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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For April 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	2025 On 02-May-24			Bond Future	179.2057	179.0256	179.2057	179.0256	9,884
09/04/2024	2025 On 01-August-24			Bond Future	181.3587	181.1747	181.3587	181.1747	0
09/04/2024	2025 On 07-November-24			Bond Future	185.6736	185.4846	185.6736	185.4846	0
09/04/2024	2029 On 02-May-24			Bond Future	129.1894	129.0705	129.1894	129.0705	7,345
09/04/2024	2029 On 01-August-24			Bond Future	132.0630	131.9416	132.0630	131.9416	1,325
09/04/2024	2029 On 07-November-24			Bond Future	133.8065	133.6815	133.8065	133.6815	0
09/04/2024	2029 On 06-February-25			Bond Future	136.7440	136.6159	136.7440	136.6159	0
09/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4343.9500	4215.9300	4.3440	4.2159	0
09/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2029 On 08-May-25			Bond Future	138.2453	138.1138	138.2453	138.1138	0
09/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	395.2500	263.8000	0.3953	0.2638	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2030 On 02-May-24			Bond Future	10.5015	10.5991	91.5321	91.1482	120,503
09/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	1.8300	0.8500	0.0018	0.0009	1,000
09/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3398.9800	3781.9200	3.3990	3.7819	0
09/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	10.8900	5.7400	0.0109	0.0057	0
09/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	2790.9200	3169.6900	2.7909	3.1697	0
09/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	12.0500	6.4000	0.0121	0.0064	0
09/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	2751.1200	3129.3900	2.7511	3.1294	0
09/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	13.2900	7.1100	0.0133	0.0071	0
09/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2711.4200	3089.1600	2.7114	3.0892	0
09/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	156.2400	102.7600	0.1562	0.1028	1,000
09/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1516.0100	1846.4500	1.5160	1.8465	0
09/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	939.1200	735.9300	0.9391	0.7359	500
09/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	473.3700	654.1000	0.4734	0.6541	0
09/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1499.4800	1234.2800	1.4995	1.2343	1,080
09/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	254.2900	373.0100	0.2543	0.3730	0
09/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2488.5300	2159.2000	2.4885	2.1592	500
09/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	90.0800	144.6700	0.0901	0.1447	0
09/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5459.4200	5079.0500	5.4594	5.0791	0
09/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	3.4300	6.9800	0.0034	0.0070	1,000
09/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	7041.4900	6657.9400	7.0415	6.6579	0
09/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.2600	0.6300	0.0003	0.0006	1,080
09/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9726.0900	9342.1700	9.7261	9.3422	0
09/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
09/04/2024	2030 On 01-August-24			Bond Future	10.5949	10.6983	89.5397	89.1474	26,710
09/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	1010.6800	863.8300	1.0107	0.8638	0
09/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	1871.6900	2117.1500	1.8717	2.1172	0
09/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	1027.5400	879.0300	1.0275	0.8790	0
09/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	1850.0600	2093.8600	1.8501	2.0939	0
09/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	1044.3800	894.1900	1.0444	0.8942	0
09/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1828.4200	2070.5400	1.8284	2.0705	0
09/04/2024	2030 On 07-November-24			Bond Future	10.7011	10.8112	91.6463	91.2444	1,650
09/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	2032.4500	1833.7500	2.0325	1.8338	0
09/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	1890.0800	2093.2000	1.8901	2.0932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	2053.0100	1853.1200	2.0530	1.8531	0
09/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	1874.1300	2076.0600	1.8741	2.0761	0
09/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	2073.6700	1872.5900	2.0737	1.8726	0
09/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1858.3100	2059.0500	1.8583	2.0591	0
09/04/2024	2030 On 06-February-25			Bond Future	10.8162	10.9334	89.6259	89.2151	0
09/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1926.9200	1740.8200	1.9269	1.7408	0
09/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2407.0400	2631.8000	2.4070	2.6318	0
09/04/2024	2030 On 08-May-25			Bond Future	10.9666	11.0918	91.5226	91.1027	0
09/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	807.6600	705.2800	0.8077	0.7053	0
09/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4382.5900	4700.1600	4.3826	4.7002	0
09/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1263.8200	1123.7900	1.2638	1.1238	1,640
09/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3508.1600	3788.0800	3.5082	3.7881	0
09/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4281.0300	3998.8200	4.2810	3.9988	0
09/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1335.6400	1473.3800	1.3356	1.4734	1,640
09/04/2024	2032 On 02-May-24			Bond Future	11.3506	11.4532	84.9199	84.4518	131,263
09/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0500	0.0200	0.0001	0.0000	8,500
09/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	4997.4400	5465.5000	4.9974	5.4655	0
09/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.1900	0.0700	0.0002	0.0001	1,000
09/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	4702.0100	5169.9800	4.7020	5.1700	0
09/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	3.7200	1.7300	0.0037	0.0017	0
09/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	3826.3900	4292.4900	3.8264	4.2925	0
09/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	4.2400	1.9900	0.0042	0.0020	0
09/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	3778.3900	4244.2300	3.7784	4.2442	0
09/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	4.8300	2.2900	0.0048	0.0023	0
09/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	3730.5100	4196.0600	3.7305	4.1961	0
09/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	5.4700	2.6200	0.0055	0.0026	500
09/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	3682.7000	4147.9400	3.6827	4.1479	0
09/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	6.9800	3.4100	0.0070	0.0034	500
09/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	3587.4300	4051.9500	3.5874	4.0520	0
09/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	13.7100	7.0900	0.0137	0.0071	1,550
09/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3304.6400	3766.1100	3.3046	3.7661	0
09/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	83.2100	50.4900	0.0832	0.0505	1,000
09/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2370.5000	2805.8700	2.3705	2.8059	0
09/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	307.7200	211.4300	0.3077	0.2114	500

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09/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1512.8200	1884.6200	1.5128	1.8846	0
09/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	508.9800	367.7900	0.5090	0.3678	0
09/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1156.4400	1483.3400	1.1564	1.4833	500
09/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	654.0400	484.8200	0.6540	0.4848	0
09/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	978.3900	1277.2600	0.9784	1.2773	17,000
09/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	818.3900	620.7000	0.8184	0.6207	1,550
09/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	821.2300	1091.6300	0.8212	1.0916	0
09/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	2295.4000	1939.0300	2.2954	1.9390	0
09/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	224.5600	336.2800	0.2246	0.3363	500
09/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6729.1800	6265.5300	6.7292	6.2655	0
09/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	4.4300	8.8700	0.0044	0.0089	1,000
09/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7865.0000	7398.1200	7.8650	7.3981	0
09/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.9600	2.1700	0.0010	0.0022	500
09/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8545.3300	8077.7400	8.5453	8.0777	0
09/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.3500	0.8500	0.0004	0.0009	1,550
09/04/2024	2032 On 01-August-24			Bond Future	11.4610	11.5684	86.7879	86.3096	15,170
09/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	1043.3000	882.7200	1.0433	0.8827	0
09/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2539.8000	2857.5600	2.5398	2.8576	0
09/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	1061.3600	898.8200	1.0614	0.8988	0
09/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2512.1500	2827.9500	2.5122	2.8280	0
09/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	1079.7800	915.2900	1.0798	0.9153	0
09/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2484.8900	2798.7400	2.4849	2.7987	0
09/04/2024	2032 On 07-November-24			Bond Future	11.5941	11.7073	84.6628	84.1729	4,260
09/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	2106.3800	1886.0000	2.1064	1.8860	0
09/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2647.8000	2917.2600	2.6478	2.9173	0
09/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	2128.7100	1906.8800	2.1287	1.9069	0
09/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2626.3400	2894.3500	2.6263	2.8944	0
09/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	2151.4100	1928.1200	2.1514	1.9281	0
09/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2605.2900	2871.8400	2.6053	2.8718	0
09/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2503.2200	2258.4700	2.5032	2.2585	1,615
09/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2304.2300	2549.3200	2.3042	2.5493	0
09/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7667.1900	7245.1900	7.6672	7.2452	0
09/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	429.8700	497.7100	0.4299	0.4977	1,615
09/04/2024	2032 On 06-February-25			Bond Future	11.7312	11.8502	86.5006	85.9999	0

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09/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2652.8600	2407.9900	2.6529	2.4080	0
09/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2700.0200	2955.8900	2.7000	2.9559	0
09/04/2024	2032 On 08-May-25			Bond Future	11.8885	12.0138	84.1659	83.6542	0
09/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	1060.6800	927.9500	1.0607	0.9280	0
09/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5199.6200	5578.5800	5.1996	5.5786	0
09/04/2024	2033 On 02-May-24			Bond Future	121.3334	120.9502	121.3334	120.9502	1,707
09/04/2024	2033 On 01-August-24			Bond Future	124.0322	123.6406	124.0322	123.6406	6,301
09/04/2024	2033 On 07-November-24			Bond Future	125.4878	125.0865	125.4878	125.0865	0
09/04/2024	2033 On 06-February-25			Bond Future	128.2427	127.8322	128.2427	127.8322	0
09/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3302.7400	2892.2000	3.3027	2.8922	0
09/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2033 On 08-May-25			Bond Future	129.4612	129.0412	129.4612	129.0412	0
09/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1158.7900	1578.8400	1.1588	1.5788	0
09/04/2024	2037 On 02-May-24			Bond Future	12.4917	12.5893	77.1088	76.6132	70,233
09/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	1.9900	1.0900	0.0020	0.0011	0
09/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5719.5400	6214.2200	5.7195	6.2142	0
09/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	2.2000	1.2100	0.0022	0.0012	0
09/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5663.0000	6157.5900	5.6630	6.1576	0
09/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	2.4100	1.3300	0.0024	0.0013	0
09/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5606.5100	6101.0100	5.6065	6.1010	0
09/04/2024	2037 On 01-August-24			Bond Future	12.6249	12.7265	74.5488	74.0424	102,359
09/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	819.1200	687.6800	0.8191	0.6877	0
09/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3569.8100	3944.7800	3.5698	3.9448	0
09/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	835.7400	702.3600	0.8357	0.7024	0
09/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3533.6600	3906.6900	3.5337	3.9067	0
09/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	852.5800	717.2400	0.8526	0.7172	1,383
09/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3497.7800	3868.8500	3.4978	3.8689	0
09/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3693.3300	3352.8200	3.6933	3.3528	0
09/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1034.4600	1200.3600	1.0345	1.2004	1,383
09/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	6101.6200	5680.7700	6.1016	5.6808	0
09/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	451.3100	536.8700	0.4513	0.5369	1,383
09/04/2024	2037 On 07-November-24			Bond Future	12.7698	12.8759	76.3023	75.7837	9,175

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09/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2212.1000	1988.3800	2.2121	1.9884	0
09/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3203.0900	3497.9300	3.2031	3.4979	0
09/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2236.6400	2011.3600	2.2366	2.0114	0
09/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3177.5800	3470.8600	3.1776	3.4709	0
09/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2261.3100	2034.4700	2.2613	2.0345	0
09/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3152.2400	3443.9600	3.1522	3.4440	0
09/04/2024	2037 On 06-February-25			Bond Future	12.9173	13.0279	73.6977	73.1676	0
09/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2670.2400	2427.8200	2.6702	2.4278	0
09/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3433.2200	3720.9000	3.4332	3.7209	0
09/04/2024	2037 On 08-May-25			Bond Future	13.0851	13.2006	75.2557	74.7141	3,975
09/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1508.8500	1345.8800	1.5089	1.3459	0
09/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5604.9300	5983.6100	5.6049	5.9836	0
09/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	4038.8100	3735.6100	4.0388	3.7356	7,500
09/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2805.1800	3043.6300	2.8052	3.0436	0
09/04/2024	2038 On 02-May-24			Bond Future	132.4555	131.7163	132.4555	131.7163	4,404
09/04/2024	2038 On 01-August-24			Bond Future	133.3396	132.5840	133.3396	132.5840	718
09/04/2024	2038 On 07-November-24			Bond Future	136.5118	135.7378	136.5118	135.7378	0
09/04/2024	2038 On 06-February-25			Bond Future	137.3934	136.6018	137.3934	136.6018	0
09/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	2163.3700	1371.7900	2.1634	1.3718	0
09/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2038 On 08-May-25			Bond Future	140.3372	139.5281	140.3372	139.5281	0
09/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	657.2300	0.0000	0.6572	0.0000	0
09/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	151.9400	0.0000	0.1519	0
09/04/2024	2040 On 02-May-24			Bond Future	12.7270	12.8094	77.2823	76.8408	125,038
09/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	1.0400	0.6400	0.0010	0.0006	0
09/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6473.7900	6914.9200	6.4738	6.9149	0
09/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	1.1600	0.7100	0.0012	0.0007	0
09/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6412.7200	6853.8000	6.4127	6.8538	0
09/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	1.2800	0.7900	0.0013	0.0008	0
09/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6351.7300	6792.7700	6.3517	6.7928	0
09/04/2024	2040 On 01-August-24			Bond Future	12.8616	12.9474	74.4758	74.0246	12,732
09/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	785.4200	676.1300	0.7854	0.6761	680
09/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	3961.6400	4303.5100	3.9616	4.3035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	852.8600	736.7000	0.8529	0.7367	0
09/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3803.9400	4138.9400	3.8039	4.1389	0
09/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	870.1900	752.3000	0.8702	0.7523	0
09/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3765.1400	4098.4100	3.7651	4.0984	0
09/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	887.8800	768.2400	0.8879	0.7682	0
09/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3726.7700	4058.2900	3.7268	4.0583	0
09/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2157.3600	1938.9400	2.1574	1.9389	0
09/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2060.3200	2293.0600	2.0603	2.2931	680
09/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2364.1000	2133.2700	2.3641	2.1333	7,500
09/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1899.2800	2119.6100	1.8993	2.1196	0
09/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4160.2200	3847.1500	4.1602	3.8472	0
09/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1001.4500	1139.5400	1.0015	1.1395	680
09/04/2024	2040 On 07-November-24			Bond Future	13.0073	13.0969	76.2275	75.7655	8,677
09/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2424.5000	2220.1200	2.4245	2.2201	0
09/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3300.5600	3558.2200	3.3006	3.5582	0
09/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2450.9000	2245.1300	2.4509	2.2451	0
09/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3274.1500	3530.4200	3.2742	3.5304	0
09/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2477.4300	2270.2800	2.4774	2.2703	0
09/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3247.9300	3502.8200	3.2479	3.5028	0
09/04/2024	2040 On 06-February-25			Bond Future	13.1550	13.2483	73.3706	72.8982	0
09/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2701.9900	2491.0400	2.7020	2.4910	0
09/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3756.7900	4018.1900	3.7568	4.0182	0
09/04/2024	2040 On 08-May-25			Bond Future	13.3215	13.4188	74.9212	74.4386	0
09/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1862.4400	1699.9300	1.8624	1.6999	0
09/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5440.7500	5760.9100	5.4408	5.7609	0
09/04/2024	2044 On 02-May-24			Bond Future	12.8058	12.8983	73.3608	72.8658	83,286
09/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.5600	0.3000	0.0006	0.0003	0
09/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6712.6400	7207.3300	6.7126	7.2073	0
09/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.6300	0.3400	0.0006	0.0003	0
09/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6650.1900	7144.8500	6.6502	7.1449	0
09/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.7000	0.3800	0.0007	0.0004	0
09/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6587.8200	7082.4500	6.5878	7.0825	0
09/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	323.0400	232.5200	0.3230	0.2325	0
09/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2002.5100	2406.9400	2.0025	2.4069	4,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	813.6900	627.3300	0.8137	0.6273	0
09/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1115.4000	1423.9900	1.1154	1.4240	10,030
09/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1584.7400	1292.8400	1.5847	1.2928	0
09/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	552.0100	755.0600	0.5520	0.7551	10,030
09/04/2024	2044 On 01-August-24			Bond Future	12.9360	13.0322	70.5931	70.0874	45,920
09/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	683.7400	574.0600	0.6837	0.5741	0
09/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4302.5300	4698.6200	4.3025	4.6986	0
09/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	698.8300	587.3100	0.6988	0.5873	0
09/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4260.1500	4654.4000	4.2602	4.6544	0
09/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	714.2600	600.8900	0.7143	0.6009	0
09/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4218.1700	4610.5700	4.2182	4.6106	0
09/04/2024	2044 On 07-November-24			Bond Future	13.0764	13.1768	72.2535	71.7356	200
09/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2347.5200	2120.1100	2.3475	2.1201	0
09/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3274.1900	3564.6700	3.2742	3.5647	0
09/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2373.6200	2144.6200	2.3736	2.1446	0
09/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3247.2200	3536.1100	3.2472	3.5361	0
09/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2400.0600	2169.4800	2.4001	2.1695	0
09/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3220.6600	3507.9700	3.2207	3.5080	0
09/04/2024	2044 On 06-February-25			Bond Future	13.2184	13.3229	69.4355	68.9062	0
09/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2750.6500	2512.4800	2.7507	2.5125	0
09/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3774.2300	4065.4000	3.7742	4.0654	0
09/04/2024	2044 On 08-May-25			Bond Future	13.3776	13.4865	70.9028	70.3619	0
09/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1878.3700	1693.3500	1.8784	1.6934	0
09/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5300.3700	5656.2500	5.3004	5.6563	0
09/04/2024	2046 On 02-May-24			Bond Future	113.7757	112.9106	113.7757	112.9106	12,089
09/04/2024	2046 On 01-August-24			Bond Future	116.3063	115.4222	116.3063	115.4222	4,696
09/04/2024	2046 On 07-November-24			Bond Future	116.8755	115.9697	116.8755	115.9697	0
09/04/2024	2046 On 06-February-25			Bond Future	119.4408	118.5147	119.4408	118.5147	0
09/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	5430.8100	4504.7200	5.4308	4.5047	0
09/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2046 On 08-May-25			Bond Future	119.7527	118.8060	119.7527	118.8060	0
09/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2217.3400	3164.0100	2.2173	3.1640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	2050 On 02-May-24			Bond Future	114.6927	114.6915	114.6927	114.6915	13,082
09/04/2024	2050 On 01-August-24			Bond Future	114.9471	114.9457	114.9471	114.9457	2,554
09/04/2024	2050 On 07-November-24			Bond Future	117.6817	117.6801	117.6817	117.6801	0
09/04/2024	2050 On 06-February-25			Bond Future	117.9076	117.9054	117.9076	117.9054	0
09/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2307.5700	2305.4200	2.3076	2.3054	0
09/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2050 On 08-May-25			Bond Future	120.4337	120.4309	120.4337	120.4309	0
09/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	726.3100	729.1100	0.7263	0.7291	0
09/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	AL37 On 02-May-24			Index Future	937.1410	933.0280	937.1410	933.0280	0
09/04/2024	AL37 On 01-August-24			Index Future	957.7540	953.5510	957.7540	953.5510	0
09/04/2024	AL37 On 07-November-24			Index Future	980.3070	976.0020	980.3070	976.0020	0
09/04/2024	AL37 On 06-February-25			Index Future	1001.6190	997.2180	1001.6190	997.2180	0
09/04/2024	AL37 On 08-May-25			Index Future	1022.8980	1018.4000	1022.8980	1,018.4000	0
09/04/2024	AL7T On 02-May-24			Index Future	1081.1580	1074.8740	1081.1580	1,074.8740	0
09/04/2024	AL7T On 01-August-24			Index Future	1104.9380	1098.5170	1104.9380	1,098.5170	0
09/04/2024	AL7T On 07-November-24			Index Future	1130.9570	1124.3820	1130.9570	1,124.3820	0
09/04/2024	AL7T On 06-February-25			Index Future	1155.5450	1148.8230	1155.5450	1,148.8230	0
09/04/2024	AL7T On 08-May-25			Index Future	1180.0940	1173.2250	1180.0940	1,173.2250	0
09/04/2024	ALBI On 02-May-24			Index Future	941.2020	936.3990	941.2020	936.3990	91
09/04/2024	ALBI On 01-August-24			Index Future	961.9040	956.9960	961.9040	956.9960	0
09/04/2024	ALBI On 07-November-24			Index Future	984.5550	979.5290	984.5550	979.5290	0
09/04/2024	ALBI On 06-February-25			Index Future	1005.9590	1000.8210	1005.9590	1,000.8210	0
09/04/2024	ALBI On 08-May-25			Index Future	1027.3300	1022.0790	1027.3300	1,022.0790	0
09/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C025 On 31-January-25			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
09/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	CI58 On 31-January-58			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
09/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	ES33 On 02-May-24			Bond Future	12.9131	13.0160	72.1376	71.7022	0
09/04/2024	ES33 On 01-August-24			Bond Future	13.0715	13.1790	73.7422	73.2971	0
09/04/2024	ES33 On 07-November-24			Bond Future	13.2616	13.3746	71.6933	71.2374	0
09/04/2024	ES33 On 06-February-25			Bond Future	13.4573	13.5758	73.2657	72.7996	0
09/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	465.8500	932.0300	0.4659	0.9320	0
09/04/2024	ES33 On 08-May-25			Bond Future	13.6683	13.7925	71.0297	70.5531	0
09/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3742.3300	4218.8500	3.7423	4.2189	0
09/04/2024	ES42 On 02-May-24			Bond Future	13.2092	13.3119	68.2004	67.6911	0
09/04/2024	ES42 On 01-August-24			Bond Future	13.3481	13.4550	69.7174	69.1968	0
09/04/2024	ES42 On 07-November-24			Bond Future	13.5110	13.6228	67.1074	66.5742	0
09/04/2024	ES42 On 06-February-25			Bond Future	13.6707	13.7873	68.5781	68.0330	0
09/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	184.6000	0.0000	0.1846	0.0000	0
09/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	360.5300	0.0000	0.3605	0
09/04/2024	ES42 On 08-May-25			Bond Future	13.8483	13.9700	65.7763	65.2192	0
09/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2854.5700	3411.7000	2.8546	3.4117	0
09/04/2024	GOVI On 02-May-24			GOVI	927.2070	922.4950	927.2070	922.4950	737
09/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	237630.0000	284750.0000	23.7630	28.4750	0
09/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	237730.0000	284850.0000	23.7730	28.4850	0
09/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	237830.0000	284950.0000	23.7830	28.4950	0
09/04/2024	GOVI On 01-August-24			GOVI	947.6010	942.7870	947.6010	942.7870	0
09/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	42310.0000	0.0000	4.2310	0.0000	0
09/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	5830.0000	0.0000	0.5830	0
09/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	42210.0000	0.0000	4.2210	0.0000	0
09/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	5930.0000	0.0000	0.5930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	42110.0000	0.0000	4.2110	0.0000	0
09/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	6030.0000	0.0000	0.6030	0
09/04/2024	GOVI On 07-November-24			GOVI	969.9150	964.9840	969.9150	964.9840	0
09/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	211350.0000	162040.0000	21.1350	16.2040	0
09/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	211250.0000	161940.0000	21.1250	16.1940	0
09/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	211150.0000	161840.0000	21.1150	16.1840	0
09/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	GOVI On 06-February-25			GOVI	991.0010	985.9610	991.0010	985.9610	0
09/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	190010.0000	139610.0000	19.0010	13.9610	0
09/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	GOVI On 08-May-25			GOVI	1012.0550	1006.9030	1012.0550	1,006.9030	0
09/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	99450.0000	150970.0000	9.9450	15.0970	0
09/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/04/2024	IGOV On 02-May-24			Index Future	347.0890	346.2530	347.0890	346.2530	593
09/04/2024	IGOV On 01-August-24			Index Future	354.8090	353.9550	354.8090	353.9550	0
09/04/2024	IGOV On 07-November-24			Index Future	363.2540	362.3790	363.2540	362.3790	0
09/04/2024	IGOV On 06-February-25			Index Future	371.2330	370.3370	371.2330	370.3370	0
09/04/2024	IGOV On 08-May-25			Index Future	379.2000	378.2830	379.2000	378.2830	0
09/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3480	91.6500	91.6520	0
09/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3600	8.3400	91.6400	91.6600	0
09/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3600	8.3570	91.6400	91.6430	0
09/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3700	8.3500	91.6300	91.6500	0
09/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
09/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3400	8.3080	91.6600	91.6920	0
09/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2400	8.2100	91.7600	91.7900	0
09/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.1300	8.1000	91.8700	91.9000	0
09/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0700	8.0480	91.9300	91.9520	0
09/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.0600	8.0300	91.9400	91.9700	0
09/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.1400	8.1000	91.8600	91.9000	0
09/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.1500	8.1000	91.8500	91.9000	0
09/04/2024	R035 On 02-May-24			Bond Future	12.1181	12.2105	82.3610	81.8903	154,851
09/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	6.8800	4.1100	0.0069	0.0041	0
09/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	4958.2200	5426.2400	4.9582	5.4262	0
09/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	7.5000	4.4900	0.0075	0.0045	0
09/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	4903.2700	5371.0500	4.9033	5.3711	0
09/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	8.1600	4.9100	0.0082	0.0049	0
09/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	4848.4200	5315.9600	4.8484	5.3160	0
09/04/2024	R035 On 01-August-24			Bond Future	12.2383	12.3346	84.1727	83.6917	15,072
09/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	966.7600	826.2700	0.9668	0.8263	0
09/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3261.0600	3601.6300	3.2611	3.6016	0
09/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	985.1500	842.7400	0.9852	0.8427	0
09/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3227.2900	3565.9400	3.2273	3.5659	0
09/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	1003.7500	859.4300	1.0038	0.8594	0
09/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3193.7700	3530.5100	3.1938	3.5305	0
09/04/2024	R035 On 07-November-24			Bond Future	12.3852	12.4860	81.6378	81.1451	14,838
09/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2157.7700	1948.1800	2.1578	1.9482	0
09/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3223.5100	3506.5900	3.2235	3.5066	0
09/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2182.0600	1970.9900	2.1821	1.9710	0
09/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3197.8400	3479.4400	3.1978	3.4794	0
09/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2206.4900	1993.9300	2.2065	1.9939	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3172.3500	3452.4600	3.1724	3.4525	0
09/04/2024	R035 On 06-February-25			Bond Future	12.5367	12.6421	83.4102	82.9066	0
09/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2726.7500	2493.6600	2.7268	2.4937	0
09/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3337.7000	3608.2100	3.3377	3.6082	0
09/04/2024	R035 On 08-May-25			Bond Future	12.6970	12.8072	80.6603	80.1456	0
09/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1349.7100	1205.7600	1.3497	1.2058	0
09/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	5816.5500	6187.2500	5.8166	6.1873	0
09/04/2024	R053 On 02-May-24			Bond Future	12.7031	12.7904	92.9010	92.2881	5,189
09/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2705.2800	2289.8800	2.7053	2.2899	0
09/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	515.6000	713.1700	0.5156	0.7132	0
09/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2756.7800	2337.1400	2.7568	2.3371	0
09/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	499.5800	692.9100	0.4996	0.6929	0
09/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2808.5300	2384.6900	2.8085	2.3847	0
09/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	483.9100	673.0400	0.4839	0.6730	0
09/04/2024	R053 On 01-August-24			Bond Future	12.8238	12.9146	94.9446	94.3181	0
09/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4097.6600	3728.1300	4.0977	3.7281	0
09/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2017.2300	2274.1300	2.0172	2.2741	0
09/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4140.9900	3769.3300	4.1410	3.7693	0
09/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	1994.1000	2248.8700	1.9941	2.2489	0
09/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4184.6700	3810.8900	4.1847	3.8109	0
09/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	1971.4200	2224.0700	1.9714	2.2241	0
09/04/2024	R053 On 07-November-24			Bond Future	12.9637	13.0586	91.3063	90.6649	0
09/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3265.2700	2980.3900	3.2653	2.9804	0
09/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4461.2300	4817.7800	4.4612	4.8178	0
09/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3299.7400	3012.9800	3.2997	3.0130	0
09/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4426.0500	4780.7200	4.4261	4.7807	0
09/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3334.6500	3046.0200	3.3347	3.0460	0
09/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4391.4000	4744.2000	4.3914	4.7442	0
09/04/2024	R053 On 06-February-25			Bond Future	13.1020	13.2010	93.2876	92.6320	0
09/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3970.0700	3666.8100	3.9701	3.6668	0
09/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5062.7400	5415.1400	5.0627	5.4151	0
09/04/2024	R053 On 08-May-25			Bond Future	13.2532	13.3566	89.3904	88.7204	0
09/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3136.1500	2885.0200	3.1362	2.8850	0
09/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7312.9900	7731.8500	7.3130	7.7319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	R186 On 02-May-24			Bond Future	9.1817	9.2647	106.9493	106.7561	75,068
09/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	2825.9700	3019.2000	2.8260	3.0192	0
09/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2801.8500	2995.0800	2.8019	2.9951	0
09/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2777.7300	2970.9600	2.7777	2.9710	0
09/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1305.0000	1135.9300	1.3050	1.1359	2,030
09/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	37.0400	61.2000	0.0370	0.0612	0
09/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2792.4100	2601.0700	2.7924	2.6011	0
09/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	1.8500	3.7400	0.0019	0.0037	2,030
09/04/2024	R186 On 01-August-24			Bond Future	9.2100	9.3028	103.9936	103.7962	25,490
09/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	204.8600	164.7000	0.2049	0.1647	0
09/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1340.7700	1497.9900	1.3408	1.4980	0
09/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	210.5300	169.5200	0.2105	0.1695	0
09/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1324.8600	1481.2300	1.3249	1.4812	0
09/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	216.4900	174.6100	0.2165	0.1746	0
09/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1309.2400	1464.7400	1.3092	1.4647	0
09/04/2024	R186 On 07-November-24			Bond Future	9.2575	9.3639	106.4406	106.2382	35,599
09/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	786.8000	699.0900	0.7868	0.6991	0
09/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1030.1800	1144.8400	1.0302	1.1448	0
09/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	797.7400	709.3400	0.7977	0.7093	0
09/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1022.0100	1135.9800	1.0220	1.1360	0
09/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	808.7500	719.6500	0.8088	0.7197	0
09/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1013.9200	1127.1900	1.0139	1.1272	0
09/04/2024	R186 On 06-February-25			Bond Future	9.3262	9.4486	103.4357	103.2286	0
09/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	724.7000	642.4600	0.7247	0.6425	0
09/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1228.1200	1352.9800	1.2281	1.3530	0
09/04/2024	R186 On 08-May-25			Bond Future	9.4578	9.6016	105.6253	105.4134	0
09/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	320.0800	270.8400	0.3201	0.2708	0
09/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1792.8300	1955.5200	1.7928	1.9555	0
09/04/2024	R202 On 02-May-24			Bond Future	258.7091	258.9108	258.7091	258.9108	4,420
09/04/2024	R202 On 01-August-24			Bond Future	259.3855	259.5919	259.3855	259.5919	428

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	R202 On 07-November-24			Bond Future	265.5569	265.7673	265.5569	265.7673	0
09/04/2024	R202 On 06-February-25			Bond Future	266.1729	266.3866	266.1729	266.3866	0
09/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	617.0700	403.3700	0.6171	0.4034	0
09/04/2024	R202 On 08-May-25			Bond Future	271.8764	272.0936	271.8764	272.0936	0
09/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	433.6200	216.3700	0.4336	0.2164	0
09/04/2024	R209 On 02-May-24			Bond Future	12.2011	12.3034	63.7591	63.3001	12,940
09/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	1.7700	0.9000	0.0018	0.0009	0
09/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	4898.8400	5357.0400	4.8988	5.3570	0
09/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	1.9500	1.0000	0.0020	0.0010	0
09/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	4849.0600	5307.1800	4.8491	5.3072	0
09/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	2.1500	1.1100	0.0022	0.0011	0
09/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	4799.3600	5257.3900	4.7994	5.2574	0
09/04/2024	R209 On 01-August-24			Bond Future	12.3137	12.4198	65.1617	64.6925	3,280
09/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	727.7100	605.8000	0.7277	0.6058	0
09/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3161.1700	3508.3800	3.1612	3.5084	0
09/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	742.3100	618.6000	0.7423	0.6186	0
09/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3129.0000	3474.4100	3.1290	3.4744	0
09/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	757.2200	631.6900	0.7572	0.6317	0
09/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3097.1800	3440.7700	3.0972	3.4408	0
09/04/2024	R209 On 07-November-24			Bond Future	12.4453	12.5559	63.5379	63.0575	5,237
09/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1872.6800	1670.4200	1.8727	1.6704	0
09/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	2911.4500	3189.5300	2.9115	3.1895	0
09/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1894.0100	1690.3000	1.8940	1.6903	0
09/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	2888.1500	3164.7800	2.8882	3.1648	0
09/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1915.4700	1710.2900	1.9155	1.7103	0
09/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	2865.0300	3140.1900	2.8650	3.1402	0
09/04/2024	R209 On 06-February-25			Bond Future	12.5768	12.6918	64.9172	64.4262	0
09/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2398.8900	2172.0100	2.3989	2.1720	0
09/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	2989.6800	3253.7700	2.9897	3.2538	0
09/04/2024	R209 On 08-May-25			Bond Future	12.7221	12.8418	63.1354	62.6337	0
09/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1313.4000	1163.3100	1.3134	1.1633	0
09/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	4957.8100	5309.4000	4.9578	5.3094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	R210 On 02-May-24			Bond Future	233.6134	233.7019	233.6134	233.7019	198
09/04/2024	R210 On 01-August-24			Bond Future	238.8097	238.9004	238.8097	238.9004	629
09/04/2024	R210 On 07-November-24			Bond Future	241.1597	241.2516	241.1597	241.2516	0
09/04/2024	R210 On 06-February-25			Bond Future	246.4535	246.5466	246.4535	246.5466	0
09/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6843.4800	6936.6300	6.8435	6.9366	0
09/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	R210 On 08-May-25			Bond Future	248.3290	248.4229	248.3290	248.4229	0
09/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	298.9800	392.9000	0.2990	0.3929	0
09/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2024	R213 On 02-May-24			Bond Future	11.0019	11.0993	82.4429	82.0419	25,660
09/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	7.5100	3.8100	0.0075	0.0038	0
09/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3058.6400	3455.9400	3.0586	3.4559	0
09/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	8.4400	4.3200	0.0084	0.0043	0
09/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3016.3400	3413.2200	3.0163	3.4132	0
09/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	9.4700	4.8900	0.0095	0.0049	0
09/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	2974.1600	3370.5800	2.9742	3.3706	0
09/04/2024	R213 On 01-August-24			Bond Future	11.0980	11.2002	84.2563	83.8466	0
09/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	1065.6000	913.4600	1.0656	0.9135	0
09/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2028.9200	2286.5200	2.0289	2.2865	0
09/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	1083.4300	929.5600	1.0834	0.9296	0
09/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2005.9800	2261.8500	2.0060	2.2619	0
09/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	1101.2400	945.6500	1.1012	0.9457	0
09/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	1983.0500	2237.2000	1.9831	2.2372	0
09/04/2024	R213 On 07-November-24			Bond Future	11.2228	11.3309	82.6776	82.2579	10,002
09/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	2092.8600	1890.8000	2.0929	1.8908	0
09/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2142.5200	2360.1100	2.1425	2.3601	0
09/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	2114.2700	1910.9700	2.1143	1.9110	0
09/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2124.9700	2341.3200	2.1250	2.3413	0
09/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	2135.5200	1930.9900	2.1355	1.9310	0
09/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2107.2900	2322.4100	2.1073	2.3224	0
09/04/2024	R213 On 06-February-25			Bond Future	11.3563	11.4704	84.4729	84.0439	0
09/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2390.3300	2180.4500	2.3903	2.1805	0
09/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2414.0200	2633.1300	2.4140	2.6331	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	R213 On 08-May-25			Bond Future	11.5037	11.6242	82.7008	82.2623	0
09/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	996.5300	880.6300	0.9965	0.8806	0
09/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4685.4800	5008.0600	4.6855	5.0081	0
09/04/2024	R214 On 02-May-24			Bond Future	12.5199	12.6221	59.3476	58.8806	21,222
09/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	1.4900	0.7700	0.0015	0.0008	0
09/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5210.3100	5676.5400	5.2103	5.6765	0
09/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	1.6400	0.8500	0.0016	0.0009	0
09/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5158.0200	5624.1800	5.1580	5.6242	0
09/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	1.8200	0.9500	0.0018	0.0010	0
09/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5105.8200	5571.9000	5.1058	5.5719	0
09/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	185.4900	124.7600	0.1855	0.1248	8,000
09/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2070.3600	2476.5800	2.0704	2.4766	0
09/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	203.9000	138.1000	0.2039	0.1381	5,110
09/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	1992.2600	2393.4100	1.9923	2.3934	0
09/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1867.8700	1538.8800	1.8679	1.5389	0
09/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	292.2900	430.2500	0.2923	0.4303	13,110
09/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4353.1500	3907.0200	4.3532	3.9070	0
09/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	25.1300	45.9500	0.0251	0.0460	13,110
09/04/2024	R214 On 01-August-24			Bond Future	12.6281	12.7339	60.6530	60.1759	0
09/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	819.3300	684.4400	0.8193	0.6844	0
09/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3004.1100	3346.3900	3.0041	3.3464	0
09/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	835.4700	698.6600	0.8355	0.6987	0
09/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	2972.2500	3312.6100	2.9723	3.3126	0
09/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	851.9200	713.1700	0.8519	0.7132	0
09/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	2940.7600	3279.1800	2.9408	3.2792	0
09/04/2024	R214 On 07-November-24			Bond Future	12.7573	12.8675	58.7731	58.2845	0
09/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2057.4500	1839.7100	2.0575	1.8397	0
09/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2766.5100	3037.3800	2.7665	3.0374	0
09/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2080.0600	1860.8200	2.0801	1.8608	0
09/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2743.6500	3013.0200	2.7437	3.0130	0
09/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2102.7900	1882.0600	2.1028	1.8821	0
09/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2720.9500	2988.8300	2.7210	2.9888	0
09/04/2024	R214 On 06-February-25			Bond Future	12.8883	13.0027	60.0490	59.5496	0
09/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2329.4700	2103.5200	2.3295	2.1035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3121.0600	3394.5300	3.1211	3.3945	0
09/04/2024	R214 On 08-May-25			Bond Future	13.0243	13.1432	58.0129	57.5027	0
09/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1651.9800	1473.8500	1.6520	1.4739	0
09/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4453.3700	4785.5100	4.4534	4.7855	0
09/04/2024	R248 On 02-May-24			Bond Future	12.7170	12.8042	72.0618	71.5853	62,304
09/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0900	0.0500	0.0001	0.0001	0
09/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	7954.7000	8431.1200	7.9547	8.4311	0
09/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.1900	0.1100	0.0002	0.0001	0
09/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7558.8200	8035.2000	7.5588	8.0352	0
09/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.2200	0.1200	0.0002	0.0001	0
09/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7493.1900	7969.5500	7.4932	7.9696	0
09/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.2500	0.1400	0.0003	0.0001	0
09/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7427.6600	7904.0100	7.4277	7.9040	0
09/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	327.4900	242.2000	0.3275	0.2422	0
09/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2108.7200	2499.8900	2.1087	2.4999	0
09/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2625.0000	2262.9200	2.6250	2.2629	0
09/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	262.7600	377.1400	0.2628	0.3771	0
09/04/2024	R248 On 01-August-24			Bond Future	12.8332	12.9238	73.6469	73.1600	196,565
09/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	930.2900	801.1300	0.9303	0.8011	0
09/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3922.1700	4279.8700	3.9222	4.2799	0
09/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	948.8500	817.8100	0.9489	0.8178	0
09/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3882.5500	4238.3700	3.8826	4.2384	0
09/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	967.6200	834.7000	0.9676	0.8347	0
09/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3843.2200	4197.1600	3.8432	4.1972	0
09/04/2024	R248 On 07-November-24			Bond Future	12.9716	13.0661	70.9277	70.4292	0
09/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2392.9800	2175.5000	2.3930	2.1755	0
09/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3422.6400	3703.6800	3.4226	3.7037	0
09/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2419.5400	2200.5500	2.4195	2.2006	0
09/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3394.7700	3674.3000	3.3948	3.6743	0
09/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2446.2400	2225.7300	2.4462	2.2257	0
09/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3367.1200	3645.1300	3.3671	3.6451	0
09/04/2024	R248 On 06-February-25			Bond Future	13.1119	13.2105	72.4674	71.9578	0
09/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2412.2900	2208.4400	2.4123	2.2084	0
09/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4561.2800	4867.0200	4.5613	4.8670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2024	R248 On 08-May-25			Bond Future	13.2573	13.3601	69.5488	69.0281	0
09/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2113.7300	1929.6800	2.1137	1.9297	0
09/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5621.5000	5958.1700	5.6215	5.9582	0
09/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0