 | Call | Bond Future | 751.1100 | 811.3000 | 0.7511 | 0.8113 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 9.86 | Put | Bond Future | 844.0500 | 858.3000 | 0.8441 | 0.8583 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 9.90 | Call | Bond Future | 859.6700 | 922.0600 | 0.8597 | 0.9221 | 100 |
| 07/10/2024 | 2032 On 07-November-24 | 9.90 | Put | Bond Future | 757.5900 | 774.0400 | 0.7576 | 0.7740 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 10.60 | Call | Bond Future | 3518.9800 | 3578.8600 | 3.5190 | 3.5789 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 10.60 | Put | Bond Future | 88.1300 | 102.0700 | 0.0881 | 0.1021 | 200 |
| 07/10/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 5774.2900 | 5824.9800 | 5.7743 | 5.8250 | 600 |
| 07/10/2024 | 2032 On 07-November-24 | 11.11 | Put | Bond Future | 15.2800 | 20.0300 | 0.0153 | 0.0200 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 7359.4100 | 7407.2700 | 7.3594 | 7.4073 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 4.3500 | 6.2700 | 0.0044 | 0.0063 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 7403.0500 | 7450.8600 | 7.4031 | 7.4509 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 4.2000 | 6.0700 | 0.0042 | 0.0061 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 7446.6600 | 7494.4200 | 7.4467 | 7.4944 | 0 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 4.0600 | 5.8800 | 0.0041 | 0.0059 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 7968.1000 | 8015.3800 | 7.9681 | 8.0154 | 600 |
| 07/10/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 2.6800 | 4.0200 | 0.0027 | 0.0040 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 8097.8900 | 8145.0700 | 8.0979 | 8.1451 | 1,615 |
| 07/10/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 2.4200 | 3.6600 | 0.0024 | 0.0037 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 13528.1800 | 13574.1200 | 13.5282 | 13.5741 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 600 |
| 07/10/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 15133.8000 | 15179.7400 | 15.1338 | 15.1797 | 0 |
| 07/10/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,615 |
| 07/10/2024 | 2032 On 06-February-25 | | | Bond Future | 9.9544 | 9.9446 | 94.4594 | 94.5059 | 16,670 |
| 07/10/2024 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 518.6300 | 544.2800 | 0.5186 | 0.5443 | 800 |
| 07/10/2024 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 3099.6000 | 3078.7300 | 3.0996 | 3.0787 | 0 |
| 07/10/2024 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 1420.3200 | 1461.5900 | 1.4203 | 1.4616 | 800 |
| 07/10/2024 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 1583.6000 | 1578.3500 | 1.5836 | 1.5784 | 0 |
| 07/10/2024 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 3567.9600 | 3619.0800 | 3.5680 | 3.6191 | 0 |
| 07/10/2024 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 522.9300 | 527.5300 | 0.5229 | 0.5275 | 800 |
| 07/10/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 7982.2900 | 8031.7500 | 7.9823 | 8.0318 | 0 |
| 07/10/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 70.7300 | 73.6700 | 0.0707 | 0.0737 | 0 |
| 07/10/2024 | 2032 On 08-May-25 | | | Bond Future | 10.0463 | 10.0361 | 92.1781 | 92.2251 | 0 |
| 07/10/2024 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 838.6900 | 863.7900 | 0.8387 | 0.8638 | 800 |
| 07/10/2024 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 3784.2000 | 3762.3100 | 3.7842 | 3.7623 | 0 |
| 07/10/2024 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1745.9500 | 1782.0300 | 1.7460 | 1.7820 | 800 |
| 07/10/2024 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 2330.5100 | 2319.6000 | 2.3305 | 2.3196 | 0 |
| 07/10/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 4665.5600 | 4713.7700 | 4.6656 | 4.7138 | 0 |
| 07/10/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 792.2900 | 793.5100 | 0.7923 | 0.7935 | 0 |
| 07/10/2024 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 4874.4300 | 4922.9400 | 4.8744 | 4.9229 | 0 |
| 07/10/2024 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 739.9100 | 741.4300 | 0.7399 | 0.7414 | 800 |
| 07/10/2024 | 2032 On 07-August-25 | | | Bond Future | 10.1664 | 10.1559 | 93.9138 | 93.9610 | 0 |
| 07/10/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 8343.4000 | 8392.5100 | 8.3434 | 8.3925 | 0 |
| 07/10/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 560.9700 | 562.8500 | 0.5610 | 0.5629 | 0 |
| 07/10/2024 | 2032 On 06-November-25 | | | Bond Future | 10.3072 | 10.2962 | 91.4812 | 91.5287 | 0 |
| 07/10/2024 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3270.3600 | 3307.6200 | 3.2704 | 3.3076 | 0 |
| 07/10/2024 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 2785.0900 | 2774.8000 | 2.7851 | 2.7748 | 0 |
| 07/10/2024 | 2033 On 07-November-24 | | | Bond Future | 126.8715 | 127.0567 | 126.8715 | 127.0567 | 6,818 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 2033 On 06-February-25 | | | Bond Future | 129.5072 | 129.6957 | 129.5072 | 129.6957 | 0 |
| 07/10/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 4567.1600 | 4755.6700 | 4.5672 | 4.7557 | 0 |
| 07/10/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2033 On 08-May-25 | | | Bond Future | 130.5973 | 130.7888 | 130.5973 | 130.7888 | 0 |
| 07/10/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0.0000 | 168.7500 | 0.0000 | 0.1688 | 0 |
| 07/10/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 22.6800 | 0.0000 | 0.0227 | 0.0000 | 0 |
| 07/10/2024 | 2033 On 07-August-25 | | | Bond Future | 133.0915 | 133.2857 | 133.0915 | 133.2857 | 0 |
| 07/10/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 4441.5100 | 4635.7300 | 4.4415 | 4.6357 | 0 |
| 07/10/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2033 On 06-November-25 | | | Bond Future | 134.0253 | 134.2220 | 134.0253 | 134.2220 | 0 |
| 07/10/2024 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 885.3000 | 1082.0400 | 0.8853 | 1.0820 | 0 |
| 07/10/2024 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2037 On 07-November-24 | | | Bond Future | 10.8492 | 10.8450 | 86.6774 | 86.7021 | 212,921 |
| 07/10/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 9384.6000 | 9409.7000 | 9.3846 | 9.4097 | 0 |
| 07/10/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 0.5000 | 0.8700 | 0.0005 | 0.0009 | 0 |
| 07/10/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 9434.6200 | 9459.7100 | 9.4346 | 9.4597 | 0 |
| 07/10/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 0.4700 | 0.8300 | 0.0005 | 0.0008 | 0 |
| 07/10/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 9484.6100 | 9509.6800 | 9.4846 | 9.5097 | 0 |
| 07/10/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 0.4500 | 0.7900 | 0.0005 | 0.0008 | 0 |
| 07/10/2024 | 2037 On 06-February-25 | | | Bond Future | 10.9374 | 10.9332 | 84.1961 | 84.2210 | 9,680 |
| 07/10/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 9836.0700 | 9866.4100 | 9.8361 | 9.8664 | 0 |
| 07/10/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 100.6400 | 106.1000 | 0.1006 | 0.1061 | 0 |
| 07/10/2024 | 2037 On 08-May-25 | | | Bond Future | 11.0431 | 11.0388 | 85.8728 | 85.8977 | 3,975 |
| 07/10/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 7273.0200 | 7307.3800 | 7.2730 | 7.3074 | 0 |
| 07/10/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 751.9800 | 761.4500 | 0.7520 | 0.7615 | 0 |
| 07/10/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 8575.5500 | 8609.0100 | 8.5756 | 8.6090 | 15,000 |
| 07/10/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 546.0200 | 554.5900 | 0.5460 | 0.5546 | 0 |
| 07/10/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 11838.3500 | 11868.6300 | 11.8384 | 11.8686 | 7,500 |
| 07/10/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 218.1600 | 223.5500 | 0.2182 | 0.2236 | 0 |
| 07/10/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 12052.9300 | 12082.9600 | 12.0529 | 12.0830 | 7,500 |
| 07/10/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 202.1800 | 207.3200 | 0.2022 | 0.2073 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | | | Bond Future | 11.1718 | 11.1674 | 83.2296 | 83.2544 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 1343.7700 | 1364.1000 | 1.3438 | 1.3641 | 2,541 |
| 07/10/2024 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 6190.1800 | 6185.6900 | 6.1902 | 6.1857 | 0 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1737.9500 | 1760.9100 | 1.7380 | 1.7609 | 2,341 |
| 07/10/2024 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 5324.5200 | 5322.6600 | 5.3245 | 5.3227 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1926.1900 | 1950.2100 | 1.9262 | 1.9502 | 200 |
| 07/10/2024 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 4980.4900 | 4979.6900 | 4.9805 | 4.9797 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 3013.1500 | 3041.5300 | 3.0132 | 3.0415 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 3586.1300 | 3589.6900 | 3.5861 | 3.5897 | 2,541 |
| 07/10/2024 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 4093.8700 | 4124.7100 | 4.0939 | 4.1247 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 2720.2800 | 2726.3000 | 2.7203 | 2.7263 | 2,541 |
| 07/10/2024 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 5493.6900 | 5526.1200 | 5.4937 | 5.5261 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1972.4400 | 1980.0500 | 1.9724 | 1.9801 | 2,541 |
| 07/10/2024 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 6821.2500 | 6854.2100 | 6.8213 | 6.8542 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 1485.5800 | 1493.7200 | 1.4856 | 1.4937 | 2,741 |
| 07/10/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 10208.9000 | 10241.1200 | 10.2089 | 10.2411 | 0 |
| 07/10/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 751.8200 | 759.2200 | 0.7518 | 0.7592 | 0 |
| 07/10/2024 | 2037 On 06-November-25 | | | Bond Future | 11.3060 | 11.3014 | 84.7573 | 84.7820 | 0 |
| 07/10/2024 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 4996.8600 | 5026.6600 | 4.9969 | 5.0267 | 0 |
| 07/10/2024 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 3246.2600 | 3251.3300 | 3.2463 | 3.2513 | 0 |
| 07/10/2024 | 2038 On 07-November-24 | | | Bond Future | 139.0757 | 138.9940 | 139.0757 | 138.9940 | 3,311 |
| 07/10/2024 | 2038 On 06-February-25 | | | Bond Future | 139.8583 | 139.7741 | 139.8583 | 139.7741 | 0 |
| 07/10/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 4628.3100 | 4544.0700 | 4.6283 | 4.5441 | 0 |
| 07/10/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2038 On 08-May-25 | | | Bond Future | 142.6793 | 142.5926 | 142.6793 | 142.5926 | 0 |
| 07/10/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 2999.3300 | 2912.6300 | 2.9993 | 2.9126 | 0 |
| 07/10/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2038 On 07-August-25 | | | Bond Future | 143.2543 | 143.1645 | 143.2543 | 143.1645 | 0 |
| 07/10/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 3694.2600 | 3604.5000 | 3.6943 | 3.6045 | 0 |
| 07/10/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2038 On 06-November-25 | | | Bond Future | 145.9268 | 145.8346 | 145.9268 | 145.8346 | 0 |
| 07/10/2024 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 2046.8300 | 1954.5700 | 2.0468 | 1.9546 | 0 |
| 07/10/2024 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | | | Bond Future | 11.0696 | 11.0756 | 87.4458 | 87.4074 | 113,851 |
| 07/10/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 6285.6900 | 6254.5600 | 6.2857 | 6.2546 | 640 |
| 07/10/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 18.0800 | 25.4100 | 0.0181 | 0.0254 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 9058.7600 | 9021.3800 | 9.0588 | 9.0214 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 1.5300 | 2.6100 | 0.0015 | 0.0026 | 640 |
| 07/10/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 10342.7000 | 10304.6300 | 10.3427 | 10.3046 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 0.4500 | 0.8400 | 0.0005 | 0.0008 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 10395.4800 | 10357.4000 | 10.3955 | 10.3574 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 0.4200 | 0.8000 | 0.0004 | 0.0008 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 10448.2100 | 10410.1100 | 10.4482 | 10.4101 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 0.4000 | 0.7600 | 0.0004 | 0.0008 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 11952.6300 | 11914.2500 | 11.9526 | 11.9143 | 0 |
| 07/10/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 0.0700 | 0.1500 | 0.0001 | 0.0002 | 640 |
| 07/10/2024 | 2040 On 06-February-25 | | | Bond Future | 11.1585 | 11.1648 | 84.7297 | 84.6901 | 5,684 |
| 07/10/2024 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 1555.5000 | 1562.6300 | 1.5555 | 1.5626 | 780 |
| 07/10/2024 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 2570.5800 | 2617.3000 | 2.5706 | 2.6173 | 0 |
| 07/10/2024 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 4241.6600 | 4234.7000 | 4.2417 | 4.2347 | 0 |
| 07/10/2024 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 908.0600 | 940.6900 | 0.9081 | 0.9407 | 780 |
| 07/10/2024 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 6643.8300 | 6625.2300 | 6.6438 | 6.6252 | 0 |
| 07/10/2024 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 405.9900 | 426.9800 | 0.4060 | 0.4270 | 780 |
| 07/10/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 10421.8500 | 10391.4400 | 10.4219 | 10.3914 | 0 |
| 07/10/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 117.5000 | 126.6800 | 0.1175 | 0.1267 | 0 |
| 07/10/2024 | 2040 On 08-May-25 | | | Bond Future | 11.2633 | 11.2698 | 86.4169 | 86.3760 | 3,900 |
| 07/10/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 8608.6600 | 8587.9700 | 8.6087 | 8.5880 | 0 |
| 07/10/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 691.2900 | 711.4600 | 0.6913 | 0.7115 | 0 |
| 07/10/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 9167.1000 | 9144.9200 | 9.1671 | 9.1449 | 15,000 |
| 07/10/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 609.4500 | 628.1300 | 0.6095 | 0.6281 | 0 |
| 07/10/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 12314.1400 | 12284.4700 | 12.3141 | 12.2845 | 7,500 |
| 07/10/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 280.6200 | 291.8100 | 0.2806 | 0.2918 | 0 |
| 07/10/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 12630.4900 | 12600.0500 | 12.6305 | 12.6001 | 7,500 |
| 07/10/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 253.3300 | 263.7500 | 0.2533 | 0.2638 | 0 |
| 07/10/2024 | 2040 On 07-August-25 | | | Bond Future | 11.3892 | 11.3961 | 83.5331 | 83.4909 | 0 |
| 07/10/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 11341.1100 | 11316.8600 | 11.3411 | 11.3169 | 0 |
| 07/10/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 830.2200 | 848.2500 | 0.8302 | 0.8483 | 0 |
| 07/10/2024 | 2040 On 06-November-25 | | | Bond Future | 11.5193 | 11.5266 | 85.0658 | 85.0223 | 0 |
| 07/10/2024 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 5439.5200 | 5430.2700 | 5.4395 | 5.4303 | 0 |
| 07/10/2024 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 3547.2500 | 3581.5000 | 3.5473 | 3.5815 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 2044 On 07-November-24 | | | Bond Future | 11.1634 | 11.1592 | 83.5050 | 83.5328 | 75,826 |
| 07/10/2024 | 2044 On 07-November-24 | 12.00 | Call | Bond Future | 5302.7800 | 5340.9800 | 5.3028 | 5.3410 | 0 |
| 07/10/2024 | 2044 On 07-November-24 | 12.00 | Put | Bond Future | 40.4600 | 50.8300 | 0.0405 | 0.0508 | 13,875 |
| 07/10/2024 | 2044 On 07-November-24 | 12.25 | Call | Bond Future | 6739.8300 | 6772.2400 | 6.7398 | 6.7722 | 0 |
| 07/10/2024 | 2044 On 07-November-24 | 12.25 | Put | Bond Future | 12.5100 | 17.0900 | 0.0125 | 0.0171 | 9,540 |
| 07/10/2024 | 2044 On 07-November-24 | 12.50 | Call | Bond Future | 8149.8200 | 8179.4500 | 8.1498 | 8.1795 | 0 |
| 07/10/2024 | 2044 On 07-November-24 | 12.50 | Put | Bond Future | 3.6200 | 5.4200 | 0.0036 | 0.0054 | 11,405 |
| 07/10/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 10325.3000 | 10353.4800 | 10.3253 | 10.3535 | 0 |
| 07/10/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 0.4700 | 0.8200 | 0.0005 | 0.0008 | 0 |
| 07/10/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 10378.3400 | 10406.5100 | 10.3783 | 10.4065 | 0 |
| 07/10/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 0.4400 | 0.7800 | 0.0004 | 0.0008 | 0 |
| 07/10/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 10431.3200 | 10459.4700 | 10.4313 | 10.4595 | 0 |
| 07/10/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 0.4200 | 0.7400 | 0.0004 | 0.0007 | 0 |
| 07/10/2024 | 2044 On 06-February-25 | | | Bond Future | 11.2485 | 11.2442 | 80.8333 | 80.8614 | 470 |
| 07/10/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 5379.3000 | 5422.2200 | 5.3793 | 5.4222 | 449 |
| 07/10/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 690.3700 | 705.2600 | 0.6904 | 0.7053 | 0 |
| 07/10/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 7878.4900 | 7917.4500 | 7.8785 | 7.9175 | 449 |
| 07/10/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 311.1600 | 322.0900 | 0.3112 | 0.3221 | 0 |
| 07/10/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 10509.6000 | 10544.5100 | 10.5096 | 10.5445 | 0 |
| 07/10/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 135.3900 | 142.2700 | 0.1354 | 0.1423 | 0 |
| 07/10/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 14051.0700 | 14081.5000 | 14.0511 | 14.0815 | 0 |
| 07/10/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 30.0700 | 32.4700 | 0.0301 | 0.0325 | 449 |
| 07/10/2024 | 2044 On 08-May-25 | | Call | Bond Future | 21.6100 | 23.1500 | 0.0216 | 0.0232 | 0 |
| 07/10/2024 | 2044 On 08-May-25 | | | Bond Future | 11.3479 | 11.3435 | 82.4428 | 82.4710 | 0 |
| 07/10/2024 | 2044 On 08-May-25 | | Put | Bond Future | 17578.7900 | 17552.1400 | 17.5788 | 17.5521 | 0 |
| 07/10/2024 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 1694.1000 | 1723.2300 | 1.6941 | 1.7232 | 2,490 |
| 07/10/2024 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 4532.2200 | 4533.1600 | 4.5322 | 4.5332 | 0 |
| 07/10/2024 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 4117.8000 | 4156.0400 | 4.1178 | 4.1560 | 0 |
| 07/10/2024 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 2206.5800 | 2216.6300 | 2.2066 | 2.2166 | 2,490 |
| 07/10/2024 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 7368.8100 | 7408.1400 | 7.3688 | 7.4081 | 0 |
| 07/10/2024 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 1020.0100 | 1031.1500 | 1.0200 | 1.0312 | 2,490 |
| 07/10/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 8851.4200 | 8889.8800 | 8.8514 | 8.8899 | 0 |
| 07/10/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 733.4200 | 743.6900 | 0.7334 | 0.7437 | 0 |
| 07/10/2024 | 2044 On 07-August-25 | | | Bond Future | 11.4665 | 11.4621 | 79.6094 | 79.6376 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 11427.1800 | 11463.7000 | 11.4272 | 11.4637 | 0 |
| 07/10/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 855.7300 | 864.1200 | 0.8557 | 0.8641 | 0 |
| 07/10/2024 | 2044 On 06-November-25 | | | Bond Future | 11.5885 | 11.5840 | 81.0699 | 81.0981 | 0 |
| 07/10/2024 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 5540.2500 | 5574.0600 | 5.5403 | 5.5741 | 0 |
| 07/10/2024 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 3759.1200 | 3764.7300 | 3.7591 | 3.7647 | 0 |
| 07/10/2024 | 2046 On 07-November-24 | | | Bond Future | 119.5537 | 121.0064 | 119.5537 | 121.0064 | 17,668 |
| 07/10/2024 | 2046 On 06-February-25 | | | Bond Future | 122.0374 | 123.5196 | 122.0374 | 123.5196 | 0 |
| 07/10/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 8027.3500 | 9509.6000 | 8.0274 | 9.5096 | 0 |
| 07/10/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2046 On 08-May-25 | | | Bond Future | 122.2625 | 123.7738 | 122.2625 | 123.7738 | 0 |
| 07/10/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 292.4600 | 1803.7700 | 0.2925 | 1.8038 | 0 |
| 07/10/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2046 On 07-August-25 | | | Bond Future | 124.5961 | 126.1355 | 124.5961 | 126.1355 | 0 |
| 07/10/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 5906.1300 | 7445.4700 | 5.9061 | 7.4455 | 0 |
| 07/10/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2046 On 06-November-25 | | | Bond Future | 124.6427 | 126.2092 | 124.6427 | 126.2092 | 0 |
| 07/10/2024 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0.0000 | 799.2100 | 0.0000 | 0.7992 | 0 |
| 07/10/2024 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 767.3300 | 0.0000 | 0.7673 | 0.0000 | 0 |
| 07/10/2024 | 2050 On 07-November-24 | | | Bond Future | 120.8213 | 121.9372 | 120.8213 | 121.9372 | 15,276 |
| 07/10/2024 | 2050 On 06-February-25 | | | Bond Future | 120.9839 | 122.1224 | 120.9839 | 122.1224 | 582 |
| 07/10/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 5383.8500 | 6522.3900 | 5.3839 | 6.5224 | 0 |
| 07/10/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2050 On 08-May-25 | | | Bond Future | 123.4244 | 124.5852 | 123.4244 | 124.5852 | 0 |
| 07/10/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 2264.4300 | 3425.1700 | 2.2644 | 3.4252 | 0 |
| 07/10/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2050 On 07-August-25 | | | Bond Future | 123.3860 | 124.5675 | 123.3860 | 124.5675 | 0 |
| 07/10/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 3495.9500 | 4677.4800 | 3.4960 | 4.6775 | 0 |
| 07/10/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 2050 On 06-November-25 | | | Bond Future | 125.6874 | 126.8904 | 125.6874 | 126.8904 | 0 |
| 07/10/2024 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 1267.4000 | 2470.4100 | 1.2674 | 2.4704 | 0 |
| 07/10/2024 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | AL37 On 07-November-24 | | | Index Future | 1044.0510 | 1044.5150 | 1044.0510 | 1,044.5150 | 0 |
| 07/10/2024 | AL37 On 06-February-25 | | | Index Future | 1065.4930 | 1065.9530 | 1065.4930 | 1,065.9530 | 0 |
| 07/10/2024 | AL37 On 08-May-25 | | | Index Future | 1086.7540 | 1087.2070 | 1086.7540 | 1,087.2070 | 0 |
| 07/10/2024 | AL37 On 07-August-25 | | | Index Future | 1107.2890 | 1107.7300 | 1107.2890 | 1,107.7300 | 0 |
| 07/10/2024 | AL37 On 06-November-25 | | | Index Future | 1127.7560 | 1128.1870 | 1127.7560 | 1,128.1870 | 0 |
| 07/10/2024 | AL7T On 07-November-24 | | | Index Future | 1252.1780 | 1252.9850 | 1252.1780 | 1,252.9850 | 0 |
| 07/10/2024 | AL7T On 06-February-25 | | | Index Future | 1277.8950 | 1278.7020 | 1277.8950 | 1,278.7020 | 0 |
| 07/10/2024 | AL7T On 08-May-25 | | | Index Future | 1303.3940 | 1304.1980 | 1303.3940 | 1,304.1980 | 0 |
| 07/10/2024 | AL7T On 07-August-25 | | | Index Future | 1328.0230 | 1328.8160 | 1328.0230 | 1,328.8160 | 0 |
| 07/10/2024 | AL7T On 06-November-25 | | | Index Future | 1352.5700 | 1353.3570 | 1352.5700 | 1,353.3570 | 0 |
| 07/10/2024 | ALBI On 07-November-24 | | | Index Future | 1082.6090 | 1082.8590 | 1082.6090 | 1,082.8590 | 104 |
| 07/10/2024 | ALBI On 06-February-25 | | | Index Future | 1104.8430 | 1105.0840 | 1104.8430 | 1,105.0840 | 0 |
| 07/10/2024 | ALBI On 08-May-25 | | | Index Future | 1126.8890 | 1127.1180 | 1126.8890 | 1,127.1180 | 0 |
| 07/10/2024 | ALBI On 07-August-25 | | | Index Future | 1148.1830 | 1148.3940 | 1148.1830 | 1,148.3940 | 0 |
| 07/10/2024 | ALBI On 06-November-25 | | | Index Future | 1169.4060 | 1169.6020 | 1169.4060 | 1,169.6020 | 0 |
| 07/10/2024 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 07/10/2024 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 07/10/2024 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 07/10/2024 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | CR33 On 31-March-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | CR38 On 31-March-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | ES33 On 07-November-24 | | | Bond Future | 11.0477 | 11.0336 | 81.4794 | 81.5472 | 0 |
| 07/10/2024 | ES33 On 06-February-25 | | | Bond Future | 11.1620 | 11.1474 | 83.1721 | 83.2409 | 0 |
| 07/10/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 9440.4600 | 9509.3000 | 9.4405 | 9.5093 | 0 |
| 07/10/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | ES33 On 08-May-25 | | | Bond Future | 11.2886 | 11.2734 | 81.0498 | 81.1196 | 0 |
| 07/10/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 6277.7900 | 6347.5900 | 6.2778 | 6.3476 | 0 |
| 07/10/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | ES33 On 07-August-25 | | | Bond Future | 11.4411 | 11.4254 | 82.5945 | 82.6651 | 0 |
| 07/10/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 8789.9300 | 8860.4800 | 8.7899 | 8.8605 | 0 |
| 07/10/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | ES33 On 06-November-25 | | | Bond Future | 11.6169 | 11.6005 | 80.3369 | 80.4083 | 0 |
| 07/10/2024 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 1686.7100 | 1758.1000 | 1.6867 | 1.7581 | 0 |
| 07/10/2024 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | ES42 On 07-November-24 | | | Bond Future | 11.4221 | 11.4181 | 78.5091 | 78.5342 | 0 |
| 07/10/2024 | ES42 On 06-February-25 | | | Bond Future | 11.5167 | 11.5126 | 80.1398 | 80.1651 | 0 |
| 07/10/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 11746.3000 | 11771.6100 | 11.7463 | 11.7716 | 0 |
| 07/10/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | ES42 On 08-May-25 | | | Bond Future | 11.6243 | 11.6201 | 77.4891 | 77.5145 | 0 |
| 07/10/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 8858.2500 | 8883.5700 | 8.8583 | 8.8836 | 0 |
| 07/10/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | ES42 On 07-August-25 | | | Bond Future | 11.7478 | 11.7435 | 78.9636 | 78.9889 | 0 |
| 07/10/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 10691.4400 | 10716.7300 | 10.6914 | 10.7167 | 0 |
| 07/10/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | ES42 On 06-November-25 | | | Bond Future | 11.8848 | 11.8805 | 76.1681 | 76.1934 | 0 |
| 07/10/2024 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 2834.2500 | 2859.5200 | 2.8343 | 2.8595 | 0 |
| 07/10/2024 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | GOVI On 07-November-24 | | | GOVI | 1065.6570 | 1065.9170 | 1065.6570 | 1,065.9170 | 677 |
| 07/10/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 1168770.0000 | 1171370.0000 | 116.8770 | 117.1370 | 0 |
| 07/10/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 1168670.0000 | 1171270.0000 | 116.8670 | 117.1270 | 0 |
| 07/10/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 1168570.0000 | 1171170.0000 | 116.8570 | 117.1170 | 0 |
| 07/10/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | GOVI On 06-February-25 | | | GOVI | 1087.5430 | 1087.7940 | 1087.5430 | 1,087.7940 | 0 |
| 07/10/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1155430.0000 | 1157940.0000 | 115.5430 | 115.7940 | 0 |
| 07/10/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | GOVI On 08-May-25 | | | GOVI | 1109.2440 | 1109.4840 | 1109.2440 | 1,109.4840 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|------------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 872440.0000 | 874840.0000 | 87.2440 | 87.4840 | 0 |
| 07/10/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | GOVI On 07-August-25 | | | GOVI | 1130.2040 | 1130.4260 | 1130.2040 | 1,130.4260 | 0 |
| 07/10/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1192040.0000 | 1194260.0000 | 119.2040 | 119.4260 | 0 |
| 07/10/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | GOVI On 06-November-25 | | | GOVI | 1151.0950 | 1151.3030 | 1151.0950 | 1,151.3030 | 0 |
| 07/10/2024 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 390950.0000 | 393030.0000 | 39.0950 | 39.3030 | 0 |
| 07/10/2024 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 07/10/2024 | IGOV On 07-November-24 | | | Index Future | 369.0250 | 370.8690 | 369.0250 | 370.8690 | 791 |
| 07/10/2024 | IGOV On 06-February-25 | | | Index Future | 376.6950 | 378.5720 | 376.6950 | 378.5720 | 0 |
| 07/10/2024 | IGOV On 08-May-25 | | | Index Future | 384.3000 | 386.2090 | 384.3000 | 386.2090 | 0 |
| 07/10/2024 | IGOV On 07-August-25 | | | Index Future | 391.6490 | 393.5870 | 391.6490 | 393.5870 | 0 |
| 07/10/2024 | IGOV On 06-November-25 | | | Index Future | 398.9740 | 400.9420 | 398.9740 | 400.9420 | 0 |
| 07/10/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 07/10/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 07/10/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 07/10/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 07/10/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 07/10/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 07/10/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 07/10/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 07/10/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 07/10/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 07/10/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 07/10/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 07/10/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 07/10/2024 | JBAF On 16-October-24 | | | Jibar Tradeable Future | 8.3300 | 8.3300 | 91.6700 | 91.6700 | 0 |
| 07/10/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.3600 | 8.3600 | 91.6400 | 91.6400 | 0 |
| 07/10/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.3570 | 8.3570 | 91.6430 | 91.6430 | 0 |
| 07/10/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.3770 | 8.3770 | 91.6230 | 91.6230 | 0 |
| 07/10/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.3670 | 8.3670 | 91.6330 | 91.6330 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.2950 | 8.2950 | 91.7050 | 91.7050 | 0 |
| 07/10/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.3400 | 8.3400 | 91.6600 | 91.6600 | 0 |
| 07/10/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 07/10/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 07/10/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.4000 | 8.4000 | 91.6000 | 91.6000 | 0 |
| 07/10/2024 | R035 On 07-November-24 | | | Bond Future | 10.4791 | 10.4647 | 91.8019 | 91.8849 | 145,561 |
| 07/10/2024 | R035 On 07-November-24 | 11.10 | Call | Bond Future | 3587.1300 | 3681.3300 | 3.5871 | 3.6813 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 11.10 | Put | Bond Future | 90.4800 | 101.7300 | 0.0905 | 0.1017 | 11,000 |
| 07/10/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 9098.7800 | 9181.9800 | 9.0988 | 9.1820 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 0.3900 | 0.6400 | 0.0004 | 0.0006 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 9148.7200 | 9231.9100 | 9.1487 | 9.2319 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 0.3700 | 0.6100 | 0.0004 | 0.0006 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 9198.6200 | 9281.7900 | 9.1986 | 9.2818 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 0.3500 | 0.5700 | 0.0004 | 0.0006 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 9248.4700 | 9331.6400 | 9.2485 | 9.3316 | 1,000 |
| 07/10/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 0.3300 | 0.5500 | 0.0003 | 0.0006 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 14164.3300 | 14247.2800 | 14.1643 | 14.2473 | 0 |
| 07/10/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,000 |
| 07/10/2024 | R035 On 06-February-25 | | | Bond Future | 10.5675 | 10.5526 | 93.6865 | 93.7708 | 16,070 |
| 07/10/2024 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 1052.9700 | 1103.8600 | 1.0530 | 1.1039 | 100 |
| 07/10/2024 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 2818.6800 | 2785.3000 | 2.8187 | 2.7853 | 0 |
| 07/10/2024 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 1239.0300 | 1294.2000 | 1.2390 | 1.2942 | 1,000 |
| 07/10/2024 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 2540.8500 | 2511.7500 | 2.5409 | 2.5118 | 0 |
| 07/10/2024 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 2122.8300 | 2192.2600 | 2.1228 | 2.1923 | 0 |
| 07/10/2024 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 1656.8200 | 1641.9800 | 1.6568 | 1.6420 | 1,100 |
| 07/10/2024 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 4639.7300 | 4724.7300 | 4.6397 | 4.7247 | 0 |
| 07/10/2024 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 615.4800 | 616.2100 | 0.6155 | 0.6162 | 1,100 |
| 07/10/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 9761.8200 | 9848.9400 | 9.7618 | 9.8489 | 0 |
| 07/10/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 96.4400 | 99.2900 | 0.0964 | 0.0993 | 0 |
| 07/10/2024 | R035 On 08-May-25 | | | Bond Future | 10.6638 | 10.6484 | 91.0432 | 91.1286 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1941.3000 | 1996.0700 | 1.9413 | 1.9961 | 150 |
| 07/10/2024 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 3195.4100 | 3164.7000 | 3.1954 | 3.1647 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 3494.5300 | 3564.6400 | 3.4945 | 3.5646 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 1924.7700 | 1909.4000 | 1.9248 | 1.9094 | 150 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 5407.0600 | 5486.7500 | 5.4071 | 5.4868 | 400 |
| 07/10/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 1131.2600 | 1125.4700 | 1.1313 | 1.1255 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 6384.7500 | 6467.2200 | 6.3848 | 6.4672 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 874.7000 | 871.6900 | 0.8747 | 0.8717 | 150 |
| 07/10/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 6718.4900 | 6801.7000 | 6.7185 | 6.8017 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 802.4500 | 800.1800 | 0.8025 | 0.8002 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 10671.2400 | 10758.1600 | 10.6712 | 10.7582 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 274.0600 | 275.5000 | 0.2741 | 0.2755 | 400 |
| 07/10/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 13462.0000 | 13548.7100 | 13.4620 | 13.5487 | 0 |
| 07/10/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 96.6200 | 97.8500 | 0.0966 | 0.0979 | 400 |
| 07/10/2024 | R035 On 07-August-25 | | | Bond Future | 10.7839 | 10.7680 | 92.7580 | 92.8445 | 0 |
| 07/10/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 10085.6000 | 10170.4800 | 10.0856 | 10.1705 | 0 |
| 07/10/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 699.3200 | 697.7600 | 0.6993 | 0.6978 | 0 |
| 07/10/2024 | R035 On 06-November-25 | | | Bond Future | 10.9231 | 10.9066 | 89.9595 | 90.0470 | 0 |
| 07/10/2024 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 4565.1800 | 4630.4400 | 4.5652 | 4.6304 | 0 |
| 07/10/2024 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 3116.6700 | 3094.3800 | 3.1167 | 3.0944 | 0 |
| 07/10/2024 | R053 On 07-November-24 | | | Bond Future | 11.0923 | 11.0881 | 105.9232 | 105.9610 | 3,664 |
| 07/10/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 13422.0700 | 13460.6100 | 13.4221 | 13.4606 | 0 |
| 07/10/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 1.1300 | 1.9000 | 0.0011 | 0.0019 | 0 |
| 07/10/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 13491.6700 | 13530.1800 | 13.4917 | 13.5302 | 0 |
| 07/10/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 1.0800 | 1.8200 | 0.0011 | 0.0018 | 0 |
| 07/10/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 13561.1800 | 13599.6600 | 13.5612 | 13.5997 | 0 |
| 07/10/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 1.0300 | 1.7400 | 0.0010 | 0.0017 | 0 |
| 07/10/2024 | R053 On 06-February-25 | | | Bond Future | 11.1738 | 11.1694 | 108.0976 | 108.1358 | 0 |
| 07/10/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 13904.3200 | 13951.8100 | 13.9043 | 13.9518 | 0 |
| 07/10/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 187.0000 | 196.3500 | 0.1870 | 0.1964 | 0 |
| 07/10/2024 | R053 On 08-May-25 | | | Bond Future | 11.2648 | 11.2604 | 104.3845 | 104.4228 | 0 |
| 07/10/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 11785.6800 | 11837.5200 | 11.7857 | 11.8375 | 0 |
| 07/10/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 968.4400 | 981.9400 | 0.9684 | 0.9819 | 0 |
| 07/10/2024 | R053 On 07-August-25 | | | Bond Future | 11.3715 | 11.3670 | 106.3487 | 106.3870 | 0 |
| 07/10/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 14719.5500 | 14769.0100 | 14.7196 | 14.7690 | 0 |
| 07/10/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 1204.9500 | 1216.1300 | 1.2050 | 1.2161 | 0 |
| 07/10/2024 | R053 On 06-November-25 | | | Bond Future | 11.4890 | 11.4844 | 102.4408 | 102.4793 | 0 |
| 07/10/2024 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 6889.2100 | 6933.2500 | 6.8892 | 6.9333 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 4662.7100 | 4668.2600 | 4.6627 | 4.6683 | 0 |
| 07/10/2024 | R186 On 07-November-24 | | | Bond Future | 8.1885 | 8.1986 | 108.5042 | 108.4843 | 160,241 |
| 07/10/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1823.7700 | 1805.5800 | 1.8238 | 1.8056 | 0 |
| 07/10/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 3.5600 | 5.2900 | 0.0036 | 0.0053 | 0 |
| 07/10/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1842.6900 | 1824.4300 | 1.8427 | 1.8244 | 0 |
| 07/10/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 3.3700 | 5.0300 | 0.0034 | 0.0050 | 0 |
| 07/10/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1861.6200 | 1843.3000 | 1.8616 | 1.8433 | 0 |
| 07/10/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 3.2000 | 4.8000 | 0.0032 | 0.0048 | 0 |
| 07/10/2024 | R186 On 06-February-25 | | | Bond Future | 8.1699 | 8.1819 | 105.4196 | 105.3988 | 17,134 |
| 07/10/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1615.4300 | 1602.8300 | 1.6154 | 1.6028 | 0 |
| 07/10/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 134.8800 | 143.0800 | 0.1349 | 0.1431 | 0 |
| 07/10/2024 | R186 On 08-May-25 | | | Bond Future | 8.1904 | 8.2048 | 107.5202 | 107.4984 | 0 |
| 07/10/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 901.5400 | 893.0400 | 0.9015 | 0.8930 | 0 |
| 07/10/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 479.4500 | 492.7300 | 0.4795 | 0.4927 | 0 |
| 07/10/2024 | R186 On 07-August-25 | | | Bond Future | 8.3037 | 8.3215 | 104.2367 | 104.2138 | 0 |
| 07/10/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1461.3100 | 1447.3500 | 1.4613 | 1.4474 | 1,983 |
| 07/10/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 291.7900 | 300.7600 | 0.2918 | 0.3008 | 0 |
| 07/10/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1917.6200 | 1900.9200 | 1.9176 | 1.9009 | 0 |
| 07/10/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 168.0300 | 174.2600 | 0.1680 | 0.1743 | 0 |
| 07/10/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2538.0300 | 2518.6300 | 2.5380 | 2.5186 | 0 |
| 07/10/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 76.0900 | 79.6200 | 0.0761 | 0.0796 | 1,983 |
| 07/10/2024 | R186 On 06-November-25 | | | Bond Future | 8.5062 | 8.5290 | 106.1526 | 106.1286 | 0 |
| 07/10/2024 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 407.5300 | 400.2500 | 0.4075 | 0.4003 | 0 |
| 07/10/2024 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 805.8600 | 822.5500 | 0.8059 | 0.8226 | 0 |
| 07/10/2024 | R202 On 07-November-24 | | | Bond Future | 269.3509 | 270.9737 | 269.3509 | 270.9737 | 2,010 |
| 07/10/2024 | R202 On 06-February-25 | | | Bond Future | 269.7545 | 271.4098 | 269.7545 | 271.4098 | 0 |
| 07/10/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 2964.4500 | 4619.8200 | 2.9645 | 4.6198 | 0 |
| 07/10/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | R202 On 08-May-25 | | | Bond Future | 275.1965 | 276.8837 | 275.1965 | 276.8837 | 0 |
| 07/10/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 2886.4500 | 4573.7300 | 2.8865 | 4.5737 | 0 |
| 07/10/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | R202 On 07-August-25 | | | Bond Future | 275.1562 | 276.8730 | 275.1562 | 276.8730 | 0 |
| 07/10/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 3556.2300 | 5272.9900 | 3.5562 | 5.2730 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | R202 On 06-November-25 | | | Bond Future | 280.2905 | 282.0377 | 280.2905 | 282.0377 | 0 |
| 07/10/2024 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 4650.5300 | 6397.6700 | 4.6505 | 6.3977 | 0 |
| 07/10/2024 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | R209 On 07-November-24 | | | Bond Future | 10.6164 | 10.6020 | 72.2665 | 72.3414 | 19,749 |
| 07/10/2024 | R209 On 07-November-24 | 10.55 | Call | Bond Future | 675.9800 | 748.8100 | 0.6760 | 0.7488 | 100 |
| 07/10/2024 | R209 On 07-November-24 | 10.55 | Put | Bond Future | 1022.7400 | 1020.6300 | 1.0227 | 1.0206 | 0 |
| 07/10/2024 | R209 On 07-November-24 | 11.00 | Call | Bond Future | 2189.8700 | 2279.3100 | 2.1899 | 2.2793 | 0 |
| 07/10/2024 | R209 On 07-November-24 | 11.00 | Put | Bond Future | 228.9000 | 243.4000 | 0.2289 | 0.2434 | 100 |
| 07/10/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 7690.5800 | 7765.9200 | 7.6906 | 7.7659 | 0 |
| 07/10/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 0.7200 | 1.1200 | 0.0007 | 0.0011 | 0 |
| 07/10/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 7735.1700 | 7810.4900 | 7.7352 | 7.8105 | 0 |
| 07/10/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 0.6800 | 1.0600 | 0.0007 | 0.0011 | 0 |
| 07/10/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 7779.7100 | 7855.0200 | 7.7797 | 7.8550 | 0 |
| 07/10/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 0.6400 | 1.0100 | 0.0006 | 0.0010 | 0 |
| 07/10/2024 | R209 On 06-February-25 | | | Bond Future | 10.6960 | 10.6811 | 73.7500 | 73.8262 | 0 |
| 07/10/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 8337.1500 | 8415.9400 | 8.3372 | 8.4159 | 0 |
| 07/10/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 95.0900 | 97.6600 | 0.0951 | 0.0977 | 0 |
| 07/10/2024 | R209 On 08-May-25 | | | Bond Future | 10.7872 | 10.7719 | 72.0655 | 72.1428 | 0 |
| 07/10/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 5997.0400 | 6072.2600 | 5.9970 | 6.0723 | 0 |
| 07/10/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 711.3500 | 709.2300 | 0.7114 | 0.7092 | 0 |
| 07/10/2024 | R209 On 07-August-25 | | | Bond Future | 10.8977 | 10.8819 | 73.4226 | 73.5009 | 0 |
| 07/10/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 8844.4300 | 8921.1300 | 8.8444 | 8.9211 | 0 |
| 07/10/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 700.1400 | 698.5300 | 0.7001 | 0.6985 | 0 |
| 07/10/2024 | R209 On 06-November-25 | | | Bond Future | 11.0217 | 11.0054 | 71.6217 | 71.7011 | 0 |
| 07/10/2024 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 4136.7600 | 4195.9300 | 4.1368 | 4.1959 | 0 |
| 07/10/2024 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2944.3000 | 2924.1100 | 2.9443 | 2.9241 | 0 |
| 07/10/2024 | R210 On 07-November-24 | | | Bond Future | 241.7869 | 242.0168 | 241.7869 | 242.0168 | 1,601 |
| 07/10/2024 | R210 On 06-February-25 | | | Bond Future | 246.8099 | 247.0435 | 246.8099 | 247.0435 | 0 |
| 07/10/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 7199.8600 | 7433.5000 | 7.1999 | 7.4335 | 0 |
| 07/10/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | R210 On 08-May-25 | | | Bond Future | 248.3985 | 248.6351 | 248.3985 | 248.6351 | 0 |
| 07/10/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 368.5300 | 605.1100 | 0.3685 | 0.6051 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | R210 On 07-August-25 | | | Bond Future | 253.1413 | 253.3808 | 253.1413 | 253.3808 | 0 |
| 07/10/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 4701.3400 | 4940.7900 | 4.7013 | 4.9408 | 0 |
| 07/10/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | R210 On 06-November-25 | | | Bond Future | 254.4129 | 254.6543 | 254.4129 | 254.6543 | 0 |
| 07/10/2024 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 2272.8500 | 2514.2800 | 2.2729 | 2.5143 | 0 |
| 07/10/2024 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | R213 On 07-November-24 | | | Bond Future | 9.6024 | 9.5878 | 89.3026 | 89.3652 | 76,977 |
| 07/10/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 6578.6400 | 6642.6200 | 6.5786 | 6.6426 | 0 |
| 07/10/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 3.2300 | 4.5900 | 0.0032 | 0.0046 | 0 |
| 07/10/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 6617.4900 | 6681.4300 | 6.6175 | 6.6814 | 0 |
| 07/10/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 3.1200 | 4.4400 | 0.0031 | 0.0044 | 0 |
| 07/10/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 6656.3100 | 6720.2200 | 6.6563 | 6.7202 | 0 |
| 07/10/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 3.0100 | 4.3000 | 0.0030 | 0.0043 | 0 |
| 07/10/2024 | R213 On 06-February-25 | | | Bond Future | 9.6738 | 9.6585 | 91.1359 | 91.1994 | 0 |
| 07/10/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 6716.0900 | 6781.5000 | 6.7161 | 6.7815 | 0 |
| 07/10/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 76.7900 | 78.7000 | 0.0768 | 0.0787 | 0 |
| 07/10/2024 | R213 On 08-May-25 | | | Bond Future | 9.7568 | 9.7408 | 89.3949 | 89.4592 | 0 |
| 07/10/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 3751.4500 | 3810.3300 | 3.7515 | 3.8103 | 0 |
| 07/10/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 746.3400 | 740.8800 | 0.7463 | 0.7409 | 0 |
| 07/10/2024 | R213 On 07-August-25 | | | Bond Future | 9.8715 | 9.8548 | 91.0795 | 91.1444 | 0 |
| 07/10/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 7095.6500 | 7158.7000 | 7.0957 | 7.1587 | 0 |
| 07/10/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 483.2000 | 481.3400 | 0.4832 | 0.4813 | 0 |
| 07/10/2024 | R213 On 06-November-25 | | | Bond Future | 10.0141 | 9.9966 | 89.2032 | 89.2689 | 0 |
| 07/10/2024 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2557.9700 | 2601.8300 | 2.5580 | 2.6018 | 0 |
| 07/10/2024 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 2424.3600 | 2402.6000 | 2.4244 | 2.4026 | 0 |
| 07/10/2024 | R214 On 07-November-24 | | | Bond Future | 10.8966 | 10.8924 | 68.0999 | 68.1237 | 20,982 |
| 07/10/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 8618.2900 | 8642.4500 | 8.6183 | 8.6425 | 0 |
| 07/10/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 0.4900 | 0.8500 | 0.0005 | 0.0009 | 0 |
| 07/10/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 8663.7400 | 8687.8800 | 8.6637 | 8.6879 | 0 |
| 07/10/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 0.4700 | 0.8100 | 0.0005 | 0.0008 | 0 |
| 07/10/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 8709.1400 | 8733.2700 | 8.7091 | 8.7333 | 0 |
| 07/10/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 0.4400 | 0.7700 | 0.0004 | 0.0008 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | R214 On 06-February-25 | | | Bond Future | 10.9761 | 10.9718 | 69.4979 | 69.5219 | 2,000 |
| 07/10/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 4624.2800 | 4660.2700 | 4.6243 | 4.6603 | 554 |
| 07/10/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 533.9500 | 545.8800 | 0.5340 | 0.5459 | 0 |
| 07/10/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 6768.4200 | 6801.0000 | 6.7684 | 6.8010 | 554 |
| 07/10/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 233.5400 | 242.0600 | 0.2335 | 0.2421 | 0 |
| 07/10/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 8765.6500 | 8795.2400 | 8.7657 | 8.7952 | 0 |
| 07/10/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 108.3900 | 113.9200 | 0.1084 | 0.1139 | 0 |
| 07/10/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 12583.1400 | 12608.5200 | 12.5831 | 12.6085 | 0 |
| 07/10/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 14.5600 | 15.8800 | 0.0146 | 0.0159 | 554 |
| 07/10/2024 | R214 On 08-May-25 | | | Bond Future | 11.0606 | 11.0562 | 67.5795 | 67.6037 | 0 |
| 07/10/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 7358.2000 | 7390.6100 | 7.3582 | 7.3906 | 0 |
| 07/10/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 592.9900 | 601.2600 | 0.5930 | 0.6013 | 0 |
| 07/10/2024 | R214 On 07-August-25 | | | Bond Future | 11.1620 | 11.1576 | 68.8525 | 68.8766 | 0 |
| 07/10/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 9514.0300 | 9545.2600 | 9.5140 | 9.5453 | 0 |
| 07/10/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 748.5900 | 755.7100 | 0.7486 | 0.7557 | 0 |
| 07/10/2024 | R214 On 06-November-25 | | | Bond Future | 11.2764 | 11.2719 | 66.8198 | 66.8440 | 0 |
| 07/10/2024 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 4834.2700 | 4863.1200 | 4.8343 | 4.8631 | 0 |
| 07/10/2024 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2946.8300 | 2951.4800 | 2.9468 | 2.9515 | 0 |
| 07/10/2024 | R248 On 07-November-24 | | | Bond Future | 11.0628 | 11.0585 | 82.5317 | 82.5609 | 250,951 |
| 07/10/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 10574.9400 | 10604.6600 | 10.5749 | 10.6047 | 0 |
| 07/10/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 0.6500 | 1.1200 | 0.0007 | 0.0011 | 0 |
| 07/10/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 10629.3400 | 10659.0400 | 10.6293 | 10.6590 | 0 |
| 07/10/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 0.6200 | 1.0700 | 0.0006 | 0.0011 | 0 |
| 07/10/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 10683.6600 | 10713.3400 | 10.6837 | 10.7133 | 0 |
| 07/10/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 0.5900 | 1.0200 | 0.0006 | 0.0010 | 0 |
| 07/10/2024 | R248 On 06-February-25 | | | Bond Future | 11.1455 | 11.1412 | 84.2260 | 84.2554 | 203,389 |
| 07/10/2024 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 314.1700 | 331.0800 | 0.3142 | 0.3311 | 660 |
| 07/10/2024 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 6481.0200 | 6468.4600 | 6.4810 | 6.4685 | 0 |
| 07/10/2024 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 1769.5100 | 1809.4900 | 1.7695 | 1.8095 | 660 |
| 07/10/2024 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 2776.8200 | 2787.3300 | 2.7768 | 2.7873 | 0 |
| 07/10/2024 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 4658.1800 | 4704.4300 | 4.6582 | 4.7044 | 0 |
| 07/10/2024 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 1006.5400 | 1023.3200 | 1.0065 | 1.0233 | 660 |
| 07/10/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 9819.8800 | 9858.4900 | 9.8199 | 9.8585 | 0 |
| 07/10/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 210.2900 | 219.4300 | 0.2103 | 0.2194 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2024 | R248 On 08-May-25 | | | Bond Future | 11.2328 | 11.2284 | 81.4574 | 81.4871 | 0 |
| 07/10/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 9128.9700 | 9168.8800 | 9.1290 | 9.1689 | 0 |
| 07/10/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 728.0800 | 738.3200 | 0.7281 | 0.7383 | 0 |
| 07/10/2024 | R248 On 07-August-25 | | | Bond Future | 11.3369 | 11.3325 | 82.9913 | 83.0210 | 0 |
| 07/10/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 11837.4700 | 11875.7000 | 11.8375 | 11.8757 | 0 |
| 07/10/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 880.1300 | 888.7000 | 0.8801 | 0.8887 | 0 |
| 07/10/2024 | R248 On 06-November-25 | | | Bond Future | 11.4536 | 11.4490 | 80.0759 | 80.1057 | 0 |
| 07/10/2024 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 5534.0700 | 5568.7500 | 5.5341 | 5.5688 | 0 |
| 07/10/2024 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3700.3600 | 3705.2500 | 3.7004 | 3.7053 | 0 |
| 07/10/2024 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/10/2024 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |