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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
07/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	2025 On 07-November-24			Bond Future	184.6549	184.6986	184.6549	184.6986	0
07/11/2024	2029 On 07-November-24			Bond Future	132.0887	131.9893	132.0887	131.9893	0
07/11/2024	2029 On 06-February-25			Bond Future	134.7124	134.7212	134.7124	134.7212	8,604
07/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2312.4000	2321.1700	2.3124	2.3212	0
07/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2029 On 08-May-25			Bond Future	136.0887	136.0974	136.0887	136.0974	728
07/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1761.2800	1752.5800	1.7613	1.7526	0
07/11/2024	2029 On 07-August-25			Bond Future	138.8233	138.8315	138.8233	138.8315	0
07/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1413.3000	1421.5400	1.4133	1.4215	0
07/11/2024	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
07/11/2024	2029 On 06-November-25			Bond Future	140.1118	140.1197	140.1118	140.1197	0
07/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	321.7900	329.6500	0.3218	0.3297	0
07/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2030 On 07-November-24			Bond Future	9.2600	9.3706	97.1167	96.6824	0
07/11/2024	2030 On 07-November-24	10.21	Call	Bond Future	3651.2300	3216.9400	3.6512	3.2169	0
07/11/2024	2030 On 07-November-24	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2030 On 07-November-24	10.71	Call	Bond Future	5503.1700	5068.8800	5.5032	5.0689	0
07/11/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2030 On 07-November-24	10.74	Call	Bond Future	5612.8000	5178.5100	5.6128	5.1785	0
07/11/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2030 On 07-November-24	10.75	Call	Bond Future	5649.3100	5215.0200	5.6493	5.2150	0
07/11/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2030 On 07-November-24	10.76	Call	Bond Future	5685.7900	5251.5000	5.6858	5.2515	0
07/11/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2030 On 07-November-24	11.91	Call	Bond Future	9761.2000	9326.9100	9.7612	9.3269	0
07/11/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2030 On 06-February-25			Bond Future	9.2372	9.4345	95.3950	94.6495	152,423
07/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	372.1000	215.8600	0.3721	0.2159	800
07/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2517.0300	3106.2600	2.5170	3.1063	0
07/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1009.7600	698.3000	1.0098	0.6983	800
07/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1227.2900	1661.3000	1.2273	1.6613	0
07/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2185.7500	1692.3300	2.1858	1.6923	0
07/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	485.5300	737.5800	0.4855	0.7376	800
07/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5346.3500	4651.3200	5.3464	4.6513	0
07/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	57.4200	107.8600	0.0574	0.1079	0
07/11/2024	2030 On 08-May-25			Bond Future	9.3014	9.5116	97.3513	96.5904	0
07/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	650.9000	438.2900	0.6509	0.4383	800
07/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2945.3400	3493.6500	2.9453	3.4937	0
07/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	967.4600	713.6500	0.9675	0.7137	1,320
07/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2256.7100	2763.8200	2.2567	2.7638	0
07/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1322.3400	970.6500	1.3223	0.9707	800
07/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1765.3600	2174.5900	1.7654	2.1746	0
07/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1839.7000	1445.1000	1.8397	1.4451	680
07/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1300.9200	1667.2400	1.3009	1.6672	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2987.3900	2437.0000	2.9874	2.4370	0
07/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	733.6400	944.1700	0.7336	0.9442	0
07/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3147.0300	2584.0400	3.1470	2.5840	0
07/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	681.6100	879.5400	0.6816	0.8795	800
07/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4043.6700	3421.9400	4.0437	3.4219	1,640
07/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	459.3300	598.5200	0.4593	0.5985	0
07/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5176.7000	4504.9800	5.1767	4.5050	2,280
07/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	285.1800	374.3800	0.2852	0.3744	0
07/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8827.2700	8084.4300	8.8273	8.0844	0
07/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	53.2000	71.2800	0.0532	0.0713	1,640
07/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10140.2900	9387.6900	10.1403	9.3877	0
07/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	23.0700	31.3900	0.0231	0.0314	2,280
07/11/2024	2030 On 07-August-25			Bond Future	9.3910	9.6159	95.2734	94.4969	0
07/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4377.6800	3780.8100	4.3777	3.7808	1,054
07/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	688.5600	868.1900	0.6886	0.8682	0
07/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6131.2800	5461.4700	6.1313	5.4615	0
07/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	388.4500	495.1400	0.3885	0.4951	0
07/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9036.7200	8297.8900	9.0367	8.2979	0
07/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	119.0600	156.7300	0.1191	0.1567	1,054
07/11/2024	2030 On 06-November-25			Bond Future	9.4926	9.7334	97.1236	96.3316	0
07/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2110.3200	1742.7700	2.1103	1.7428	0
07/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1953.8000	2378.3100	1.9538	2.3783	0
07/11/2024	2032 On 07-November-24			Bond Future	9.8900	10.0108	92.5059	91.9195	0
07/11/2024	2032 On 07-November-24	9.75	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	9.75	Put	Bond Future	685.3500	1271.7200	0.6854	1.2717	0
07/11/2024	2032 On 07-November-24	9.86	Call	Bond Future	0.0000	2.7500	0.0000	0.0028	0
07/11/2024	2032 On 07-November-24	9.86	Put	Bond Future	146.3100	735.4200	0.1463	0.7354	0
07/11/2024	2032 On 07-November-24	9.90	Call	Bond Future	48.7100	11.3600	0.0487	0.0114	0
07/11/2024	2032 On 07-November-24	9.90	Put	Bond Future	0.0000	549.0100	0.0000	0.5490	0
07/11/2024	2032 On 07-November-24	10.60	Call	Bond Future	3377.4800	2791.1200	3.3775	2.7911	0
07/11/2024	2032 On 07-November-24	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	11.11	Call	Bond Future	5705.6400	5119.2800	5.7056	5.1193	0
07/11/2024	2032 On 07-November-24	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	11.47	Call	Bond Future	7301.6900	6715.3300	7.3017	6.7153	0

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07/11/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	11.48	Call	Bond Future	7345.4800	6759.1200	7.3455	6.7591	0
07/11/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	11.49	Call	Bond Future	7389.2300	6802.8700	7.3892	6.8029	0
07/11/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	11.61	Call	Bond Future	7912.0500	7325.6900	7.9121	7.3257	0
07/11/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	11.64	Call	Bond Future	8042.1000	7455.7400	8.0421	7.4557	0
07/11/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	12.95	Call	Bond Future	13474.8100	12888.4500	13.4748	12.8885	0
07/11/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 07-November-24	13.36	Call	Bond Future	15080.4300	14494.0700	15.0804	14.4941	0
07/11/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2032 On 06-February-25			Bond Future	9.8782	10.0942	94.8216	93.7991	111,202
07/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	562.9000	326.3400	0.5629	0.3263	800
07/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2781.6000	3567.5600	2.7816	3.5676	0
07/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1537.8700	1043.5200	1.5379	1.0435	800
07/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1338.8800	1867.0500	1.3389	1.8671	0
07/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3799.7000	2990.7500	3.7997	2.9908	0
07/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	392.4000	605.9700	0.3924	0.6060	800
07/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8315.2800	7322.1200	8.3153	7.3221	0
07/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	41.4500	70.8100	0.0415	0.0708	0
07/11/2024	2032 On 08-May-25			Bond Future	9.9547	10.1815	92.6015	91.5578	37,405
07/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	939.4800	654.8000	0.9395	0.6548	800
07/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3461.5400	4220.5600	3.4615	4.2206	0
07/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1887.6000	1440.5500	1.8876	1.4406	800
07/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2048.7100	2645.3600	2.0487	2.6454	0
07/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4927.8500	4162.9700	4.9279	4.1630	0
07/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	631.1300	909.9500	0.6311	0.9100	0
07/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5144.2200	4363.9200	5.1442	4.3639	0
07/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	586.2500	849.6500	0.5863	0.8497	800
07/11/2024	2032 On 07-August-25			Bond Future	10.0492	10.2877	94.4390	93.3741	0
07/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8726.2300	7789.4200	8.7262	7.7894	0
07/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	418.5700	546.6300	0.4186	0.5466	0

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07/11/2024	2032 On 06-November-25			Bond Future	10.1617	10.4130	92.1121	91.0261	0
07/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3561.7800	3057.5700	3.5618	3.0576	0
07/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2445.5900	3027.4200	2.4456	3.0274	0
07/11/2024	2033 On 07-November-24			Bond Future	125.2155	125.3159	125.2155	125.3159	0
07/11/2024	2033 On 06-February-25			Bond Future	128.0920	127.9097	128.0920	127.9097	6,452
07/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3152.0300	2969.6600	3.1520	2.9697	0
07/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2033 On 08-May-25			Bond Future	129.2316	129.0452	129.2316	129.0452	5,288
07/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1388.3900	1574.8100	1.3884	1.5748	0
07/11/2024	2033 On 07-August-25			Bond Future	131.8285	131.6377	131.8285	131.6377	0
07/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3178.4900	2987.7000	3.1785	2.9877	0
07/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2033 On 06-November-25			Bond Future	132.8778	132.6827	132.8778	132.6827	0
07/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	262.2200	457.3000	0.2622	0.4573	0
07/11/2024	2037 On 07-November-24			Bond Future	10.9000	11.0210	86.3768	85.6674	0
07/11/2024	2037 On 07-November-24	12.57	Call	Bond Future	9083.4900	8374.1400	9.0835	8.3741	0
07/11/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2037 On 07-November-24	12.58	Call	Bond Future	9133.5400	8424.1900	9.1335	8.4242	0
07/11/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2037 On 07-November-24	12.59	Call	Bond Future	9183.5500	8474.2000	9.1836	8.4742	0
07/11/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2037 On 06-February-25			Bond Future	10.8771	11.1171	84.5486	83.1587	169,800
07/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10149.7400	8809.6700	10.1497	8.8097	0
07/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	61.8600	111.6700	0.0619	0.1117	0
07/11/2024	2037 On 08-May-25			Bond Future	10.9718	11.2210	86.2824	84.8638	3,975
07/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7543.4800	6426.4900	7.5435	6.4265	0
07/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	612.8900	914.4700	0.6129	0.9145	0
07/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8874.3800	7684.5400	8.8744	7.6845	15,000
07/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	435.3000	664.0300	0.4353	0.6640	0
07/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12213.0700	10877.4600	12.2131	10.8775	7,500
07/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	183.3300	266.2900	0.1833	0.2663	0

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07/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12429.7300	11088.8200	12.4297	11.0888	7,500
07/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	169.4300	247.0900	0.1694	0.2471	0
07/11/2024	2037 On 07-August-25			Bond Future	11.0822	11.3416	83.7337	82.2866	15
07/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1372.3500	982.4500	1.3724	0.9825	2,541
07/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5714.6600	6771.9200	5.7147	6.7719	0
07/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1788.3200	1313.1700	1.7883	1.3132	2,341
07/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4870.7900	5842.8000	4.8708	5.8428	0
07/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1987.3300	1474.3100	1.9873	1.4743	200
07/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4537.5300	5471.6700	4.5375	5.4717	0
07/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3133.5800	2434.8500	3.1336	2.4349	0
07/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3202.4600	3950.8900	3.2025	3.9509	2,541
07/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4266.1000	3427.2900	4.2661	3.4273	0
07/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2388.4100	2996.7600	2.3884	2.9968	2,541
07/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5727.0900	4746.2000	5.7271	4.7462	0
07/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1701.7400	2168.0100	1.7017	2.1680	2,541
07/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7100.8000	6019.1600	7.1008	6.0192	0
07/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1261.0300	1626.5500	1.2610	1.6266	2,541
07/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10577.5500	9323.8100	10.5776	9.3238	0
07/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	616.3700	809.7900	0.6164	0.8098	0
07/11/2024	2037 On 06-November-25			Bond Future	11.1968	11.4666	85.3588	83.8830	0
07/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5292.2300	4614.6300	5.2922	4.6146	0
07/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2940.1700	3738.2900	2.9402	3.7383	0
07/11/2024	2038 On 07-November-24			Bond Future	136.2816	136.2900	136.2816	136.2900	0
07/11/2024	2038 On 06-February-25			Bond Future	136.9270	137.0098	136.9270	137.0098	2,650
07/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1697.0000	1779.8300	1.6970	1.7798	0
07/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2038 On 08-May-25			Bond Future	139.7685	139.8527	139.7685	139.8527	480
07/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	88.4600	172.7300	0.0885	0.1727	0
07/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2038 On 07-August-25			Bond Future	140.4346	140.5199	140.4346	140.5199	0
07/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	874.5900	959.9200	0.8746	0.9599	0
07/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2038 On 06-November-25			Bond Future	143.1984	143.2849	143.1984	143.2849	0
07/11/2024	2038 On 06-November-25	143.88	Call	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
07/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	681.5600	595.1100	0.6816	0.5951	0
07/11/2024	2040 On 07-November-24			Bond Future	11.1950	11.3310	86.6433	85.7857	0
07/11/2024	2040 On 07-November-24	12.10	Call	Bond Future	5465.0800	4607.4500	5.4651	4.6075	0
07/11/2024	2040 On 07-November-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2040 On 07-November-24	12.60	Call	Bond Future	8254.7000	7397.0700	8.2547	7.3971	0
07/11/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2040 On 07-November-24	12.84	Call	Bond Future	9539.7200	8682.0900	9.5397	8.6821	0
07/11/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2040 On 07-November-24	12.85	Call	Bond Future	9592.5300	8734.9000	9.5925	8.7349	0
07/11/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2040 On 07-November-24	12.86	Call	Bond Future	9645.2800	8787.6500	9.6453	8.7877	0
07/11/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2040 On 07-November-24	13.15	Call	Bond Future	11150.0300	10292.4000	11.1500	10.2924	0
07/11/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2040 On 06-February-25			Bond Future	11.1652	11.4307	84.6876	83.0287	68,870
07/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1382.5000	848.0000	1.3825	0.8480	780
07/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2439.7100	3564.1100	2.4397	3.5641	0
07/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4062.3500	2966.5200	4.0624	2.9665	0
07/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	770.8800	1333.9500	0.7709	1.3340	780
07/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6506.8000	5135.7700	6.5068	5.1358	0
07/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	311.0900	598.9600	0.3111	0.5990	780
07/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10337.9000	8768.9200	10.3379	8.7689	0
07/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	75.6800	165.6000	0.0757	0.1656	0
07/11/2024	2040 On 08-May-25			Bond Future	11.2621	11.5375	86.4242	84.7312	3,900
07/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8547.5900	7131.9400	8.5476	7.1319	0
07/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	622.9100	900.3200	0.6229	0.9003	0
07/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9110.5000	7664.5100	9.1105	7.6645	15,000
07/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	545.5400	792.6100	0.5455	0.7926	0
07/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12301.5400	10735.0900	12.3015	10.7351	7,500
07/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	260.7100	387.3200	0.2607	0.3873	0
07/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12626.5500	11051.5900	12.6266	11.0516	7,500
07/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	242.0800	360.1800	0.2421	0.3602	0
07/11/2024	2040 On 07-August-25			Bond Future	11.3737	11.6599	83.6276	81.9005	16
07/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11261.7000	9826.2800	11.2617	9.8263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	656.3000	948.0100	0.6563	0.9480	0
07/11/2024	2040 On 06-November-25			Bond Future	11.4887	11.7858	85.2502	83.4891	0
07/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5236.2000	4611.9600	5.2362	4.6120	0
07/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3159.5500	4296.4300	3.1596	4.2964	0
07/11/2024	2044 On 07-November-24			Bond Future	11.3000	11.4410	82.6061	81.6949	0
07/11/2024	2044 On 07-November-24	12.00	Call	Bond Future	4363.4500	3452.2000	4.3635	3.4522	0
07/11/2024	2044 On 07-November-24	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2044 On 07-November-24	12.25	Call	Bond Future	5828.4500	4917.2000	5.8285	4.9172	0
07/11/2024	2044 On 07-November-24	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2044 On 07-November-24	12.50	Call	Bond Future	7247.3300	6336.0800	7.2473	6.3361	0
07/11/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2044 On 07-November-24	12.90	Call	Bond Future	9425.9600	8514.7100	9.4260	8.5147	0
07/11/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2044 On 07-November-24	12.91	Call	Bond Future	9479.0300	8567.7800	9.4790	8.5678	0
07/11/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2044 On 07-November-24	12.92	Call	Bond Future	9532.0300	8620.7800	9.5320	8.6208	0
07/11/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2044 On 06-February-25			Bond Future	11.2563	11.5369	80.7825	78.9796	72,126
07/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5199.9700	3812.1000	5.2000	3.8121	449
07/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	561.8400	976.8800	0.5618	0.9769	0
07/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7744.6800	6139.6400	7.7447	6.1396	449
07/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	228.1500	426.0200	0.2282	0.4260	0
07/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10411.0000	8694.1600	10.4110	8.6942	0
07/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	87.5900	173.6600	0.0876	0.1737	0
07/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13989.4900	12209.2200	13.9895	12.2092	0
07/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	19.2900	41.9300	0.0193	0.0419	449
07/11/2024	2044 On 08-May-25		Call	Bond Future	19.7900	8.0600	0.0198	0.0081	0
07/11/2024	2044 On 08-May-25			Bond Future	11.3485	11.6392	82.4391	80.5990	8,697
07/11/2024	2044 On 08-May-25		Put	Bond Future	17580.7100	19409.1000	17.5807	19.4091	0
07/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1544.1200	1028.5700	1.5441	1.0286	2,490
07/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4385.9800	5710.5500	4.3860	5.7106	0
07/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3914.0100	2943.1300	3.9140	2.9431	0
07/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2006.5300	2875.7700	2.0065	2.8758	2,490
07/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7211.4600	5850.3800	7.2115	5.8504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	866.4000	1345.4400	0.8664	1.3454	2,490
07/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8721.0400	7241.6100	8.7210	7.2416	0
07/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	606.7800	967.4700	0.6068	0.9675	0
07/11/2024	2044 On 07-August-25			Bond Future	11.4540	11.7556	79.6887	77.8117	0
07/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11365.2100	9818.7500	11.3652	9.8188	0
07/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	714.5100	1045.0900	0.7145	1.0451	0
07/11/2024	2044 On 06-November-25			Bond Future	11.5621	11.8747	81.2347	79.3207	0
07/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5225.7000	4620.0300	5.2257	4.6200	0
07/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3279.7500	4588.0500	3.2798	4.5881	0
07/11/2024	2046 On 07-November-24			Bond Future	116.5758	116.5827	116.5758	116.5827	0
07/11/2024	2046 On 06-February-25			Bond Future	118.9004	118.9957	118.9004	118.9957	17,906
07/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	4890.3500	4985.6500	4.8904	4.9857	0
07/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2046 On 08-May-25			Bond Future	119.1375	119.2348	119.1375	119.2348	0
07/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2832.5300	2735.2500	2.8325	2.7353	0
07/11/2024	2046 On 07-August-25			Bond Future	121.5309	121.6295	121.5309	121.6295	0
07/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	2840.8500	2939.5000	2.8409	2.9395	0
07/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2046 On 06-November-25			Bond Future	121.6520	121.7520	121.6520	121.7520	0
07/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3758.0500	3657.9600	3.7581	3.6580	0
07/11/2024	2050 On 07-November-24			Bond Future	117.8747	117.7845	117.8747	117.7845	0
07/11/2024	2050 On 06-February-25			Bond Future	117.9730	117.8805	117.9730	117.8805	15,831
07/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2372.9900	2280.4800	2.3730	2.2805	0
07/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2050 On 08-May-25			Bond Future	120.4212	120.3265	120.4212	120.3265	0
07/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	738.7900	833.5400	0.7388	0.8335	0
07/11/2024	2050 On 07-August-25			Bond Future	120.4531	120.3561	120.4531	120.3561	0
07/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	563.1400	466.0500	0.5631	0.4661	0
07/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2050 On 06-November-25			Bond Future	122.8236	122.7240	122.8236	122.7240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1596.4000	1696.0000	1.5964	1.6960	0
07/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1036.8740	1041.9020	1,036.8740	0
07/11/2024	AL37 On 06-February-25			Index Future	1057.5060	1058.0770	1057.5060	1,058.0770	0
07/11/2024	AL37 On 08-May-25			Index Future	1079.2000	1079.7800	1079.2000	1,079.7800	0
07/11/2024	AL37 On 07-August-25			Index Future	1100.6450	1101.2320	1100.6450	1,101.2320	0
07/11/2024	AL37 On 06-November-25			Index Future	1122.0890	1122.6830	1122.0890	1,122.6830	0
07/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1241.3070	1250.0920	1,241.3070	0
07/11/2024	AL7T On 06-February-25			Index Future	1281.7130	1266.6900	1281.7130	1,266.6900	0
07/11/2024	AL7T On 08-May-25			Index Future	1308.0070	1292.6730	1308.0070	1,292.6730	0
07/11/2024	AL7T On 07-August-25			Index Future	1333.9980	1318.3540	1333.9980	1,318.3540	0
07/11/2024	AL7T On 06-November-25			Index Future	1359.9890	1344.0350	1359.9890	1,344.0350	0
07/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1068.9500	1076.7180	1,068.9500	0
07/11/2024	ALBI On 06-February-25			Index Future	1101.0880	1090.8090	1101.0880	1,090.8090	99
07/11/2024	ALBI On 08-May-25			Index Future	1123.6760	1113.1840	1123.6760	1,113.1840	0
07/11/2024	ALBI On 07-August-25			Index Future	1146.0040	1135.2990	1146.0040	1,135.2990	0
07/11/2024	ALBI On 06-November-25			Index Future	1168.3330	1157.4140	1168.3330	1,157.4140	0
07/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/11/2024	C040 On 31-January-40			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
07/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	ES33 On 07-November-24			Bond Future	11.0800	11.2013	81.3241	80.7449	0
07/11/2024	ES33 On 06-February-25			Bond Future	11.0926	11.3237	83.4995	82.4161	0
07/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9767.8800	8684.5300	9.7679	8.6845	0
07/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	ES33 On 08-May-25			Bond Future	11.2057	11.4472	81.4314	80.3255	0
07/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6659.4500	5553.5100	6.6595	5.5535	0
07/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	ES33 On 07-August-25			Bond Future	11.3361	11.5888	83.0661	81.9376	0
07/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9261.5300	8132.9700	9.2615	8.1330	0
07/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	ES33 On 06-November-25			Bond Future	11.4877	11.7524	80.9016	79.7504	0
07/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2251.3800	1100.2000	2.2514	1.1002	0
07/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	ES42 On 07-November-24			Bond Future	11.5550	11.6811	77.6940	76.9327	0
07/11/2024	ES42 On 06-February-25			Bond Future	11.5206	11.7859	80.1163	78.5250	0
07/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11722.8200	10131.5300	11.7228	10.1315	0
07/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	ES42 On 08-May-25			Bond Future	11.6206	11.8958	77.5114	75.8869	0
07/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8880.5100	7256.0400	8.8805	7.2560	0
07/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	ES42 On 07-August-25			Bond Future	11.7304	12.0159	79.0662	77.4087	0
07/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10794.0400	9136.5200	10.7940	9.1365	0
07/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	ES42 On 06-November-25			Bond Future	11.8527	12.1492	76.3544	74.6639	0
07/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3020.4900	1329.9900	3.0205	1.3300	0
07/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1052.5660	1060.1460	1,052.5660	0
07/11/2024	GOVI On 07-November-24	948.78	Call	GOVI	1113660.0000	1037860.0000	111.3660	103.7860	0
07/11/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	GOVI On 07-November-24	948.79	Call	GOVI	1113560.0000	1037760.0000	111.3560	103.7760	0
07/11/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	GOVI On 07-November-24	948.80	Call	GOVI	1113460.0000	1037660.0000	111.3460	103.7660	0
07/11/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	GOVI On 06-February-25			GOVI	1084.1700	1074.0890	1084.1700	1,074.0890	646
07/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1121700.0000	1020890.0000	112.1700	102.0890	0
07/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	GOVI On 08-May-25			GOVI	1106.4110	1096.1210	1106.4110	1,096.1210	0
07/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	844110.0000	741210.0000	84.4110	74.1210	0
07/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	GOVI On 07-August-25			GOVI	1128.3960	1117.8970	1128.3960	1,117.8970	0
07/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1173960.0000	1068970.0000	117.3960	106.8970	0
07/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	GOVI On 06-November-25			GOVI	1150.3820	1139.6730	1150.3820	1,139.6730	0
07/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	383820.0000	276730.0000	38.3820	27.6730	0
07/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.7280	362.6780	362.7280	0
07/11/2024	IGOV On 06-February-25			Index Future	364.9810	370.2360	364.9810	370.2360	888
07/11/2024	IGOV On 08-May-25			Index Future	372.5560	377.9190	372.5560	377.9190	8
07/11/2024	IGOV On 07-August-25			Index Future	380.0440	385.5130	380.0440	385.5130	0
07/11/2024	IGOV On 06-November-25			Index Future	387.5330	393.1080	387.5330	393.1080	0
07/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
07/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
07/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
07/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
07/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/11/2024	R033 On 07-November-24			Bond Future	10.1800	10.3010	100.1601	99.4961	0
07/11/2024	R033 On 07-November-24	10.33	Call	Bond Future	822.6700	266.9900	0.8227	0.2670	0
07/11/2024	R033 On 07-November-24	10.33	Put	Bond Future	0.0000	108.3800	0.0000	0.1084	0
07/11/2024	R033 On 06-February-25			Bond Future	10.1780	10.3937	102.6885	101.5306	0
07/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2054.1500	1477.3000	2.0542	1.4773	0
07/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1236.2100	1817.2300	1.2362	1.8172	0
07/11/2024	R033 On 08-May-25			Bond Future	10.2647	10.4908	99.7451	98.5633	0
07/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2480.2400	1877.3000	2.4802	1.8773	0
07/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2137.0900	2715.9400	2.1371	2.7159	0
07/11/2024	R033 On 07-August-25			Bond Future	10.3687	10.6060	101.7239	100.5182	0
07/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2712.0500	2151.3600	2.7121	2.1514	0
07/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2910.7600	3555.7700	2.9108	3.5558	0
07/11/2024	R033 On 06-November-25			Bond Future	10.4901	10.7395	98.6550	97.4254	0
07/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2956.9500	2557.4600	2.9570	2.5575	0
07/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3757.3500	4587.4900	3.7574	4.5875	0
07/11/2024	R035 On 07-November-24			Bond Future	10.5100	10.6260	91.6232	90.9574	0
07/11/2024	R035 On 07-November-24	11.10	Call	Bond Future	3317.9100	2652.1100	3.3179	2.6521	0
07/11/2024	R035 On 07-November-24	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R035 On 07-November-24	12.17	Call	Bond Future	8919.6500	8253.8500	8.9197	8.2539	0
07/11/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R035 On 07-November-24	12.18	Call	Bond Future	8969.6100	8303.8100	8.9696	8.3038	0
07/11/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R035 On 07-November-24	12.19	Call	Bond Future	9019.5300	8353.7300	9.0195	8.3537	0
07/11/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R035 On 07-November-24	12.20	Call	Bond Future	9069.4000	8403.6000	9.0694	8.4036	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R035 On 07-November-24	13.23	Call	Bond Future	13985.5900	13319.7900	13.9856	13.3198	0
07/11/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R035 On 06-February-25			Bond Future	10.4916	10.7219	94.1181	92.8173	89,516
07/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	744.8000	427.5500	0.7448	0.4276	15,000
07/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3016.3100	3999.8200	3.0163	3.9998	0
07/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1073.8200	653.3400	1.0738	0.6533	100
07/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2407.9300	3288.2100	2.4079	3.2882	0
07/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1270.9600	795.5800	1.2710	0.7956	1,000
07/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2141.1800	2966.5600	2.1412	2.9666	0
07/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2211.9500	1520.9400	2.2120	1.5209	0
07/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1314.3400	1924.0900	1.3143	1.9241	1,100
07/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3983.5600	3037.3900	3.9836	3.0374	0
07/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	601.6500	956.2400	0.6017	0.9562	0
07/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4872.7800	3831.3300	4.8728	3.8313	0
07/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	416.9300	676.2400	0.4169	0.6762	1,100
07/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10144.9100	8883.9700	10.1449	8.8840	0
07/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	47.9300	87.7500	0.0479	0.0878	0
07/11/2024	R035 On 08-May-25			Bond Future	10.5752	10.8150	91.5367	90.2091	0
07/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2072.1500	1510.5500	2.0722	1.5106	150
07/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2832.7200	3598.7400	2.8327	3.5987	0
07/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3707.5400	2902.9400	3.7075	2.9029	0
07/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1644.2400	2167.2600	1.6442	2.1673	150
07/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5697.5000	4703.6800	5.6975	4.7037	400
07/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	928.1600	1261.9600	0.9282	1.2620	0
07/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6709.1000	5647.4600	6.7091	5.6475	0
07/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	705.5100	971.4900	0.7055	0.9715	150
07/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7053.0800	5971.4100	7.0531	5.9714	0
07/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	643.5000	889.4500	0.6435	0.8895	0
07/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11112.9100	9880.0500	11.1129	9.8801	0
07/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	222.1900	316.9500	0.2222	0.3170	400
07/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13935.7000	12646.4300	13.9357	12.6464	0
07/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	76.7800	115.1300	0.0768	0.1151	400
07/11/2024	R035 On 07-August-25			Bond Future	10.6746	10.9247	93.3534	91.9990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10500.6500	9362.1400	10.5007	9.3621	0
07/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	518.9800	734.8900	0.5190	0.7349	0
07/11/2024	R035 On 06-November-25			Bond Future	10.7914	11.0525	90.6600	89.2788	0
07/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4840.7600	4301.3400	4.8408	4.3013	0
07/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2691.7500	3533.5100	2.6918	3.5335	0
07/11/2024	R038 On 07-November-24			Bond Future	11.1100	11.2211	99.6408	98.8891	0
07/11/2024	R038 On 07-November-24	11.24	Call	Bond Future	878.5200	287.0100	0.8785	0.2870	0
07/11/2024	R038 On 07-November-24	11.24	Put	Bond Future	0.0000	160.1400	0.0000	0.1601	0
07/11/2024	R038 On 06-February-25			Bond Future	11.0936	11.3287	102.4817	100.9113	0
07/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2639.9500	1816.7100	2.6400	1.8167	0
07/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1657.7900	2404.9900	1.6578	2.4050	0
07/11/2024	R038 On 08-May-25			Bond Future	11.1955	11.4401	99.0921	97.4893	0
07/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3187.0500	2398.3000	3.1871	2.3983	0
07/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2892.4400	3706.5000	2.8924	3.7065	0
07/11/2024	R038 On 07-August-25			Bond Future	11.3110	11.5656	101.0578	99.4227	0
07/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3521.5900	2762.7400	3.5216	2.7627	0
07/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3984.4100	4860.7200	3.9844	4.8607	0
07/11/2024	R038 On 06-November-25			Bond Future	11.4401	11.7055	97.5340	95.8666	0
07/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3342.5000	2690.4600	3.3425	2.6905	1,770
07/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6335.8400	7351.1900	6.3358	7.3512	0
07/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4033.3000	3460.2500	4.0333	3.4603	0
07/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5318.7300	6413.0700	5.3187	6.4131	0
07/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7713.5700	6584.9000	7.7136	6.5849	0
07/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2286.5700	2825.2900	2.2866	2.8253	1,770
07/11/2024	R053 On 07-November-24			Bond Future	11.2550	11.3960	104.4852	103.2676	0
07/11/2024	R053 On 07-November-24	12.79	Call	Bond Future	11982.9400	10765.3700	11.9829	10.7654	0
07/11/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R053 On 07-November-24	12.80	Call	Bond Future	12052.5900	10835.0200	12.0526	10.8350	0
07/11/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R053 On 07-November-24	12.81	Call	Bond Future	12122.1500	10904.5800	12.1222	10.9046	0
07/11/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R053 On 06-February-25			Bond Future	11.2085	11.4892	107.7918	105.3793	116
07/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13537.0100	11282.2400	13.5370	11.2822	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	125.5000	283.2800	0.1255	0.2833	0
07/11/2024	R053 On 08-May-25			Bond Future	11.2937	11.5844	104.1337	101.6715	0
07/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11456.8900	9424.0500	11.4569	9.4241	0
07/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	890.4000	1319.7900	0.8904	1.3198	0
07/11/2024	R053 On 07-August-25			Bond Future	11.3890	11.6905	106.1993	103.6877	0
07/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14401.8500	12378.0600	14.4019	12.3781	0
07/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1036.6300	1524.4400	1.0366	1.5244	0
07/11/2024	R053 On 06-November-25			Bond Future	11.4943	11.8072	102.3968	99.8359	0
07/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6888.1500	5908.8800	6.8882	5.9089	0
07/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4705.6300	6287.2900	4.7056	6.2873	0
07/11/2024	R186 On 07-November-24			Bond Future	8.3800	8.4551	108.1305	107.9844	0
07/11/2024	R186 On 07-November-24	9.13	Call	Bond Future	1446.5300	1300.4300	1.4465	1.3004	0
07/11/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R186 On 07-November-24	9.14	Call	Bond Future	1465.6400	1319.5400	1.4656	1.3195	0
07/11/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R186 On 07-November-24	9.15	Call	Bond Future	1484.7400	1338.6400	1.4847	1.3386	0
07/11/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R186 On 06-February-25			Bond Future	8.2794	8.4808	105.2295	104.8812	178,143
07/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1391.0500	1103.4900	1.3911	1.1035	0
07/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	100.6200	161.4000	0.1006	0.1614	0
07/11/2024	R186 On 08-May-25			Bond Future	8.2779	8.5138	107.3878	107.0321	0
07/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	731.6800	562.5100	0.7317	0.5625	0
07/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	441.9000	628.4400	0.4419	0.6284	0
07/11/2024	R186 On 07-August-25			Bond Future	8.3254	8.6086	104.2087	103.8455	0
07/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1407.6200	1156.3700	1.4076	1.1564	1,983
07/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	266.1100	378.1300	0.2661	0.3781	0
07/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1898.1400	1613.1800	1.8981	1.6132	0
07/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	176.5600	254.8700	0.1766	0.2549	0
07/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2529.8100	2199.1800	2.5298	2.1992	0
07/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	95.8800	128.5200	0.0959	0.1285	1,983
07/11/2024	R186 On 06-November-25			Bond Future	8.4301	8.7819	106.2330	105.8622	0
07/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	390.5200	281.4800	0.3905	0.2815	0
07/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	708.3900	970.1600	0.7084	0.9702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R202 On 07-November-24			Bond Future	266.2089	266.4238	266.2089	266.4238	0
07/11/2024	R202 On 06-February-25			Bond Future	266.7337	266.7494	266.7337	266.7494	1,928
07/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	56.3500	40.6300	0.0564	0.0406	0
07/11/2024	R202 On 08-May-25			Bond Future	272.2690	272.2845	272.2690	272.2845	269
07/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	41.0300	25.5400	0.0410	0.0255	0
07/11/2024	R202 On 07-August-25			Bond Future	272.4607	272.4754	272.4607	272.4754	0
07/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	860.6600	875.4100	0.8607	0.8754	0
07/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R202 On 06-November-25			Bond Future	277.8240	277.8376	277.8240	277.8376	0
07/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	2183.9600	2197.6300	2.1840	2.1976	0
07/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R209 On 07-November-24			Bond Future	10.6700	10.7909	71.9879	71.3653	0
07/11/2024	R209 On 07-November-24	10.55	Call	Bond Future	0.0000	3.1700	0.0000	0.0032	0
07/11/2024	R209 On 07-November-24	10.55	Put	Bond Future	625.3200	1251.1400	0.6253	1.2511	0
07/11/2024	R209 On 07-November-24	11.00	Call	Bond Future	1682.4100	1066.6700	1.6824	1.0667	0
07/11/2024	R209 On 07-November-24	11.00	Put	Bond Future	0.0000	6.9100	0.0000	0.0069	0
07/11/2024	R209 On 07-November-24	12.21	Call	Bond Future	7411.3000	6788.6500	7.4113	6.7887	0
07/11/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R209 On 07-November-24	12.22	Call	Bond Future	7455.9300	6833.2800	7.4559	6.8333	0
07/11/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R209 On 07-November-24	12.23	Call	Bond Future	7500.5100	6877.8600	7.5005	6.8779	0
07/11/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R209 On 06-February-25			Bond Future	10.6490	10.8780	73.9915	72.8246	12,623
07/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8535.9000	7424.7600	8.5359	7.4248	0
07/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	52.3400	108.1100	0.0523	0.1081	0
07/11/2024	R209 On 08-May-25			Bond Future	10.7302	10.9677	72.3538	71.1628	6,367
07/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6170.7800	5256.1200	6.1708	5.2561	0
07/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	596.7700	873.0800	0.5968	0.8731	0
07/11/2024	R209 On 07-August-25			Bond Future	10.8239	11.0703	73.7896	72.5746	0
07/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9061.5100	8012.1800	9.0615	8.0122	0
07/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	550.2000	715.8600	0.5502	0.7159	0
07/11/2024	R209 On 06-November-25			Bond Future	10.9296	11.1856	72.0705	70.8315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4351.2200	3803.6300	4.3512	3.8036	0
07/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2709.9300	3401.3300	2.7099	3.4013	0
07/11/2024	R210 On 07-November-24			Bond Future	239.6996	239.9835	239.6996	239.9835	0
07/11/2024	R210 On 06-February-25			Bond Future	244.9336	244.9507	244.9336	244.9507	991
07/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5323.5600	5340.6600	5.3236	5.3407	0
07/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R210 On 08-May-25			Bond Future	246.6357	246.6527	246.6357	246.6527	300
07/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1394.3300	1377.3200	1.3943	1.3773	0
07/11/2024	R210 On 07-August-25			Bond Future	251.5911	251.6073	251.5911	251.6073	0
07/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3151.0700	3167.2800	3.1511	3.1673	0
07/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R210 On 06-November-25			Bond Future	253.1019	253.1174	253.1019	253.1174	0
07/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	961.9200	977.4300	0.9619	0.9774	0
07/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R213 On 07-November-24			Bond Future	9.6400	9.7558	89.1415	88.6474	0
07/11/2024	R213 On 07-November-24	11.21	Call	Bond Future	6414.2600	5920.1600	6.4143	5.9202	0
07/11/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R213 On 07-November-24	11.22	Call	Bond Future	6453.2200	5959.1200	6.4532	5.9591	0
07/11/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R213 On 07-November-24	11.23	Call	Bond Future	6492.1500	5998.0500	6.4922	5.9981	0
07/11/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R213 On 06-February-25			Bond Future	9.6255	9.8371	91.3369	90.4601	71,336
07/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6883.4100	6037.1300	6.8834	6.0371	0
07/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	43.1100	73.6400	0.0431	0.0736	0
07/11/2024	R213 On 08-May-25			Bond Future	9.6931	9.9161	89.6517	88.7568	0
07/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3894.5700	3258.8400	3.8946	3.2588	0
07/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	632.6300	891.8200	0.6326	0.8918	0
07/11/2024	R213 On 07-August-25			Bond Future	9.7810	10.0168	91.4315	90.5183	0
07/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7342.5800	6542.7400	7.3426	6.5427	0
07/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	378.1800	491.5100	0.3782	0.4915	0
07/11/2024	R213 On 06-November-25			Bond Future	9.8937	10.1435	89.6539	88.7226	0
07/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2763.4300	2296.0600	2.7634	2.2961	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2179.1600	2643.1000	2.1792	2.6431	0
07/11/2024	R214 On 07-November-24			Bond Future	11.0450	11.1709	67.2750	66.5867	0
07/11/2024	R214 On 07-November-24	12.60	Call	Bond Future	7792.8700	7104.5800	7.7929	7.1046	0
07/11/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R214 On 07-November-24	12.61	Call	Bond Future	7838.3400	7150.0500	7.8383	7.1501	0
07/11/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R214 On 07-November-24	12.62	Call	Bond Future	7883.7700	7195.4800	7.8838	7.1955	0
07/11/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R214 On 06-February-25			Bond Future	10.9961	11.2607	69.3876	67.9483	18,355
07/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4425.4100	3304.0800	4.4254	3.3041	554
07/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	445.3800	763.3400	0.4454	0.7633	0
07/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6600.2400	5308.4800	6.6002	5.3085	554
07/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	175.6600	323.1900	0.1757	0.3232	0
07/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8619.9300	7249.1800	8.6199	7.2492	0
07/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	72.9700	141.5100	0.0730	0.1415	0
07/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12467.6300	11039.4600	12.4676	11.0395	0
07/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	9.3500	20.4700	0.0094	0.0205	554
07/11/2024	R214 On 08-May-25			Bond Future	11.0740	11.3474	67.5064	66.0374	3,232
07/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7239.3700	6016.0700	7.2394	6.0161	0
07/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	547.3100	792.9700	0.5473	0.7930	0
07/11/2024	R214 On 07-August-25			Bond Future	11.1632	11.4460	68.8462	67.3478	0
07/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9357.2000	8128.2100	9.3572	8.1282	0
07/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	598.0600	867.4800	0.5981	0.8675	0
07/11/2024	R214 On 06-November-25			Bond Future	11.2646	11.5572	66.8828	65.3549	0
07/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4536.4500	4051.7900	4.5365	4.0518	0
07/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2586.0000	3629.2700	2.5860	3.6293	0
07/11/2024	R248 On 07-November-24			Bond Future	11.2250	11.3710	81.4180	80.4380	0
07/11/2024	R248 On 07-November-24	12.78	Call	Bond Future	9460.5600	8480.6400	9.4606	8.4806	0
07/11/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R248 On 07-November-24	12.79	Call	Bond Future	9514.9900	8535.0700	9.5150	8.5351	0
07/11/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2024	R248 On 07-November-24	12.80	Call	Bond Future	9569.3400	8589.4200	9.5693	8.5894	0
07/11/2024	R248 On 07-November-24	12.80	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
07/11/2024	R248 On 06-February-25			Bond Future	11.1798	11.4655	83.9916	82.0829	273,993
07/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	205.9900	81.9100	0.2060	0.0819	660
07/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6607.2000	8391.8400	6.6072	8.3918	0
07/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1412.7400	823.8200	1.4127	0.8238	660
07/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2654.4100	3974.2100	2.6544	3.9742	0
07/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	4247.2400	3003.5200	4.2472	3.0035	0
07/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	829.9600	1494.9600	0.8300	1.4950	660
07/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9507.1900	7760.1600	9.5072	7.7602	0
07/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	131.9600	293.6500	0.1320	0.2937	0
07/11/2024	R248 On 08-May-25			Bond Future	11.2612	11.5568	81.2660	79.3180	15,902
07/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8884.7400	7271.0900	8.8847	7.2711	0
07/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	675.2600	1009.6200	0.6753	1.0096	0
07/11/2024	R248 On 07-August-25			Bond Future	11.3539	11.6601	82.8787	80.8916	0
07/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11575.2900	9945.5700	11.5753	9.9456	0
07/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	730.5600	1087.9600	0.7306	1.0880	0
07/11/2024	R248 On 06-November-25			Bond Future	11.4583	11.7757	80.0447	78.0186	0
07/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5224.0800	4597.0600	5.2241	4.5971	0
07/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3421.5800	4820.7200	3.4216	4.8207	0
07/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0