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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For November 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	2025 On 07-November-24			Bond Future	184.6986	184.7103	184.6986	184.7103	4,870
06/11/2024	2029 On 07-November-24			Bond Future	131.9893	132.1798	131.9893	132.1798	6,772
06/11/2024	2029 On 06-February-25			Bond Future	134.7212	134.9141	134.7212	134.9141	8,604
06/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2321.1700	2514.0800	2.3212	2.5141	0
06/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2029 On 08-May-25			Bond Future	136.0974	136.2935	136.0974	136.2935	728
06/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1752.5800	1556.4700	1.7526	1.5565	0
06/11/2024	2029 On 07-August-25			Bond Future	138.8315	139.0298	138.8315	139.0298	0
06/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1421.5400	1619.7900	1.4215	1.6198	0
06/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	2029 On 06-November-25			Bond Future	140.1197	140.3201	140.1197	140.3201	0
06/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	329.6500	530.0900	0.3297	0.5301	0
06/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2030 On 07-November-24			Bond Future	9.3706	9.3023	96.6824	96.9504	130,508
06/11/2024	2030 On 07-November-24	10.21	Call	Bond Future	3216.9400	3484.9300	3.2169	3.4849	0
06/11/2024	2030 On 07-November-24	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2030 On 07-November-24	10.71	Call	Bond Future	5068.8800	5336.8700	5.0689	5.3369	0
06/11/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2030 On 07-November-24	10.74	Call	Bond Future	5178.5100	5446.5000	5.1785	5.4465	0
06/11/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2030 On 07-November-24	10.75	Call	Bond Future	5215.0200	5483.0100	5.2150	5.4830	0
06/11/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2030 On 07-November-24	10.76	Call	Bond Future	5251.5000	5519.4900	5.2515	5.5195	0
06/11/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2030 On 07-November-24	11.91	Call	Bond Future	9326.9100	9594.9000	9.3269	9.5949	0
06/11/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
06/11/2024	2030 On 06-February-25			Bond Future	9.4345	9.3622	94.6495	94.9219	151,908
06/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	215.8600	264.7500	0.2159	0.2648	800
06/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	3106.2600	2882.8000	3.1063	2.8828	0
06/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	698.3000	810.2000	0.6983	0.8102	800
06/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1661.3000	1500.8500	1.6613	1.5009	0
06/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	1692.3300	1875.8000	1.6923	1.8758	0
06/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	737.5800	648.7000	0.7376	0.6487	800
06/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	4651.3200	4907.3800	4.6513	4.9074	0
06/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	107.8600	91.5700	0.1079	0.0916	0
06/11/2024	2030 On 08-May-25			Bond Future	9.5116	9.4347	96.5904	96.8678	0
06/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	438.2900	503.5500	0.4383	0.5036	800
06/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	3493.6500	3281.5400	3.4937	3.2815	0
06/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	970.6500	1084.3700	0.9707	1.0844	800
06/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	2174.5900	2010.9400	2.1746	2.0109	0
06/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2437.0000	2625.9800	2.4370	2.6260	0
06/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	944.1700	855.7800	0.9442	0.8558	0
06/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	2584.0400	2778.0300	2.5840	2.7780	0
06/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	879.5400	796.1600	0.8795	0.7962	800

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06/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	3421.9400	3639.1900	3.4219	3.6392	1,640
06/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	598.5200	538.4000	0.5985	0.5384	0
06/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	4504.9800	4742.7300	4.5050	4.7427	2,280
06/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	374.3800	334.7600	0.3744	0.3348	0
06/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8084.4300	8353.1200	8.0844	8.3531	0
06/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	71.2800	62.6000	0.0713	0.0626	1,640
06/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	9387.6900	9660.9300	9.3877	9.6609	0
06/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	31.3900	27.2600	0.0314	0.0273	2,280
06/11/2024	2030 On 07-August-25			Bond Future	9.6159	9.5341	94.4969	94.7785	0
06/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	3780.8100	3991.5300	3.7808	3.9915	1,054
06/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	868.1900	797.3500	0.8682	0.7974	0
06/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	5461.4700	5700.2300	5.4615	5.7002	0
06/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	495.1400	452.3400	0.4951	0.4523	0
06/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	8297.8900	8563.8900	8.2979	8.5639	0
06/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	156.7300	141.1700	0.1567	0.1412	1,054
06/11/2024	2030 On 06-November-25			Bond Future	9.7334	9.6463	96.3316	96.6173	0
06/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	1742.7700	1880.5300	1.7428	1.8805	0
06/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	2378.3100	2230.3000	2.3783	2.2303	0
06/11/2024	2032 On 07-November-24			Bond Future	10.0108	9.9332	91.9195	92.2956	53,388
06/11/2024	2032 On 07-November-24	9.75	Call	Bond Future	0.0100	6.3300	0.0000	0.0063	0
06/11/2024	2032 On 07-November-24	9.75	Put	Bond Future	1271.7200	901.9500	1.2717	0.9020	0
06/11/2024	2032 On 07-November-24	9.86	Call	Bond Future	2.7500	72.7300	0.0028	0.0727	0
06/11/2024	2032 On 07-November-24	9.86	Put	Bond Future	735.4200	429.3100	0.7354	0.4293	0
06/11/2024	2032 On 07-November-24	9.90	Call	Bond Future	11.3600	135.5000	0.0114	0.1355	0
06/11/2024	2032 On 07-November-24	9.90	Put	Bond Future	549.0100	297.0600	0.5490	0.2971	0
06/11/2024	2032 On 07-November-24	10.60	Call	Bond Future	2791.1200	3167.2100	2.7911	3.1672	0
06/11/2024	2032 On 07-November-24	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
06/11/2024	2032 On 07-November-24	11.11	Call	Bond Future	5119.2800	5495.3700	5.1193	5.4954	0
06/11/2024	2032 On 07-November-24	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2032 On 07-November-24	11.47	Call	Bond Future	6715.3300	7091.4200	6.7153	7.0914	0
06/11/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2032 On 07-November-24	11.48	Call	Bond Future	6759.1200	7135.2100	6.7591	7.1352	0
06/11/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2032 On 07-November-24	11.49	Call	Bond Future	6802.8700	7178.9600	6.8029	7.1790	0

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06/11/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2032 On 07-November-24	11.61	Call	Bond Future	7325.6900	7701.7800	7.3257	7.7018	0
06/11/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2032 On 07-November-24	11.64	Call	Bond Future	7455.7400	7831.8300	7.4557	7.8318	1,615
06/11/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2032 On 07-November-24	12.95	Call	Bond Future	12888.4500	13264.5400	12.8885	13.2645	0
06/11/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
06/11/2024	2032 On 07-November-24	13.36	Call	Bond Future	14494.0700	14870.1600	14.4941	14.8702	0
06/11/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
06/11/2024	2032 On 06-February-25			Bond Future	10.0942	10.0130	93.7991	94.1818	111,470
06/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	326.3400	406.2600	0.3263	0.4063	800
06/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	3567.5600	3264.7700	3.5676	3.2648	0
06/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1043.5200	1218.3600	1.0435	1.2184	800
06/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1867.0500	1659.1800	1.8671	1.6592	0
06/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	2990.7500	3287.2500	2.9908	3.2873	0
06/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	605.9700	519.7600	0.6060	0.5198	800
06/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	7322.1200	7692.7700	7.3221	7.6928	0
06/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	70.8100	58.7500	0.0708	0.0588	0
06/11/2024	2032 On 08-May-25			Bond Future	10.1815	10.0963	91.5578	91.9479	37,405
06/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	654.8000	757.5300	0.6548	0.7575	800
06/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	4220.5600	3933.2700	4.2206	3.9333	0
06/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1440.5500	1613.7200	1.4406	1.6137	800
06/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2645.3600	2428.5100	2.6454	2.4285	0
06/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4162.9700	4459.2200	4.1630	4.4592	0
06/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	909.9500	816.1800	0.9100	0.8162	0
06/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	4363.9200	4665.5700	4.3639	4.6656	0
06/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	849.6500	761.2800	0.8497	0.7613	800
06/11/2024	2032 On 07-August-25			Bond Future	10.2877	10.1985	93.3741	93.7707	0
06/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	7789.4200	8135.0000	7.7894	8.1350	0
06/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	546.6300	495.6500	0.5466	0.4957	0
06/11/2024	2032 On 06-November-25			Bond Future	10.4130	10.3193	91.0261	91.4291	0
06/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3057.5700	3274.8600	3.0576	3.2749	0
06/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	3027.4200	2841.6400	3.0274	2.8416	0
06/11/2024	2033 On 07-November-24			Bond Future	125.3159	125.5250	125.3159	125.5250	6,277

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06/11/2024	2033 On 06-February-25			Bond Future	127.9097	128.1215	127.9097	128.1215	6,452
06/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	2969.6600	3181.5400	2.9697	3.1815	0
06/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2033 On 08-May-25			Bond Future	129.0452	129.2607	129.0452	129.2607	5,288
06/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1574.8100	1359.2800	1.5748	1.3593	0
06/11/2024	2033 On 07-August-25			Bond Future	131.6377	131.8558	131.6377	131.8558	0
06/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	2987.7000	3205.8400	2.9877	3.2058	0
06/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2033 On 06-November-25			Bond Future	132.6827	132.9035	132.6827	132.9035	0
06/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	457.3000	236.4800	0.4573	0.2365	0
06/11/2024	2037 On 07-November-24			Bond Future	11.0210	10.9489	85.6674	86.0894	77,041
06/11/2024	2037 On 07-November-24	12.57	Call	Bond Future	8374.1400	8796.0600	8.3741	8.7961	0
06/11/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2037 On 07-November-24	12.58	Call	Bond Future	8424.1900	8846.1100	8.4242	8.8461	0
06/11/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2037 On 07-November-24	12.59	Call	Bond Future	8474.2000	8896.1200	8.4742	8.8961	0
06/11/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2037 On 06-February-25			Bond Future	11.1171	11.0423	83.1587	83.5882	169,800
06/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	8809.6700	9223.2200	8.8097	9.2232	0
06/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	111.6700	95.6700	0.1117	0.0957	0
06/11/2024	2037 On 08-May-25			Bond Future	11.2210	11.1435	84.8638	85.3017	3,975
06/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	6426.4900	6782.1500	6.4265	6.7822	0
06/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	914.4700	832.2800	0.9145	0.8323	0
06/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	7684.5400	8060.8100	7.6845	8.0608	15,000
06/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	664.0300	602.4500	0.6640	0.6025	0
06/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	10877.4600	11288.1900	10.8775	11.2882	7,500
06/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	266.2900	239.1700	0.2663	0.2392	0
06/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	11088.8200	11501.2600	11.0888	11.5013	7,500
06/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	247.0900	221.6800	0.2471	0.2217	0
06/11/2024	2037 On 07-August-25			Bond Future	11.3416	11.2611	82.2866	82.7320	15
06/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	982.4500	1096.7400	0.9825	1.0967	2,541
06/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	6771.9200	6440.7800	6.7719	6.4408	0

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06/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1313.1700	1453.0800	1.3132	1.4531	2,341
06/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	5842.8000	5537.2800	5.8428	5.5373	0
06/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1474.3100	1625.6200	1.4743	1.6256	200
06/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	5471.6700	5177.5500	5.4717	5.1776	0
06/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	2434.8500	2642.5000	2.4349	2.6425	0
06/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3950.8900	3713.1100	3.9509	3.7131	2,541
06/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	3427.2900	3678.8700	3.4273	3.6789	0
06/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2996.7600	2802.9100	2.9968	2.8029	2,541
06/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	4746.2000	5042.0100	4.7462	5.0420	0
06/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	2168.0100	2018.3900	2.1680	2.0184	2,541
06/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	6019.1600	6347.2100	6.0192	6.3472	0
06/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1626.5500	1509.1700	1.6266	1.5092	2,541
06/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	9323.8100	9706.1900	9.3238	9.7062	0
06/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	809.7900	746.7400	0.8098	0.7467	0
06/11/2024	2037 On 06-November-25			Bond Future	11.4666	11.3831	83.8830	84.3360	0
06/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	4614.6300	4876.9600	4.6146	4.8770	0
06/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	3738.2900	3547.7000	3.7383	3.5477	0
06/11/2024	2038 On 07-November-24			Bond Future	136.2900	136.5353	136.2900	136.5353	535
06/11/2024	2038 On 06-February-25			Bond Future	137.0098	137.2588	137.0098	137.2588	2,650
06/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1779.8300	2028.8100	1.7798	2.0288	0
06/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2038 On 08-May-25			Bond Future	139.8527	140.1059	139.8527	140.1059	480
06/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	172.7300	425.9100	0.1727	0.4259	0
06/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2038 On 07-August-25			Bond Future	140.5199	140.7764	140.5199	140.7764	0
06/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	959.9200	1216.4200	0.9599	1.2164	0
06/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2038 On 06-November-25			Bond Future	143.2849	143.5445	143.2849	143.5445	0
06/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	595.1100	335.4800	0.5951	0.3355	0
06/11/2024	2040 On 07-November-24			Bond Future	11.3310	11.2440	85.7857	86.3328	88,328
06/11/2024	2040 On 07-November-24	12.10	Call	Bond Future	4607.4500	5154.5500	4.6075	5.1546	0
06/11/2024	2040 On 07-November-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	2040 On 07-November-24	12.60	Call	Bond Future	7397.0700	7944.1700	7.3971	7.9442	0
06/11/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2040 On 07-November-24	12.84	Call	Bond Future	8682.0900	9229.1900	8.6821	9.2292	0
06/11/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2040 On 07-November-24	12.85	Call	Bond Future	8734.9000	9282.0000	8.7349	9.2820	0
06/11/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2040 On 07-November-24	12.86	Call	Bond Future	8787.6500	9334.7500	8.7877	9.3348	0
06/11/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2040 On 07-November-24	13.15	Call	Bond Future	10292.4000	10839.5000	10.2924	10.8395	0
06/11/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2040 On 06-February-25			Bond Future	11.4307	11.3406	83.0287	83.5861	69,312
06/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	848.0000	1033.1600	0.8480	1.0332	780
06/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	3564.1100	3191.8700	3.5641	3.1919	0
06/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	2966.5200	3342.5800	2.9665	3.3426	0
06/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	1333.9500	1152.6100	1.3340	1.1526	780
06/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	5135.7700	5601.9100	5.1358	5.6019	0
06/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	598.9600	507.7000	0.5990	0.5077	780
06/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	8768.9200	9298.4300	8.7689	9.2984	0
06/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	165.6000	137.7100	0.1656	0.1377	0
06/11/2024	2040 On 08-May-25			Bond Future	11.5375	11.4441	84.7312	85.2995	3,900
06/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	7131.9400	7600.5600	7.1319	7.6006	0
06/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	900.3200	800.6400	0.9003	0.8006	0
06/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	7664.5100	8143.9300	7.6645	8.1439	15,000
06/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	792.6100	703.7300	0.7926	0.7037	0
06/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	10735.0900	11257.6000	10.7351	11.2576	7,500
06/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	387.3200	341.5300	0.3873	0.3415	0
06/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	11051.5900	11577.1400	11.0516	11.5771	7,500
06/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	360.1800	317.4300	0.3602	0.3174	0
06/11/2024	2040 On 07-August-25			Bond Future	11.6599	11.5631	81.9005	82.4789	16
06/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	9826.2800	10318.0300	9.8263	10.3180	0
06/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	948.0100	861.3700	0.9480	0.8614	0
06/11/2024	2040 On 06-November-25			Bond Future	11.7858	11.6854	83.4891	84.0776	0
06/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	4611.9600	4940.7400	4.6120	4.9407	0
06/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	4296.4300	4036.7100	4.2964	4.0367	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	2044 On 07-November-24			Bond Future	11.4410	11.3589	81.6949	82.2236	23,064
06/11/2024	2044 On 07-November-24	12.00	Call	Bond Future	3452.2000	3980.9500	3.4522	3.9810	0
06/11/2024	2044 On 07-November-24	12.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	13,875
06/11/2024	2044 On 07-November-24	12.25	Call	Bond Future	4917.2000	5445.9400	4.9172	5.4459	0
06/11/2024	2044 On 07-November-24	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,540
06/11/2024	2044 On 07-November-24	12.50	Call	Bond Future	6336.0800	6864.8200	6.3361	6.8648	0
06/11/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,405
06/11/2024	2044 On 07-November-24	12.90	Call	Bond Future	8514.7100	9043.4500	8.5147	9.0435	0
06/11/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2044 On 07-November-24	12.91	Call	Bond Future	8567.7800	9096.5200	8.5678	9.0965	0
06/11/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2044 On 07-November-24	12.92	Call	Bond Future	8620.7800	9149.5200	8.6208	9.1495	0
06/11/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2044 On 06-February-25			Bond Future	11.5369	11.4520	78.9796	79.5182	72,158
06/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	3812.1000	4216.3800	3.8121	4.2164	449
06/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	976.8800	842.6200	0.9769	0.8426	0
06/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	6139.6400	6613.8500	6.1396	6.6139	449
06/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	426.0200	361.6900	0.4260	0.3617	0
06/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	8694.1600	9204.8200	8.6942	9.2048	0
06/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	173.6600	145.7800	0.1737	0.1458	0
06/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	12209.2200	12740.4700	12.2092	12.7405	0
06/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	41.9300	34.6400	0.0419	0.0346	449
06/11/2024	2044 On 08-May-25		Call	Bond Future	8.0600	10.8800	0.0081	0.0109	0
06/11/2024	2044 On 08-May-25			Bond Future	11.6392	11.5513	80.5990	81.1481	8,697
06/11/2024	2044 On 08-May-25		Put	Bond Future	19409.1000	18862.7900	19.4091	18.8628	0
06/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1028.5700	1186.6500	1.0286	1.1867	2,490
06/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	5710.5500	5319.5000	5.7106	5.3195	0
06/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	2943.1300	3245.7500	2.9431	3.2458	0
06/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2875.7700	2629.2600	2.8758	2.6293	2,490
06/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	5850.3800	6267.4500	5.8504	6.2675	0
06/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1345.4400	1213.3800	1.3454	1.2134	2,490
06/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	7241.6100	7692.0100	7.2416	7.6920	0
06/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	967.4700	868.7400	0.9675	0.8687	0
06/11/2024	2044 On 07-August-25			Bond Future	11.7556	11.6646	77.8117	78.3706	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	9818.7500	10289.8300	9.8188	10.2898	0
06/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	1045.0900	957.2400	1.0451	0.9572	0
06/11/2024	2044 On 06-November-25			Bond Future	11.8747	11.7805	79.3207	79.8895	0
06/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	4620.0300	4933.3800	4.6200	4.9334	0
06/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	4588.0500	4332.6600	4.5881	4.3327	0
06/11/2024	2046 On 07-November-24			Bond Future	116.5827	116.9528	116.5827	116.9528	5,267
06/11/2024	2046 On 06-February-25			Bond Future	118.9957	119.3721	118.9957	119.3721	17,906
06/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	4985.6500	5362.0800	4.9857	5.3621	0
06/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2046 On 08-May-25			Bond Future	119.2348	119.6182	119.2348	119.6182	0
06/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2735.2500	2351.8400	2.7353	2.3518	0
06/11/2024	2046 On 07-August-25			Bond Future	121.6295	122.0190	121.6295	122.0190	0
06/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	2939.5000	3329.0100	2.9395	3.3290	0
06/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2046 On 06-November-25			Bond Future	121.7520	122.1479	121.7520	122.1479	0
06/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3657.9600	3262.1500	3.6580	3.2622	0
06/11/2024	2050 On 07-November-24			Bond Future	117.7845	118.0988	117.7845	118.0988	4,151
06/11/2024	2050 On 06-February-25			Bond Future	117.8805	118.1999	117.8805	118.1999	15,831
06/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2280.4800	2599.8800	2.2805	2.5999	0
06/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2050 On 08-May-25			Bond Future	120.3265	120.6518	120.3265	120.6518	0
06/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	833.5400	508.2500	0.8335	0.5083	0
06/11/2024	2050 On 07-August-25			Bond Future	120.3561	120.6864	120.3561	120.6864	0
06/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	466.0500	796.3800	0.4661	0.7964	0
06/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2050 On 06-November-25			Bond Future	122.7240	123.0594	122.7240	123.0594	0
06/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1696.0000	1360.6400	1.6960	1.3606	0
06/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	AL37 On 07-November-24			Index Future	1036.8740	1040.0570	1036.8740	1,040.0570	0
06/11/2024	AL37 On 06-February-25			Index Future	1058.0770	1061.3200	1058.0770	1,061.3200	0
06/11/2024	AL37 On 08-May-25			Index Future	1079.7800	1083.0890	1079.7800	1,083.0890	0
06/11/2024	AL37 On 07-August-25			Index Future	1101.2320	1104.6010	1101.2320	1,104.6010	0
06/11/2024	AL37 On 06-November-25			Index Future	1122.6830	1126.1140	1122.6830	1,126.1140	0
06/11/2024	AL7T On 07-November-24			Index Future	1241.3070	1246.5900	1241.3070	1,246.5900	0
06/11/2024	AL7T On 06-February-25			Index Future	1266.6900	1272.0760	1266.6900	1,272.0760	0
06/11/2024	AL7T On 08-May-25			Index Future	1292.6730	1298.1670	1292.6730	1,298.1670	0
06/11/2024	AL7T On 07-August-25			Index Future	1318.3540	1323.9510	1318.3540	1,323.9510	0
06/11/2024	AL7T On 06-November-25			Index Future	1344.0350	1349.7360	1344.0350	1,349.7360	0
06/11/2024	ALBI On 07-November-24			Index Future	1068.9500	1073.6950	1068.9500	1,073.6950	14
06/11/2024	ALBI On 06-February-25			Index Future	1090.8090	1095.6470	1090.8090	1,095.6470	99
06/11/2024	ALBI On 08-May-25			Index Future	1113.1840	1118.1190	1113.1840	1,118.1190	0
06/11/2024	ALBI On 07-August-25			Index Future	1135.2990	1140.3270	1135.2990	1,140.3270	0
06/11/2024	ALBI On 06-November-25			Index Future	1157.4140	1162.5360	1157.4140	1,162.5360	0
06/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	ES33 On 07-November-24			Bond Future	11.2013	11.1299	80.7449	81.0850	0
06/11/2024	ES33 On 06-February-25			Bond Future	11.3237	11.2494	82.4161	82.7624	0
06/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8684.5300	9030.7700	8.6845	9.0308	0
06/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	ES33 On 08-May-25			Bond Future	11.4472	11.3697	80.3255	80.6784	0
06/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5553.5100	5906.3900	5.5535	5.9064	0
06/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	ES33 On 07-August-25			Bond Future	11.5888	11.5079	81.9376	82.2964	0
06/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8132.9700	8491.8400	8.1330	8.4918	0
06/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	ES33 On 06-November-25			Bond Future	11.7524	11.6679	79.7504	80.1153	0
06/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1100.2000	1465.0600	1.1002	1.4651	0
06/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	ES42 On 07-November-24			Bond Future	11.6811	11.6043	76.9327	77.3951	0
06/11/2024	ES42 On 06-February-25			Bond Future	11.7859	11.7065	78.5250	78.9962	0
06/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10131.5300	10602.6700	10.1315	10.6027	0
06/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	ES42 On 08-May-25			Bond Future	11.8958	11.8135	75.8869	76.3674	0
06/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7256.0400	7736.4900	7.2560	7.7365	0
06/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	ES42 On 07-August-25			Bond Future	12.0159	11.9306	77.4087	77.8978	0
06/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9136.5200	9625.5900	9.1365	9.6256	0
06/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	ES42 On 06-November-25			Bond Future	12.1492	12.0608	74.6639	75.1615	0
06/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1329.9900	1827.6000	1.3300	1.8276	0
06/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	GOVI On 07-November-24			GOVI	1052.5660	1057.1840	1052.5660	1,057.1840	4
06/11/2024	GOVI On 07-November-24	948.78	Call	GOVI	1037860.0000	1084040.0000	103.7860	108.4040	0
06/11/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	GOVI On 07-November-24	948.79	Call	GOVI	1037760.0000	1083940.0000	103.7760	108.3940	0
06/11/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	GOVI On 07-November-24	948.80	Call	GOVI	1037660.0000	1083840.0000	103.7660	108.3840	0
06/11/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	GOVI On 06-February-25			GOVI	1074.0890	1078.7980	1074.0890	1,078.7980	644
06/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1020890.0000	1067980.0000	102.0890	106.7980	0
06/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	GOVI On 08-May-25			GOVI	1096.1210	1100.9250	1096.1210	1,100.9250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	741210.0000	789250.0000	74.1210	78.9250	0
06/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	GOVI On 07-August-25			GOVI	1117.8970	1122.7910	1117.8970	1,122.7910	0
06/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1068970.0000	1117910.0000	106.8970	111.7910	0
06/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	GOVI On 06-November-25			GOVI	1139.6730	1144.6580	1139.6730	1,144.6580	0
06/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	276730.0000	326580.0000	27.6730	32.6580	0
06/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/11/2024	IGOV On 07-November-24			Index Future	362.7280	363.3120	362.7280	363.3120	1
06/11/2024	IGOV On 06-February-25			Index Future	370.2360	370.8310	370.2360	370.8310	888
06/11/2024	IGOV On 08-May-25			Index Future	377.9190	378.5250	377.9190	378.5250	8
06/11/2024	IGOV On 07-August-25			Index Future	385.5130	386.1300	385.5130	386.1300	0
06/11/2024	IGOV On 06-November-25			Index Future	393.1080	393.7360	393.1080	393.7360	0
06/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
06/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
06/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
06/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
06/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/11/2024	R033 On 07-November-24			Bond Future	10.3010	10.2286	99.4961	99.8924	0
06/11/2024	R033 On 07-November-24	10.33	Call	Bond Future	266.9900	619.5700	0.2670	0.6196	0
06/11/2024	R033 On 07-November-24	10.33	Put	Bond Future	108.3800	64.6600	0.1084	0.0647	0
06/11/2024	R033 On 06-February-25			Bond Future	10.3937	10.3182	101.5306	101.9339	0
06/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	1477.3000	1685.7100	1.4773	1.6857	0
06/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1817.2300	1622.3800	1.8172	1.6224	0
06/11/2024	R033 On 08-May-25			Bond Future	10.4908	10.4118	98.5633	98.9741	0
06/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	1877.3000	2075.4600	1.8773	2.0755	0
06/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2715.9400	2503.2400	2.7159	2.5032	0
06/11/2024	R033 On 07-August-25			Bond Future	10.6060	10.5233	100.5182	100.9359	0
06/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2151.3600	2342.7400	2.1514	2.3427	0
06/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	3555.7700	3329.4600	3.5558	3.3295	0
06/11/2024	R033 On 06-November-25			Bond Future	10.7395	10.6529	97.4254	97.8499	0
06/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2557.4600	2746.7800	2.5575	2.7468	0
06/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	4587.4900	4352.2900	4.5875	4.3523	0
06/11/2024	R035 On 07-November-24			Bond Future	10.6260	10.5638	90.9574	91.3133	79,216
06/11/2024	R035 On 07-November-24	11.10	Call	Bond Future	2652.1100	3008.1100	2.6521	3.0081	0
06/11/2024	R035 On 07-November-24	11.10	Put	Bond Future	0.0000	0.0900	0.0000	0.0001	11,000
06/11/2024	R035 On 07-November-24	12.17	Call	Bond Future	8253.8500	8609.7600	8.2539	8.6098	0
06/11/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R035 On 07-November-24	12.18	Call	Bond Future	8303.8100	8659.7200	8.3038	8.6597	0
06/11/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R035 On 07-November-24	12.19	Call	Bond Future	8353.7300	8709.6400	8.3537	8.7096	0
06/11/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R035 On 07-November-24	12.20	Call	Bond Future	8403.6000	8759.5100	8.4036	8.7595	1,000
06/11/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R035 On 07-November-24	13.23	Call	Bond Future	13319.7900	13675.7000	13.3198	13.6757	0
06/11/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
06/11/2024	R035 On 06-February-25			Bond Future	10.7219	10.6573	92.8173	93.1795	91,765

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	427.5500	509.8000	0.4276	0.5098	15,000
06/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3999.8200	3719.9400	3.9998	3.7199	0
06/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	653.3400	763.7600	0.6533	0.7638	100
06/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	3288.2100	3036.5000	3.2882	3.0365	0
06/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	795.5800	921.2700	0.7956	0.9213	1,000
06/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2966.5600	2730.1200	2.9666	2.7301	0
06/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	1520.9400	1707.2100	1.5209	1.7072	0
06/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1924.0900	1748.2300	1.9241	1.7482	1,100
06/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	3831.3300	4118.6600	3.8313	4.1187	0
06/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	676.2400	601.4400	0.6762	0.6014	1,100
06/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	8883.9700	9234.9500	8.8840	9.2350	0
06/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	87.7500	76.6000	0.0878	0.0766	0
06/11/2024	R035 On 08-May-25			Bond Future	10.8150	10.7479	90.2091	90.5781	0
06/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	1510.5500	1660.5300	1.5106	1.6605	150
06/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	3598.7400	3379.6800	3.5987	3.3797	0
06/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	2902.9400	3120.7000	2.9029	3.1207	0
06/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	2167.2600	2015.9800	2.1673	2.0160	150
06/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	4703.6800	4975.8800	4.7037	4.9759	400
06/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	1261.9600	1165.1200	1.2620	1.1651	0
06/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	5647.4600	5939.4200	5.6475	5.9394	0
06/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	971.4900	894.4100	0.9715	0.8944	150
06/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	5971.4100	6269.1700	5.9714	6.2692	0
06/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	889.4500	818.1700	0.8895	0.8182	0
06/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	9880.0500	10221.5700	9.8801	10.2216	0
06/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	316.9500	289.4300	0.3170	0.2894	400
06/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	12646.4300	13004.2700	12.6464	13.0043	0
06/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	115.1300	103.9300	0.1151	0.1039	400
06/11/2024	R035 On 07-August-25			Bond Future	10.9247	10.8549	91.9990	92.3742	0
06/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	9362.1400	9686.9500	9.3621	9.6870	0
06/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	734.8900	684.5400	0.7349	0.6845	0
06/11/2024	R035 On 06-November-25			Bond Future	11.0525	10.9799	89.2788	89.6600	0
06/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4301.3400	4520.4100	4.3013	4.5204	0
06/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	3533.5100	3371.3600	3.5335	3.3714	0
06/11/2024	R038 On 07-November-24			Bond Future	11.2211	11.1493	98.8891	99.3737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	R038 On 07-November-24	11.24	Call	Bond Future	287.0100	706.0300	0.2870	0.7060	0
06/11/2024	R038 On 07-November-24	11.24	Put	Bond Future	160.1400	94.6000	0.1601	0.0946	0
06/11/2024	R038 On 06-February-25			Bond Future	11.3287	11.2543	100.9113	101.4046	0
06/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	1816.7100	2067.1200	1.8167	2.0671	0
06/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	2404.9900	2162.0800	2.4050	2.1621	0
06/11/2024	R038 On 08-May-25			Bond Future	11.4401	11.3627	97.4893	97.9921	0
06/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	2398.3000	2637.5400	2.3983	2.6375	0
06/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	3706.5000	3442.9300	3.7065	3.4429	0
06/11/2024	R038 On 07-August-25			Bond Future	11.5656	11.4853	99.4227	99.9341	0
06/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	2762.7400	2994.4900	2.7627	2.9945	0
06/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	4860.7200	4580.9900	4.8607	4.5810	0
06/11/2024	R038 On 06-November-25			Bond Future	11.7055	11.6220	95.8666	96.3867	0
06/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3460.2500	3693.2700	3.4603	3.6933	0
06/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	6413.0700	6126.0100	6.4131	6.1260	0
06/11/2024	R053 On 07-November-24			Bond Future	11.3960	11.3088	103.2676	104.0178	3,548
06/11/2024	R053 On 07-November-24	12.79	Call	Bond Future	10765.3700	11515.5400	10.7654	11.5155	0
06/11/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R053 On 07-November-24	12.80	Call	Bond Future	10835.0200	11585.1900	10.8350	11.5852	0
06/11/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R053 On 07-November-24	12.81	Call	Bond Future	10904.5800	11654.7500	10.9046	11.6548	0
06/11/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R053 On 06-February-25			Bond Future	11.4892	11.3989	105.3793	106.1436	116
06/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	11282.2400	12000.1100	11.2822	12.0001	0
06/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	283.2800	236.8000	0.2833	0.2368	0
06/11/2024	R053 On 08-May-25			Bond Future	11.5844	11.4910	101.6715	102.4510	0
06/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	9424.0500	10060.0900	9.4241	10.0601	0
06/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	1319.7900	1176.3400	1.3198	1.1763	0
06/11/2024	R053 On 07-August-25			Bond Future	11.6905	11.5938	103.6877	104.4811	0
06/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	12378.0600	13035.6400	12.3781	13.0356	0
06/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1524.4400	1388.5800	1.5244	1.3886	0
06/11/2024	R053 On 06-November-25			Bond Future	11.8072	11.7069	99.8359	100.6434	0
06/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	5908.8800	6346.1600	5.9089	6.3462	0
06/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	6287.2900	5917.0100	6.2873	5.9170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	R186 On 07-November-24			Bond Future	8.4551	8.4002	107.9844	108.0912	44,053
06/11/2024	R186 On 07-November-24	9.13	Call	Bond Future	1300.4300	1407.2000	1.3004	1.4072	0
06/11/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R186 On 07-November-24	9.14	Call	Bond Future	1319.5400	1426.3100	1.3195	1.4263	0
06/11/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R186 On 07-November-24	9.15	Call	Bond Future	1338.6400	1445.4100	1.3386	1.4454	0
06/11/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R186 On 06-February-25			Bond Future	8.4808	8.4184	104.8812	104.9889	155,217
06/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1103.4900	1190.4500	1.1035	1.1905	0
06/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	161.4000	140.6500	0.1614	0.1407	0
06/11/2024	R186 On 08-May-25			Bond Future	8.5138	8.4412	107.0321	107.1414	0
06/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	562.5100	618.7600	0.5625	0.6188	0
06/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	628.4400	575.3900	0.6284	0.5754	0
06/11/2024	R186 On 07-August-25			Bond Future	8.6086	8.5227	103.8455	103.9555	0
06/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1156.3700	1232.9200	1.1564	1.2329	1,983
06/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	378.1300	344.6700	0.3781	0.3447	0
06/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1613.1800	1699.7600	1.6132	1.6998	0
06/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	254.8700	231.4400	0.2549	0.2314	0
06/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2199.1800	2295.8900	2.1992	2.2959	0
06/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	128.5200	115.2200	0.1285	0.1152	1,983
06/11/2024	R186 On 06-November-25			Bond Future	8.7819	8.6766	105.8622	105.9729	0
06/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	281.4800	318.5300	0.2815	0.3185	0
06/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	970.1600	896.5000	0.9702	0.8965	0
06/11/2024	R202 On 07-November-24			Bond Future	266.4238	266.4731	266.4238	266.4731	1,278
06/11/2024	R202 On 06-February-25			Bond Future	266.7494	266.7964	266.7494	266.7964	1,928
06/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	6.4300	0.0000	0.0064	0
06/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	40.6300	0.0000	0.0406	0.0000	0
06/11/2024	R202 On 08-May-25			Bond Future	272.2845	272.3310	272.2845	272.3310	269
06/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	20.9800	0.0000	0.0210	0
06/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	25.5400	0.0000	0.0255	0.0000	0
06/11/2024	R202 On 07-August-25			Bond Future	272.4754	272.5194	272.4754	272.5194	0
06/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	875.4100	919.3700	0.8754	0.9194	0
06/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R202 On 06-November-25			Bond Future	277.8376	277.8788	277.8376	277.8788	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	2197.6300	2238.8200	2.1976	2.2388	0
06/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R209 On 07-November-24			Bond Future	10.7909	10.7185	71.3653	71.7373	15,025
06/11/2024	R209 On 07-November-24	10.55	Call	Bond Future	3.1700	59.7900	0.0032	0.0598	0
06/11/2024	R209 On 07-November-24	10.55	Put	Bond Future	1251.1400	935.7700	1.2511	0.9358	0
06/11/2024	R209 On 07-November-24	11.00	Call	Bond Future	1066.6700	1443.9900	1.0667	1.4440	0
06/11/2024	R209 On 07-November-24	11.00	Put	Bond Future	6.9100	12.2400	0.0069	0.0122	0
06/11/2024	R209 On 07-November-24	12.21	Call	Bond Future	6788.6500	7160.6400	6.7887	7.1606	0
06/11/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R209 On 07-November-24	12.22	Call	Bond Future	6833.2800	7205.2700	6.8333	7.2053	0
06/11/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R209 On 07-November-24	12.23	Call	Bond Future	6877.8600	7249.8500	6.8779	7.2499	0
06/11/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R209 On 06-February-25			Bond Future	10.8780	10.8031	72.8246	73.2034	12,409
06/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	7424.7600	7787.8800	7.4248	7.7879	0
06/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	108.1100	92.4600	0.1081	0.0925	0
06/11/2024	R209 On 08-May-25			Bond Future	10.9677	10.8901	71.1628	71.5490	6,367
06/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	5256.1200	5563.5200	5.2561	5.5635	0
06/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	873.0800	794.3300	0.8731	0.7943	0
06/11/2024	R209 On 07-August-25			Bond Future	11.0703	10.9900	72.5746	72.9674	0
06/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	8012.1800	8348.3600	8.0122	8.3484	0
06/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	715.8600	659.1900	0.7159	0.6592	0
06/11/2024	R209 On 06-November-25			Bond Future	11.1856	11.1024	70.8315	71.2311	0
06/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	3803.6300	4029.0600	3.8036	4.0291	0
06/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	3401.3300	3227.2100	3.4013	3.2272	0
06/11/2024	R210 On 07-November-24			Bond Future	239.9835	239.9600	239.9835	239.9600	872
06/11/2024	R210 On 06-February-25			Bond Future	244.9507	244.9238	244.9507	244.9238	991
06/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5340.6600	5313.7800	5.3407	5.3138	0
06/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R210 On 08-May-25			Bond Future	246.6527	246.6239	246.6527	246.6239	300
06/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1377.3200	1406.1000	1.3773	1.4061	0
06/11/2024	R210 On 07-August-25			Bond Future	251.6073	251.5746	251.6073	251.5746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3167.2800	3134.6200	3.1673	3.1346	0
06/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R210 On 06-November-25			Bond Future	253.1174	253.0811	253.1174	253.0811	0
06/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	977.4300	941.1200	0.9774	0.9411	0
06/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R213 On 07-November-24			Bond Future	9.7558	9.6831	88.6474	88.9572	72,954
06/11/2024	R213 On 07-November-24	11.21	Call	Bond Future	5920.1600	6229.9900	5.9202	6.2300	0
06/11/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R213 On 07-November-24	11.22	Call	Bond Future	5959.1200	6268.9500	5.9591	6.2690	0
06/11/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R213 On 07-November-24	11.23	Call	Bond Future	5998.0500	6307.8800	5.9981	6.3079	0
06/11/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R213 On 06-February-25			Bond Future	9.8371	9.7608	90.4601	90.7752	71,336
06/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6037.1300	6340.4200	6.0371	6.3404	0
06/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	73.6400	61.8100	0.0736	0.0618	0
06/11/2024	R213 On 08-May-25			Bond Future	9.9161	9.8358	88.7568	89.0778	0
06/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3258.8400	3493.2900	3.2588	3.4933	0
06/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	891.8200	805.2400	0.8918	0.8052	0
06/11/2024	R213 On 07-August-25			Bond Future	10.0168	9.9322	90.5183	90.8445	0
06/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	6542.7400	6824.9600	6.5427	6.8250	0
06/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	491.5100	447.5000	0.4915	0.4475	0
06/11/2024	R213 On 06-November-25			Bond Future	10.1435	10.0542	88.7226	89.0540	0
06/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2296.0600	2465.8800	2.2961	2.4659	0
06/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2643.1000	2481.5100	2.6431	2.4815	0
06/11/2024	R214 On 07-November-24			Bond Future	11.1709	11.0936	66.5867	67.0079	6,982
06/11/2024	R214 On 07-November-24	12.60	Call	Bond Future	7104.5800	7525.7600	7.1046	7.5258	0
06/11/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R214 On 07-November-24	12.61	Call	Bond Future	7150.0500	7571.2300	7.1501	7.5712	0
06/11/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R214 On 07-November-24	12.62	Call	Bond Future	7195.4800	7616.6600	7.1955	7.6167	0
06/11/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R214 On 06-February-25			Bond Future	11.2607	11.1809	67.9483	68.3773	18,372
06/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	3304.0800	3631.5100	3.3041	3.6315	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	763.3400	661.7200	0.7633	0.6617	0
06/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	5308.4800	5690.2700	5.3085	5.6903	554
06/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	323.1900	275.9300	0.3232	0.2759	0
06/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	7249.1800	7656.3700	7.2492	7.6564	0
06/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	141.5100	119.6500	0.1415	0.1197	0
06/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	11039.4600	11464.9900	11.0395	11.4650	0
06/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	20.4700	16.9500	0.0205	0.0170	554
06/11/2024	R214 On 08-May-25			Bond Future	11.3474	11.2650	66.0374	66.4749	3,232
06/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6016.0700	6375.5600	6.0161	6.3756	0
06/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	792.9700	715.0300	0.7930	0.7150	0
06/11/2024	R214 On 07-August-25			Bond Future	11.4460	11.3610	67.3478	67.7930	0
06/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	8128.2100	8503.0500	8.1282	8.5031	0
06/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	867.4800	797.1100	0.8675	0.7971	0
06/11/2024	R214 On 06-November-25			Bond Future	11.5572	11.4694	65.3549	65.8079	0
06/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4051.7900	4308.9500	4.0518	4.3090	0
06/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	3629.2700	3433.4200	3.6293	3.4334	0
06/11/2024	R248 On 07-November-24			Bond Future	11.3710	11.2888	80.4380	80.9870	215,318
06/11/2024	R248 On 07-November-24	12.78	Call	Bond Future	8480.6400	9029.5600	8.4806	9.0296	0
06/11/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R248 On 07-November-24	12.79	Call	Bond Future	8535.0700	9083.9900	8.5351	9.0840	0
06/11/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R248 On 07-November-24	12.80	Call	Bond Future	8589.4200	9138.3400	8.5894	9.1383	0
06/11/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2024	R248 On 06-February-25			Bond Future	11.4655	11.3806	82.0829	82.6422	274,183
06/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	81.9100	113.1200	0.0819	0.1131	660
06/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	8391.8400	7863.7800	8.3918	7.8638	0
06/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	823.8200	999.1400	0.8238	0.9991	660
06/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	3974.2100	3590.2600	3.9742	3.5903	0
06/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3003.5200	3373.1400	3.0035	3.3731	0
06/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	1494.9600	1305.3100	1.4950	1.3053	660
06/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	7760.1600	8274.3900	7.7602	8.2744	0
06/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	293.6500	248.6100	0.2937	0.2486	0
06/11/2024	R248 On 08-May-25			Bond Future	11.5568	11.4689	79.3180	79.8882	15,902
06/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	7271.0900	7736.7800	7.2711	7.7368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	1009.6200	905.1200	1.0096	0.9051	0
06/11/2024	R248 On 07-August-25			Bond Future	11.6601	11.5693	80.8916	81.4721	0
06/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	9945.5700	10433.1600	9.9456	10.4332	0
06/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	1087.9600	995.0600	1.0880	0.9951	0
06/11/2024	R248 On 06-November-25			Bond Future	11.7757	11.6817	78.0186	78.6093	0
06/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	4597.0600	4918.0900	4.5971	4.9181	0
06/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	4820.7200	4551.0200	4.8207	4.5510	0
06/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0