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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	2025 On 01-August-24			Bond Future	181.8901	181.9031	181.8901	181.9031	5,849
10/05/2024	2025 On 07-November-24			Bond Future	186.2392	186.2849	186.2392	186.2849	5,140
10/05/2024	2029 On 01-August-24			Bond Future	131.1357	131.2436	131.1357	131.2436	9,526
10/05/2024	2029 On 07-November-24			Bond Future	132.8642	132.9978	132.8642	132.9978	0
10/05/2024	2029 On 06-February-25			Bond Future	135.7859	135.9495	135.7859	135.9495	0
10/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3385.9400	3549.5400	3.3859	3.5495	0
10/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2029 On 08-May-25			Bond Future	137.3498	137.5183	137.3498	137.5183	0
10/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	500.1700	331.6900	0.5002	0.3317	0
10/05/2024	2029 On 07-August-25			Bond Future	140.2247	140.4040	140.2247	140.4040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2814.6700	2994.0400	2.8147	2.9940	0
10/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2030 On 01-August-24			Bond Future	10.6030	10.6068	89.5089	89.4946	121,365
10/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	707.7300	778.1600	0.7077	0.7782	600
10/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2218.3500	2303.0000	2.2184	2.3030	0
10/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	942.8700	1015.6300	0.9429	1.0156	0
10/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1834.7400	1921.7200	1.8347	1.9217	0
10/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	958.9000	1031.8100	0.9589	1.0318	0
10/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1812.2800	1899.4100	1.8123	1.8994	0
10/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	975.2500	1048.3100	0.9753	1.0483	0
10/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1790.1500	1877.4300	1.7902	1.8774	0
10/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1589.4300	1656.8600	1.5894	1.6569	600
10/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1183.7500	1265.4000	1.1838	1.2654	0
10/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3137.8600	3182.1500	3.1379	3.1822	0
10/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	498.4800	556.9900	0.4985	0.5570	600
10/05/2024	2030 On 07-November-24			Bond Future	10.7067	10.7063	91.6257	91.6271	54,764
10/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1091.7400	1171.1100	1.0917	1.1711	600
10/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2931.4600	3009.4400	2.9315	3.0094	0
10/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1939.1600	2010.4700	1.9392	2.0105	600
10/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1926.9400	1996.8600	1.9269	1.9969	0
10/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1999.0700	2069.8400	1.9991	2.0698	0
10/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1877.2200	1946.6000	1.8772	1.9466	0
10/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2019.1600	2089.6500	2.0192	2.0897	0
10/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1860.8000	1929.9000	1.8608	1.9299	0
10/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2039.5900	2109.8000	2.0396	2.1098	0
10/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1844.7500	1913.5700	1.8448	1.9136	0
10/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4913.8900	4961.9900	4.9139	4.9620	0
10/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	643.6400	690.3500	0.6436	0.6904	600
10/05/2024	2030 On 06-February-25			Bond Future	10.8211	10.8154	89.6084	89.6285	0
10/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2017.0300	2151.2100	2.0170	2.1512	0
10/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2514.6500	2628.7600	2.5147	2.6288	0
10/05/2024	2030 On 08-May-25			Bond Future	10.9527	10.9464	91.5697	91.5906	0
10/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1045.9900	1178.2800	1.0460	1.1783	0
10/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4573.8800	4685.1900	4.5739	4.6852	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1523.5000	1667.5200	1.5235	1.6675	1,640
10/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3720.8000	3843.8400	3.7208	3.8438	0
10/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2119.4100	2274.1400	2.1194	2.2741	2,280
10/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3009.5300	3143.2800	3.0095	3.1433	0
10/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4531.5100	4677.2700	4.5315	4.6773	0
10/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1539.0800	1663.8600	1.5391	1.6639	1,640
10/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5543.5500	5678.9400	5.5436	5.6789	0
10/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1207.9700	1322.3800	1.2080	1.3224	2,280
10/05/2024	2030 On 07-August-25			Bond Future	11.1349	11.1268	89.4506	89.4767	0
10/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1645.1700	1811.1900	1.6452	1.8112	1,054
10/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3778.8100	3918.7500	3.7788	3.9188	0
10/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2666.7500	2840.8000	2.6668	2.8408	0
10/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2746.6800	2894.6500	2.7467	2.8947	0
10/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4740.4300	4904.8000	4.7404	4.9048	0
10/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1645.5300	1783.8200	1.6455	1.7838	1,054
10/05/2024	2032 On 01-August-24			Bond Future	11.4774	11.4714	86.7145	86.7415	100,476
10/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	927.4500	1024.8300	0.9275	1.0248	600
10/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2588.8200	2659.2700	2.5888	2.6593	0
10/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	962.0300	1059.7400	0.9620	1.0597	0
10/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2531.8800	2602.6600	2.5319	2.6027	0
10/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	979.7500	1077.6100	0.9798	1.0776	0
10/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2503.8900	2574.8200	2.5039	2.5748	0
10/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	997.5200	1095.5100	0.9975	1.0955	0
10/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2475.9800	2547.0400	2.4760	2.5470	0
10/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2019.8300	2114.3300	2.0198	2.1143	600
10/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1430.7200	1498.2900	1.4307	1.4983	0
10/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4175.0700	4243.9500	4.1751	4.2440	0
10/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	562.5200	604.4700	0.5625	0.6045	600
10/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4980.9700	5041.6300	4.9810	5.0416	0
10/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	406.2300	439.9600	0.4062	0.4400	11,000
10/05/2024	2032 On 07-November-24			Bond Future	11.6091	11.5993	84.5977	84.6404	52,520
10/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1397.1300	1543.3400	1.3971	1.5433	600
10/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3599.6800	3703.1800	3.5997	3.7032	0
10/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2107.4100	2265.2500	2.1074	2.2653	0

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10/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2713.9100	2829.0400	2.7139	2.8290	0
10/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2129.6100	2287.6200	2.1296	2.2876	0
10/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2692.3200	2807.6200	2.6923	2.8076	0
10/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2151.6700	2309.8700	2.1517	2.3099	0
10/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2670.6300	2786.1200	2.6706	2.7861	0
10/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2427.4300	2587.1600	2.4274	2.5872	600
10/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2423.5700	2540.5900	2.4236	2.5406	0
10/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2499.0000	2658.9700	2.4990	2.6590	1,615
10/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2365.0900	2482.3500	2.3651	2.4824	0
10/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6333.8600	6466.0800	6.3339	6.4661	0
10/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	767.2400	856.7500	0.7672	0.8568	600
10/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7654.9100	7769.5000	7.6549	7.7695	0
10/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	482.6700	554.5500	0.4827	0.5546	1,615
10/05/2024	2032 On 06-February-25			Bond Future	11.7461	11.7317	86.4374	86.4984	0
10/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2807.7700	3005.3000	2.8078	3.0053	0
10/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2918.1400	3054.7000	2.9181	3.0547	0
10/05/2024	2032 On 08-May-25			Bond Future	11.8894	11.8741	84.1620	84.2249	0
10/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1590.1900	1748.5000	1.5902	1.7485	0
10/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5732.9900	5828.4500	5.7330	5.8285	0
10/05/2024	2032 On 07-August-25			Bond Future	12.0685	12.0513	85.8985	85.9669	0
10/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3483.6500	3706.3000	3.4837	3.7063	0
10/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3716.4700	3870.7500	3.7165	3.8708	0
10/05/2024	2033 On 01-August-24			Bond Future	123.1443	123.3241	123.1443	123.3241	7,742
10/05/2024	2033 On 07-November-24			Bond Future	124.5839	124.7897	124.5839	124.7897	0
10/05/2024	2033 On 06-February-25			Bond Future	127.3235	127.5593	127.3235	127.5593	0
10/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2383.5300	2619.2900	2.3835	2.6193	0
10/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2033 On 08-May-25			Bond Future	128.5995	128.8416	128.5995	128.8416	0
10/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2020.5400	1778.4400	2.0205	1.7784	0
10/05/2024	2033 On 07-August-25			Bond Future	131.2912	131.5452	131.2912	131.5452	0
10/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2641.2200	2895.2200	2.6412	2.8952	0
10/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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10/05/2024	2037 On 01-August-24			Bond Future	12.6161	12.6263	74.5928	74.5416	192,819
10/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	832.3500	906.0800	0.8324	0.9061	0
10/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3539.0500	3663.9900	3.5391	3.6640	0
10/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	848.9400	923.0200	0.8489	0.9230	0
10/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3502.8700	3628.1600	3.5029	3.6282	0
10/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	865.6200	940.0300	0.8656	0.9400	1,383
10/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3466.8300	3592.4500	3.4668	3.5925	0
10/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3698.7600	3752.5800	3.6988	3.7526	0
10/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	995.9000	1100.9300	0.9959	1.1009	1,383
10/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6111.4700	6127.3500	6.1115	6.1274	0
10/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	417.1700	484.2600	0.4172	0.4843	1,383
10/05/2024	2037 On 07-November-24			Bond Future	12.7587	12.7667	76.3568	76.3177	14,225
10/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2358.7700	2475.2800	2.3588	2.4753	0
10/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3295.2500	3450.8400	3.2953	3.4508	0
10/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2383.3100	2499.7900	2.3833	2.4998	0
10/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3269.7400	3425.3000	3.2697	3.4253	0
10/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2407.9600	2524.6300	2.4080	2.5246	0
10/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3244.3800	3400.1300	3.2444	3.4001	0
10/05/2024	2037 On 06-February-25			Bond Future	12.9051	12.9101	73.7564	73.7320	0
10/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3027.4000	3253.0600	3.0274	3.2531	0
10/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3731.6900	3981.7400	3.7317	3.9817	0
10/05/2024	2037 On 08-May-25			Bond Future	13.0609	13.0662	75.3700	75.3452	3,975
10/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2346.4600	2470.6300	2.3465	2.4706	0
10/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6328.2900	6477.1800	6.3283	6.4772	0
10/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2950.2700	3078.1500	2.9503	3.0782	15,000
10/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5423.6100	5576.2100	5.4236	5.5762	0
10/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4789.3200	4911.0900	4.7893	4.9111	7,500
10/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3672.0000	3818.4900	3.6720	3.8185	0
10/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	4925.6200	5046.6700	4.9256	5.0467	7,500
10/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3577.7400	3723.5100	3.5777	3.7235	0
10/05/2024	2037 On 07-August-25			Bond Future	13.2476	13.2522	72.6637	72.6422	0
10/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3845.3100	4101.9400	3.8453	4.1019	0
10/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4954.1600	5232.2500	4.9542	5.2323	0
10/05/2024	2038 On 01-August-24			Bond Future	131.5891	131.8710	131.5891	131.8710	3,162

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10/05/2024	2038 On 07-November-24			Bond Future	134.7354	135.0475	134.7354	135.0475	1,615
10/05/2024	2038 On 06-February-25			Bond Future	135.5691	135.9152	135.5691	135.9152	0
10/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	339.0600	685.2400	0.3391	0.6852	0
10/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2038 On 08-May-25			Bond Future	138.5688	138.9240	138.5688	138.9240	0
10/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1111.2100	755.9900	1.1112	0.7560	0
10/05/2024	2038 On 07-August-25			Bond Future	139.2886	139.6581	139.2886	139.6581	0
10/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	98.0700	0.0000	0.0981	0
10/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	271.4200	0.0000	0.2714	0.0000	0
10/05/2024	2040 On 01-August-24			Bond Future	12.8417	12.8365	74.5811	74.6089	43,708
10/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	815.9800	921.7700	0.8160	0.9218	680
10/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3886.9500	3964.8700	3.8870	3.9649	0
10/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	884.0200	993.0200	0.8840	0.9930	0
10/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3729.8500	3810.9800	3.7299	3.8110	0
10/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	901.6900	1011.4100	0.9017	1.0114	0
10/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3691.3900	3773.2400	3.6914	3.7732	0
10/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	919.4500	1029.8700	0.9195	1.0299	0
10/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3653.0900	3735.6400	3.6531	3.7356	0
10/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2196.3200	2327.5700	2.1963	2.3276	0
10/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1994.0300	2097.4100	1.9940	2.0974	680
10/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2403.9500	2535.2000	2.4040	2.5352	7,500
10/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1833.8800	1937.2600	1.8339	1.9373	0
10/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4209.3000	4327.0200	4.2093	4.3270	0
10/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	945.2800	1035.1300	0.9453	1.0351	680
10/05/2024	2040 On 07-November-24			Bond Future	12.9848	12.9767	76.3448	76.3866	91,394
10/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2608.6400	2780.9300	2.6086	2.7809	0
10/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3367.4800	3497.8900	3.3675	3.4979	0
10/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2635.1800	2807.6400	2.6352	2.8076	0
10/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3341.2100	3471.7900	3.3412	3.4718	0
10/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2661.8400	2834.4700	2.6618	2.8345	0
10/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3315.1200	3445.8700	3.3151	3.4459	0
10/05/2024	2040 On 06-February-25			Bond Future	13.1309	13.1195	73.4934	73.5517	14
10/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3195.9700	3388.1800	3.1960	3.3882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4127.9400	4261.8600	4.1279	4.2619	0
10/05/2024	2040 On 08-May-25			Bond Future	13.2855	13.2736	75.1009	75.1608	3,900
10/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2810.6900	2730.0600	2.8107	2.7301	0
10/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6209.2900	6068.8300	6.2093	6.0688	0
10/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3074.0200	2993.4800	3.0740	2.9935	15,000
10/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5832.3400	5691.9700	5.8323	5.6920	0
10/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4806.1300	4732.0000	4.8061	4.7320	7,500
10/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4088.5800	3954.6200	4.0886	3.9546	0
10/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5002.2500	4930.3100	5.0023	4.9303	7,500
10/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3941.0600	3809.2900	3.9411	3.8093	0
10/05/2024	2040 On 07-August-25			Bond Future	13.4691	13.4559	72.1380	72.2027	0
10/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4224.4300	4426.7500	4.2244	4.4268	0
10/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5108.7000	5246.2700	5.1087	5.2463	0
10/05/2024	2044 On 01-August-24			Bond Future	12.9123	12.9279	70.7186	70.6363	119,365
10/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	671.5400	741.0200	0.6715	0.7410	0
10/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4164.8900	4316.6200	4.1649	4.3166	0
10/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	686.4500	756.3400	0.6865	0.7563	0
10/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4122.3300	4274.4700	4.1223	4.2745	0
10/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	701.5600	771.9800	0.7016	0.7720	0
10/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4080.0300	4232.7000	4.0800	4.2327	0
10/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2300.1100	2369.5700	2.3001	2.3696	0
10/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1837.5600	1989.2700	1.8376	1.9893	5,000
10/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3098.7300	3154.7500	3.0987	3.1548	0
10/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1344.8700	1483.1400	1.3449	1.4831	15,000
10/05/2024	2044 On 07-November-24			Bond Future	13.0500	13.0638	72.3910	72.3194	234
10/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2626.3400	2744.0300	2.6263	2.7440	0
10/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3415.5500	3604.7800	3.4156	3.6048	0
10/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2652.9000	2770.6500	2.6529	2.7707	0
10/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3389.0400	3578.3300	3.3890	3.5783	0
10/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2679.5800	2797.1900	2.6796	2.7972	0
10/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3362.7200	3551.8700	3.3627	3.5519	0
10/05/2024	2044 On 06-February-25			Bond Future	13.1903	13.2017	69.5789	69.5205	0
10/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3174.4200	3313.2200	3.1744	3.3132	0
10/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4054.6200	4251.8400	4.0546	4.2518	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2044 On 08-May-25			Bond Future	13.3380	13.3499	71.1008	71.0412	0
10/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2920.5100	2819.0100	2.9205	2.8190	0
10/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6144.5700	6102.6200	6.1446	6.1026	0
10/05/2024	2044 On 07-August-25			Bond Future	13.5129	13.5246	68.1804	68.1231	0
10/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4278.2600	4327.3200	4.2783	4.3273	0
10/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5135.8800	5242.2400	5.1359	5.2422	0
10/05/2024	2046 On 01-August-24			Bond Future	114.6008	114.9358	114.6008	114.9358	12,200
10/05/2024	2046 On 07-November-24			Bond Future	115.1300	115.4932	115.1300	115.4932	5,116
10/05/2024	2046 On 06-February-25			Bond Future	117.6614	118.0559	117.6614	118.0559	0
10/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3651.3800	4045.9300	3.6514	4.0459	0
10/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2046 On 08-May-25			Bond Future	118.0000	118.4042	118.0000	118.4042	0
10/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3969.9800	3565.8000	3.9700	3.5658	0
10/05/2024	2046 On 07-August-25			Bond Future	120.4675	120.8863	120.4675	120.8863	0
10/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1777.5400	2196.2600	1.7775	2.1963	0
10/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2050 On 01-August-24			Bond Future	113.4259	113.7992	113.4259	113.7992	11,346
10/05/2024	2050 On 07-November-24			Bond Future	116.1379	116.5404	116.1379	116.5404	4,227
10/05/2024	2050 On 06-February-25			Bond Future	116.3199	116.7545	116.3199	116.7545	0
10/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	719.8600	1154.5400	0.7199	1.1545	0
10/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2050 On 08-May-25			Bond Future	118.8935	119.3389	118.8935	119.3389	0
10/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2266.5000	1821.0900	2.2665	1.8211	0
10/05/2024	2050 On 07-August-25			Bond Future	118.9519	119.4124	118.9519	119.4124	0
10/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	938.1200	477.5600	0.9381	0.4776	0
10/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	8657 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
10/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
10/05/2024	AL37 On 01-August-24			Index Future	957.2920	957.0180	957.2920	957.0180	0
10/05/2024	AL37 On 07-November-24			Index Future	979.9360	979.8250	979.9360	979.8250	0
10/05/2024	AL37 On 06-February-25			Index Future	1001.2650	1001.3520	1001.2650	1,001.3520	0
10/05/2024	AL37 On 08-May-25			Index Future	1023.2140	1023.3150	1023.2140	1,023.3150	0
10/05/2024	AL37 On 07-August-25			Index Future	1044.4410	1044.6000	1044.4410	1,044.6000	0
10/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
10/05/2024	AL7T On 01-August-24			Index Future	1104.1790	1104.5400	1104.1790	1,104.5400	0
10/05/2024	AL7T On 07-November-24			Index Future	1130.2970	1130.8630	1130.2970	1,130.8630	0
10/05/2024	AL7T On 06-February-25			Index Future	1154.8990	1155.7080	1154.8990	1,155.7080	0
10/05/2024	AL7T On 08-May-25			Index Future	1180.2160	1181.0570	1180.2160	1,181.0570	0
10/05/2024	AL7T On 07-August-25			Index Future	1204.7000	1205.6230	1204.7000	1,205.6230	0
10/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
10/05/2024	ALBI On 01-August-24			Index Future	961.8720	961.8900	961.8720	961.8900	91
10/05/2024	ALBI On 07-November-24			Index Future	984.6240	984.8130	984.6240	984.8130	16
10/05/2024	ALBI On 06-February-25			Index Future	1006.0550	1006.4500	1006.0550	1,006.4500	0
10/05/2024	ALBI On 08-May-25			Index Future	1028.1100	1028.5250	1028.1100	1,028.5250	0
10/05/2024	ALBI On 07-August-25			Index Future	1049.4380	1049.9180	1049.4380	1,049.9180	0
10/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	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
10/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	ES33 On 01-August-24			Bond Future	13.0181	13.0127	73.9647	73.9870	0
10/05/2024	ES33 On 07-November-24			Bond Future	13.2033	13.1946	71.9301	71.9657	0
10/05/2024	ES33 On 06-February-25			Bond Future	13.3955	13.3826	73.5107	73.5619	0
10/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	220.8500	169.7100	0.2209	0.1697	0
10/05/2024	ES33 On 08-May-25			Bond Future	13.5901	13.5765	71.3317	71.3843	0
10/05/2024	ES33 On 08-May-25	12.73	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
10/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3440.2700	3387.6600	3.4403	3.3877	0
10/05/2024	ES33 On 07-August-25			Bond Future	13.8192	13.8040	72.8183	72.8756	0
10/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	986.3100	929.0400	0.9863	0.9290	0
10/05/2024	ES42 On 01-August-24			Bond Future	13.3410	13.3255	69.7522	69.8284	0
10/05/2024	ES42 On 07-November-24			Bond Future	13.5019	13.4831	67.1513	67.2416	0
10/05/2024	ES42 On 06-February-25			Bond Future	13.6605	13.6380	68.6262	68.7323	0
10/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	232.7500	338.8300	0.2328	0.3388	0
10/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	ES42 On 08-May-25			Bond Future	13.8269	13.8034	65.8748	65.9836	0
10/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2756.1200	2647.2800	2.7561	2.6473	0
10/05/2024	ES42 On 07-August-25			Bond Future	14.0146	13.9893	67.2441	67.3584	0
10/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1028.0500	913.7800	1.0281	0.9138	0
10/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
10/05/2024	GOVI On 01-August-24			GOVI	947.5010	947.4950	947.5010	947.4950	735
10/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	41310.0000	41250.0000	4.1310	4.1250	0
10/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	41210.0000	41150.0000	4.1210	4.1150	0
10/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	41110.0000	41050.0000	4.1110	4.1050	0
10/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	GOVI On 07-November-24			GOVI	969.9130	970.0750	969.9130	970.0750	0
10/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	211330.0000	212950.0000	21.1330	21.2950	0
10/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	211230.0000	212850.0000	21.1230	21.2850	0
10/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	211130.0000	212750.0000	21.1130	21.2750	0
10/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	GOVI On 06-February-25			GOVI	991.0240	991.3870	991.0240	991.3870	0
10/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	190240.0000	193870.0000	19.0240	19.3870	0
10/05/2024	GOVI On 06-February-25	972.00	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
10/05/2024	GOVI On 08-May-25			GOVI	1012.7490	1013.1320	1012.7490	1,013.1320	0
10/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	92510.0000	88680.0000	9.2510	8.8680	0
10/05/2024	GOVI On 07-August-25			GOVI	1033.7590	1034.2060	1033.7590	1,034.2060	0
10/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	227590.0000	232060.0000	22.7590	23.2060	0
10/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
10/05/2024	IGOV On 01-August-24			Index Future	351.6750	352.3560	351.6750	352.3560	586
10/05/2024	IGOV On 07-November-24			Index Future	360.0840	360.8440	360.0840	360.8440	16
10/05/2024	IGOV On 06-February-25			Index Future	368.0040	368.8540	368.0040	368.8540	0
10/05/2024	IGOV On 08-May-25			Index Future	376.1510	377.0240	376.1510	377.0240	0
10/05/2024	IGOV On 07-August-25			Index Future	384.0330	384.9450	384.0330	384.9450	0
10/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3300	8.3350	91.6700	91.6650	0
10/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3350	8.3400	91.6650	91.6600	0
10/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3400	8.3450	91.6600	91.6550	0
10/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3400	91.6650	91.6600	0
10/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3650	8.3700	91.6350	91.6300	0
10/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3580	8.3600	91.6420	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
10/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3780	8.3800	91.6220	91.6200	0
10/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3680	8.3700	91.6320	91.6300	0
10/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3000	8.3200	91.7000	91.6800	0
10/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3450	8.3500	91.6550	91.6500	0
10/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3730	8.3800	91.6270	91.6200	0
10/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3750	8.3800	91.6250	91.6200	0
10/05/2024	R035 On 01-August-24			Bond Future	12.2504	12.2447	84.1123	84.1406	76,660
10/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	944.0700	1047.5900	0.9441	1.0476	0
10/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3298.7600	3374.0500	3.2988	3.3741	0
10/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	961.9800	1065.9500	0.9620	1.0660	0
10/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3264.5100	3340.2500	3.2645	3.3403	0
10/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	980.1000	1084.5200	0.9801	1.0845	0
10/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3230.5100	3306.7000	3.2305	3.3067	0
10/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1842.9400	1960.4100	1.8429	1.9604	5,100
10/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2095.9800	2185.2200	2.0960	2.1852	0
10/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2546.1200	2664.7000	2.5461	2.6647	0
10/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1554.0900	1644.4400	1.5541	1.6444	5,100
10/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2699.0400	2817.1700	2.6990	2.8172	0
10/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1461.2300	1551.1300	1.4612	1.5511	2,740
10/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4589.0000	4690.7800	4.5890	4.6908	0
10/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	716.7600	790.3100	0.7168	0.7903	7,500
10/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4700.6900	4801.2400	4.7007	4.8012	0
10/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	688.3300	760.6500	0.6883	0.7607	8,650
10/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5154.1900	5249.4700	5.1542	5.2495	0
10/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	584.9500	652.0000	0.5850	0.6520	8,000
10/05/2024	R035 On 07-November-24			Bond Future	12.3958	12.3869	81.5859	81.6292	92,499
10/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2255.6600	2409.3500	2.2557	2.4094	0
10/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3373.2500	3483.6300	3.3733	3.4836	0
10/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2279.6600	2433.5800	2.2797	2.4336	0
10/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3347.2900	3457.9000	3.3473	3.4579	0
10/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2303.7800	2457.9300	2.3038	2.4579	0
10/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3321.4900	3432.3300	3.3215	3.4323	0
10/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2328.0300	2482.1600	2.3280	2.4822	1,000
10/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3295.8700	3406.6900	3.2959	3.4067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5388.3500	5529.8900	5.3884	5.5299	0
10/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1440.0000	1538.2300	1.4400	1.5382	1,000
10/05/2024	R035 On 06-February-25			Bond Future	12.5471	12.5344	83.3604	83.4213	0
10/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3022.8300	3287.9000	3.0228	3.2879	0
10/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3683.5600	3887.6700	3.6836	3.8877	0
10/05/2024	R035 On 08-May-25			Bond Future	12.6954	12.6820	80.6678	80.7304	0
10/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1591.6400	1614.0900	1.5916	1.6141	400
10/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7691.2100	7651.0500	7.6912	7.6511	0
10/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2095.3700	2211.8500	2.0954	2.2119	0
10/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6554.7000	6608.5700	6.5547	6.6086	0
10/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4099.5400	4138.1800	4.0995	4.1382	0
10/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	4077.7300	4053.7600	4.0777	4.0538	400
10/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	5887.0200	5932.5100	5.8870	5.9325	0
10/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2897.0100	2879.8900	2.8970	2.8799	400
10/05/2024	R035 On 07-August-25			Bond Future	12.8751	12.8602	82.3324	82.4004	0
10/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3781.6100	4038.2100	3.7816	4.0382	0
10/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4820.9200	5009.5300	4.8209	5.0095	0
10/05/2024	R053 On 01-August-24			Bond Future	12.7830	12.7881	95.2289	95.1935	0
10/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4229.2900	4350.1200	4.2293	4.3501	0
10/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1864.5100	2020.8000	1.8645	2.0208	0
10/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4273.3600	4393.6500	4.2734	4.3937	0
10/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1842.1200	1997.8700	1.8421	1.9979	0
10/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4317.5800	4437.3200	4.3176	4.4373	0
10/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1819.9800	1975.1800	1.8200	1.9752	0
10/05/2024	R053 On 07-November-24			Bond Future	12.9194	12.9223	91.6083	91.5886	0
10/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3562.2800	3749.3400	3.5623	3.7493	0
10/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4456.1900	4662.9500	4.4562	4.6630	0
10/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3597.6000	3784.6500	3.5976	3.7847	0
10/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4421.8600	4628.6100	4.4219	4.6286	0
10/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3633.0600	3820.1100	3.6331	3.8201	0
10/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4387.7600	4594.5100	4.3878	4.5945	0
10/05/2024	R053 On 06-February-25			Bond Future	13.0553	13.0555	93.6000	93.5987	0
10/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4518.2100	4739.6400	4.5182	4.7396	0
10/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5298.4800	5521.2500	5.2985	5.5213	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R053 On 08-May-25			Bond Future	13.1944	13.1945	89.7756	89.7747	0
10/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3667.5500	4060.1600	3.6676	4.0602	0
10/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7459.1900	7852.7200	7.4592	7.8527	0
10/05/2024	R053 On 07-August-25			Bond Future	13.3557	13.3551	91.6247	91.6281	0
10/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5498.7200	5902.9600	5.4987	5.9030	0
10/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6708.1100	7108.9400	6.7081	7.1089	0
10/05/2024	R186 On 01-August-24			Bond Future	9.2540	9.2436	103.8999	103.9221	82,871
10/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	104.1200	122.7100	0.1041	0.1227	0
10/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1333.6800	1330.0900	1.3337	1.3301	0
10/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	108.3300	127.1700	0.1083	0.1272	0
10/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1316.3100	1312.9700	1.3163	1.3130	0
10/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	112.5300	131.7400	0.1125	0.1317	0
10/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1298.9300	1295.9600	1.2989	1.2960	0
10/05/2024	R186 On 07-November-24			Bond Future	9.3013	9.2796	106.3573	106.3985	34,925
10/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	612.0300	634.9200	0.6120	0.6349	0
10/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	938.6800	920.3700	0.9387	0.9204	0
10/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	622.3300	645.7000	0.6223	0.6457	0
10/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	929.8700	912.0400	0.9299	0.9120	0
10/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	632.7100	656.2600	0.6327	0.6563	0
10/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	921.1500	903.5000	0.9212	0.9035	0
10/05/2024	R186 On 06-February-25			Bond Future	9.3739	9.3365	103.3549	103.4182	0
10/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	605.3600	646.3800	0.6054	0.6464	0
10/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1189.5400	1167.2500	1.1895	1.1673	0
10/05/2024	R186 On 08-May-25			Bond Future	9.4631	9.4189	105.6175	105.6828	0
10/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	290.9300	362.7000	0.2909	0.3627	0
10/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1771.5000	1777.9200	1.7715	1.7779	0
10/05/2024	R186 On 07-August-25			Bond Future	9.6824	9.6253	102.4841	102.5559	0
10/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	596.3300	666.3200	0.5963	0.6663	1,983
10/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1179.4000	1177.6000	1.1794	1.1776	0
10/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	914.1100	988.2600	0.9141	0.9883	0
10/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	917.1100	919.4700	0.9171	0.9195	0
10/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1389.7600	1470.1900	1.3898	1.4702	0
10/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	680.4100	689.0500	0.6804	0.6891	1,983

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R202 On 01-August-24			Bond Future	258.8399	259.2236	258.8399	259.2236	441
10/05/2024	R202 On 07-November-24			Bond Future	265.0290	265.4681	265.0290	265.4681	460
10/05/2024	R202 On 06-February-25			Bond Future	265.6126	266.1142	265.6126	266.1142	0
10/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1177.4500	675.7800	1.1775	0.6758	0
10/05/2024	R202 On 08-May-25			Bond Future	271.4903	272.0056	271.4903	272.0056	0
10/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	819.7300	304.4000	0.8197	0.3044	0
10/05/2024	R202 On 07-August-25			Bond Future	271.8008	272.3400	271.8008	272.3400	0
10/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	200.8300	740.0100	0.2008	0.7400	0
10/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	R209 On 01-August-24			Bond Future	12.3174	12.3120	65.1450	65.1692	13,660
10/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	675.2100	804.7100	0.6752	0.8047	0
10/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3125.3700	3230.6200	3.1254	3.2306	0
10/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	689.2500	819.7400	0.6893	0.8197	0
10/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3092.6400	3198.8800	3.0926	3.1989	0
10/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	703.4800	834.9500	0.7035	0.8350	0
10/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3060.1400	3167.3600	3.0601	3.1674	0
10/05/2024	R209 On 07-November-24			Bond Future	12.4475	12.4392	63.5283	63.5645	5,237
10/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1970.3300	2105.8800	1.9703	2.1059	0
10/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3018.6500	3118.0100	3.0187	3.1180	0
10/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	1991.5200	2127.0900	1.9915	2.1271	0
10/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2995.2100	3094.5900	2.9952	3.0946	0
10/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2012.8100	2148.5900	2.0128	2.1486	0
10/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2971.9200	3071.5100	2.9719	3.0715	0
10/05/2024	R209 On 06-February-25			Bond Future	12.5785	12.5668	64.9098	64.9599	0
10/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2747.6800	2912.4000	2.7477	2.9124	0
10/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3345.8100	3460.4700	3.3458	3.4605	0
10/05/2024	R209 On 08-May-25			Bond Future	12.7131	12.7008	63.1735	63.2250	0
10/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2007.4000	2147.8900	2.0074	2.1479	0
10/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5613.7400	5702.6700	5.6137	5.7027	0
10/05/2024	R209 On 07-August-25			Bond Future	12.8721	12.8586	64.4768	64.5326	0
10/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3527.1000	3720.1900	3.5271	3.7202	0
10/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4328.5300	4465.8300	4.3285	4.4658	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R210 On 01-August-24			Bond Future	239.3638	239.5171	239.3638	239.5171	1,336
10/05/2024	R210 On 07-November-24			Bond Future	241.7355	241.9346	241.7355	241.9346	0
10/05/2024	R210 On 06-February-25			Bond Future	247.0510	247.3038	247.0510	247.3038	0
10/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7440.9900	7693.8300	7.4410	7.6938	0
10/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	R210 On 08-May-25			Bond Future	249.0849	249.3454	249.0849	249.3454	0
10/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1054.8900	1315.4300	1.0549	1.3154	0
10/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	R210 On 07-August-25			Bond Future	254.2966	254.5759	254.2966	254.5759	0
10/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5856.6300	6135.8500	5.8566	6.1359	0
10/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/05/2024	R213 On 01-August-24			Bond Future	11.1095	11.1189	84.2098	84.1723	25,429
10/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1002.3800	1068.0400	1.0024	1.0680	0
10/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2012.2600	2115.3800	2.0123	2.1154	0
10/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1019.6200	1085.1900	1.0196	1.0852	0
10/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1988.7300	2091.7600	1.9887	2.0918	0
10/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1037.1800	1102.3400	1.0372	1.1023	0
10/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1965.5500	2068.1700	1.9656	2.0682	0
10/05/2024	R213 On 07-November-24			Bond Future	11.2325	11.2386	82.6398	82.6159	10,413
10/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2052.1300	2171.5400	2.0521	2.1715	0
10/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2139.5900	2282.8100	2.1396	2.2828	0
10/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2073.0000	2192.3400	2.0730	2.1923	0
10/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2121.5000	2264.6500	2.1215	2.2647	0
10/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2094.2100	2213.4600	2.0942	2.2135	0
10/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2103.7800	2246.8400	2.1038	2.2468	0
10/05/2024	R213 On 06-February-25			Bond Future	11.3657	11.3677	84.4374	84.4300	0
10/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2478.6100	2618.0300	2.4786	2.6180	0
10/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2537.8100	2684.6500	2.5378	2.6847	0
10/05/2024	R213 On 08-May-25			Bond Future	11.4975	11.4994	82.7233	82.7163	0
10/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1359.7600	1488.2300	1.3598	1.4882	0
10/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5026.1900	5161.7400	5.0262	5.1617	0
10/05/2024	R213 On 07-August-25			Bond Future	11.6698	11.6707	84.4325	84.4295	0
10/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3090.9300	3268.2500	3.0909	3.2683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3125.4800	3305.8300	3.1255	3.3058	0
10/05/2024	R214 On 01-August-24			Bond Future	12.6330	12.6173	60.6305	60.7017	11,102
10/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	810.0500	918.0600	0.8101	0.9181	0
10/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3017.4100	3054.1400	3.0174	3.0541	0
10/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	825.8900	934.6400	0.8259	0.9346	0
10/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2985.2500	3022.7200	2.9853	3.0227	0
10/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	841.9000	951.4000	0.8419	0.9514	0
10/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2953.3200	2991.5400	2.9533	2.9915	0
10/05/2024	R214 On 07-November-24			Bond Future	12.7609	12.7422	58.7571	58.8405	1,770
10/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2157.2300	2391.7100	2.1572	2.3917	0
10/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2882.2300	3033.3800	2.8822	3.0334	0
10/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2179.7900	2414.5800	2.1798	2.4146	0
10/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2859.3200	3010.7800	2.8593	3.0108	0
10/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2202.4600	2437.7100	2.2025	2.4377	0
10/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2836.5600	2988.4800	2.8366	2.9885	0
10/05/2024	R214 On 06-February-25			Bond Future	12.8915	12.8694	60.0350	60.1322	0
10/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2688.9900	2872.5600	2.6890	2.8726	0
10/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3494.5900	3580.9400	3.4946	3.5809	0
10/05/2024	R214 On 08-May-25			Bond Future	13.0179	12.9949	58.0407	58.1403	0
10/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2413.4200	2410.4100	2.4134	2.4104	0
10/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5187.0800	5084.4500	5.1871	5.0845	0
10/05/2024	R214 On 07-August-25			Bond Future	13.1674	13.1428	59.2383	59.3429	0
10/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3586.9600	3681.0800	3.5870	3.6811	0
10/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4435.6800	4425.2600	4.4357	4.4253	0
10/05/2024	R248 On 01-August-24			Bond Future	12.8147	12.8094	73.7471	73.7760	247,212
10/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	897.6400	1008.4900	0.8976	1.0085	0
10/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3789.2600	3871.2100	3.7893	3.8712	0
10/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	915.8300	1027.4300	0.9158	1.0274	0
10/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3749.2700	3831.9700	3.7493	3.8320	0
10/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	934.1300	1046.5700	0.9341	1.0466	0
10/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3709.4700	3793.0100	3.7095	3.7930	0
10/05/2024	R248 On 07-November-24			Bond Future	12.9506	12.9427	71.0391	71.0813	11,423
10/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2654.6400	2831.1500	2.6546	2.8312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3572.9400	3707.2300	3.5729	3.7072	0
10/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2681.5900	2858.2800	2.6816	2.8583	0
10/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3545.4600	3679.9300	3.5455	3.6799	0
10/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2708.6500	2885.5200	2.7087	2.8855	0
10/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3518.1700	3652.8200	3.5182	3.6528	0
10/05/2024	R248 On 06-February-25			Bond Future	13.0895	13.0784	72.5840	72.6417	10,000
10/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2730.5800	2933.4900	2.7306	2.9335	0
10/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4762.9400	4908.1900	4.7629	4.9082	0
10/05/2024	R248 On 08-May-25			Bond Future	13.2241	13.2126	69.7189	69.7780	0
10/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2815.3800	3068.7100	2.8154	3.0687	0
10/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6153.0700	6347.3000	6.1531	6.3473	0
10/05/2024	R248 On 07-August-25			Bond Future	13.3829	13.3702	71.1565	71.2203	0
10/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4294.1400	4573.1800	4.2941	4.5732	0
10/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5171.6300	5386.9000	5.1716	5.3869	0
10/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0