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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
11/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	2025 On 02-May-24			Bond Future	179.4092	179.2999	179.4092	179.2999	9,884
11/04/2024	2025 On 01-August-24			Bond Future	181.5659	181.4544	181.5659	181.4544	0
11/04/2024	2025 On 07-November-24			Bond Future	185.8881	185.7733	185.8881	185.7733	0
11/04/2024	2029 On 02-May-24			Bond Future	129.3689	129.0096	129.3689	129.0096	1,247
11/04/2024	2029 On 01-August-24			Bond Future	132.2461	131.8789	132.2461	131.8789	8,224
11/04/2024	2029 On 07-November-24			Bond Future	133.9952	133.6189	133.9952	133.6189	0
11/04/2024	2029 On 06-February-25			Bond Future	136.9385	136.5536	136.9385	136.5536	0
11/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4538.5100	4153.5800	4.5385	4.1536	0
11/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	2029 On 08-May-25			Bond Future	138.4455	138.0519	138.4455	138.0519	0
11/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	595.4900	201.8500	0.5955	0.2019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	2030 On 02-May-24			Bond Future	10.6998	10.5693	90.7542	91.2655	116,295
11/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.1200	0.7300	0.0001	0.0007	1,000
11/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4175.1600	3664.4800	4.1752	3.6645	0
11/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	1.2800	5.3100	0.0013	0.0053	0
11/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3559.2000	3051.9400	3.5592	3.0519	0
11/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	1.4600	5.9500	0.0015	0.0060	0
11/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3518.4200	3011.6200	3.5184	3.0116	0
11/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	1.6700	6.6400	0.0017	0.0066	0
11/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3477.6900	2971.3700	3.4777	2.9714	0
11/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	45.5300	104.3900	0.0455	0.1044	1,000
11/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2183.1900	1730.7600	2.1832	1.7308	0
11/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	503.8600	769.4300	0.5039	0.7694	500
11/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	816.0000	570.2800	0.8160	0.5703	0
11/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	934.5900	1289.6200	0.9346	1.2896	1,080
11/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	467.2900	311.0300	0.4673	0.3110	0
11/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1798.2200	2243.3200	1.7982	2.2433	500
11/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	177.6600	111.4700	0.1777	0.1115	0
11/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4685.1700	5193.5100	4.6852	5.1935	0
11/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	7.0700	4.1200	0.0071	0.0041	1,000
11/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6263.8800	6774.9300	6.2639	6.7749	0
11/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.5400	0.3000	0.0005	0.0003	1,080
11/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8948.2000	9459.4900	8.9482	9.4595	0
11/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
11/04/2024	2030 On 01-August-24			Bond Future	10.8051	10.6667	88.7444	89.2670	22,692
11/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	707.7500	897.0000	0.7078	0.8970	0
11/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2364.0700	2030.7100	2.3641	2.0307	0
11/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	721.1500	912.6600	0.7212	0.9127	0
11/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2338.9800	2007.8800	2.3390	2.0079	0
11/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	734.5300	928.2900	0.7345	0.9283	0
11/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2313.8800	1985.0300	2.3139	1.9850	0
11/04/2024	2030 On 07-November-24			Bond Future	10.9245	10.7773	90.8334	91.3680	1,650
11/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1625.6300	1885.6500	1.6256	1.8857	0
11/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2296.1300	2021.5400	2.2961	2.0215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1643.7500	1905.3800	1.6438	1.9054	0
11/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2277.7400	2004.7600	2.2777	2.0048	0
11/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1661.9600	1925.2100	1.6620	1.9252	0
11/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2259.4700	1988.1100	2.2595	1.9881	0
11/04/2024	2030 On 06-February-25			Bond Future	11.0535	10.8970	88.7965	89.3425	0
11/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1550.0300	1791.2500	1.5500	1.7913	0
11/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2859.5700	2554.8400	2.8596	2.5548	0
11/04/2024	2030 On 08-May-25			Bond Future	11.2193	11.0525	90.6771	91.2343	0
11/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	604.1900	732.7300	0.6042	0.7327	0
11/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5024.6600	4596.0100	5.0247	4.5960	0
11/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	984.0100	1162.1800	0.9840	1.1622	1,640
11/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4073.8900	3694.8700	4.0739	3.6949	0
11/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3710.9000	4081.2100	3.7109	4.0812	0
11/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1611.0500	1424.1700	1.6111	1.4242	1,640
11/04/2024	2032 On 02-May-24			Bond Future	11.5680	11.4430	83.9316	84.4983	124,467
11/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	8,500
11/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5985.6500	5419.0300	5.9857	5.4190	0
11/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0400	0.0000	0.0000	1,000
11/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5690.0800	5123.4900	5.6901	5.1235	0
11/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.2400	1.2400	0.0002	0.0012	0
11/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4811.1700	4245.5400	4.8112	4.2455	0
11/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.2900	1.4400	0.0003	0.0014	0
11/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4762.7000	4197.2200	4.7627	4.1972	0
11/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.3400	1.6600	0.0003	0.0017	0
11/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4714.2800	4148.9700	4.7143	4.1490	0
11/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.4000	1.9200	0.0004	0.0019	500
11/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4665.8900	4100.7800	4.6659	4.1008	0
11/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.5600	2.5500	0.0006	0.0026	500
11/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4569.2700	4004.6300	4.5693	4.0046	0
11/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	1.4200	5.5300	0.0014	0.0055	1,550
11/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4280.6100	3718.0900	4.2806	3.7181	0
11/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	16.8200	44.0400	0.0168	0.0440	1,000
11/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3292.3700	2752.9600	3.2924	2.7530	0
11/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	100.7800	197.7800	0.1008	0.1978	500

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11/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2294.1400	1824.5100	2.2941	1.8245	0
11/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	200.3000	352.0200	0.2003	0.3520	0
11/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1836.0200	1421.1100	1.8360	1.4211	500
11/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	281.6600	468.8600	0.2817	0.4689	0
11/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1594.2700	1214.8400	1.5943	1.2148	17,000
11/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	381.5100	605.4200	0.3815	0.6054	1,550
11/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1372.6100	1029.8900	1.3726	1.0299	0
11/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1509.8500	1944.2100	1.5099	1.9442	0
11/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	427.2700	295.0000	0.4273	0.2950	500
11/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5745.7700	6309.0200	5.7458	6.3090	0
11/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	9.2800	5.9000	0.0093	0.0059	1,000
11/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6877.8600	7443.7000	6.8779	7.4437	0
11/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	2.0800	1.2900	0.0021	0.0013	500
11/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7557.4900	8123.8200	7.5575	8.1238	0
11/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.7700	0.4700	0.0008	0.0005	1,550
11/04/2024	2032 On 01-August-24			Bond Future	11.6888	11.5578	85.7776	86.3567	26,399
11/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	701.0800	885.0500	0.7011	0.8851	0
11/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3207.8700	2812.7100	3.2079	2.8127	0
11/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	714.9200	901.2700	0.7149	0.9013	0
11/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3176.0000	2783.2200	3.1760	2.7832	0
11/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	729.1100	917.8500	0.7291	0.9179	0
11/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3144.5100	2754.1200	3.1445	2.7541	0
11/04/2024	2032 On 07-November-24			Bond Future	11.8338	11.6959	83.6298	84.2223	4,260
11/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1638.1900	1897.0400	1.6382	1.8970	0
11/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3212.6100	2878.9600	3.2126	2.8790	0
11/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1657.4000	1918.0500	1.6574	1.9181	0
11/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3188.0300	2856.1800	3.1880	2.8562	0
11/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1676.9700	1939.4200	1.6770	1.9394	0
11/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3163.8500	2833.8000	3.1639	2.8338	0
11/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1982.6800	2271.6900	1.9827	2.2717	1,615
11/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2816.6900	2513.2000	2.8167	2.5132	0
11/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6771.4800	7280.6900	6.7715	7.2807	0
11/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	567.1600	483.8700	0.5672	0.4839	1,615
11/04/2024	2032 On 06-February-25			Bond Future	11.9828	11.8379	85.4462	86.0514	0

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11/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2136.7700	2424.1400	2.1368	2.4241	0
11/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3238.3600	2920.5800	3.2384	2.9206	0
11/04/2024	2032 On 08-May-25			Bond Future	12.1530	12.0005	83.0904	83.7081	0
11/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	786.5400	936.3900	0.7865	0.9364	0
11/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6000.9100	5533.0900	6.0009	5.5331	0
11/04/2024	2033 On 02-May-24			Bond Future	121.4831	121.1946	121.4831	121.1946	1,707
11/04/2024	2033 On 01-August-24			Bond Future	124.1849	123.8901	124.1849	123.8901	6,877
11/04/2024	2033 On 07-November-24			Bond Future	125.6454	125.3432	125.6454	125.3432	0
11/04/2024	2033 On 06-February-25			Bond Future	128.4054	128.0962	128.4054	128.0962	0
11/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3465.3900	3156.1800	3.4654	3.1562	0
11/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	2033 On 08-May-25			Bond Future	129.6287	129.3125	129.6287	129.3125	0
11/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	991.2900	1307.5300	0.9913	1.3075	0
11/04/2024	2037 On 02-May-24			Bond Future	12.6574	12.5832	76.2701	76.6439	69,129
11/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.2600	0.7000	0.0003	0.0007	0
11/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6556.4500	6183.0900	6.5565	6.1831	0
11/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.2900	0.7800	0.0003	0.0008	0
11/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6499.7300	6126.4200	6.4997	6.1264	0
11/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.3200	0.8700	0.0003	0.0009	0
11/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6443.0600	6069.8100	6.4431	6.0698	0
11/04/2024	2037 On 01-August-24			Bond Future	12.7975	12.7202	73.6914	74.0735	111,309
11/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	583.9400	682.6600	0.5839	0.6827	0
11/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4192.0000	3908.6000	4.1920	3.9086	0
11/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	597.1000	697.3300	0.5971	0.6973	0
11/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4152.3900	3870.5000	4.1524	3.8705	0
11/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	610.4600	712.2100	0.6105	0.7122	1,383
11/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4113.0300	3832.6600	4.1130	3.8327	0
11/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3095.3800	3356.9300	3.0954	3.3569	0
11/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1293.8800	1173.3100	1.2939	1.1733	1,383
11/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5371.5700	5694.1400	5.3716	5.6941	0
11/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	578.6300	519.0800	0.5786	0.5191	1,383
11/04/2024	2037 On 07-November-24			Bond Future	12.9498	12.8691	75.4257	75.8166	9,175

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11/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1820.7600	1990.1900	1.8208	1.9902	0
11/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3688.3300	3466.9100	3.6883	3.4669	0
11/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1842.6000	2013.2300	1.8426	2.0132	0
11/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3660.1200	3439.9000	3.6601	3.4399	0
11/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1864.5800	2036.4100	1.8646	2.0364	0
11/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3632.0900	3413.0700	3.6321	3.4131	0
11/04/2024	2037 On 06-February-25			Bond Future	13.1047	13.0207	72.8030	73.2022	0
11/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2251.6500	2433.6500	2.2517	2.4337	0
11/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3909.3200	3692.1700	3.9093	3.6922	0
11/04/2024	2037 On 08-May-25			Bond Future	13.2804	13.1928	74.3433	74.7506	3,975
11/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1229.9500	1350.0000	1.2300	1.3500	0
11/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6238.4300	5951.1900	6.2384	5.9512	0
11/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3520.2000	3747.4000	3.5202	3.7474	7,500
11/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3198.9700	3018.8800	3.1990	3.0189	0
11/04/2024	2038 On 02-May-24			Bond Future	132.3170	132.9071	132.3170	132.9071	3,115
11/04/2024	2038 On 01-August-24			Bond Future	133.1973	133.8008	133.1973	133.8008	1,991
11/04/2024	2038 On 07-November-24			Bond Future	136.3678	136.9852	136.3678	136.9852	0
11/04/2024	2038 On 06-February-25			Bond Future	137.2472	137.8778	137.2472	137.8778	0
11/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	2017.1600	2647.7800	2.0172	2.6478	0
11/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	2038 On 08-May-25			Bond Future	140.1900	140.8338	140.1900	140.8338	0
11/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	510.0300	1153.7700	0.5100	1.1538	0
11/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	2040 On 02-May-24			Bond Future	12.8977	12.8235	76.3725	76.7658	124,952
11/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.1100	0.3200	0.0001	0.0003	0
11/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7382.6900	6989.6300	7.3827	6.9896	0
11/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.1200	0.3600	0.0001	0.0004	0
11/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7321.5100	6928.4800	7.3215	6.9285	0
11/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.1400	0.4100	0.0001	0.0004	0
11/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7260.4200	6867.4200	7.2604	6.8674	0
11/04/2024	2040 On 01-August-24			Bond Future	13.0394	12.9621	73.5457	73.9476	12,732
11/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	548.5800	644.5100	0.5486	0.6445	680
11/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4654.9300	4348.8900	4.6549	4.3489	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	601.1800	703.3800	0.6012	0.7034	0
11/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4482.3900	4182.6200	4.4824	4.1826	0
11/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	614.7700	718.5600	0.6148	0.7186	0
11/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4439.8500	4141.6700	4.4399	4.1417	0
11/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	628.6900	734.0700	0.6287	0.7341	0
11/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4397.7100	4101.1200	4.3977	4.1011	0
11/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1686.8100	1883.2600	1.6868	1.8833	0
11/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2519.9000	2314.3800	2.5199	2.3144	680
11/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1867.2900	2075.2500	1.8673	2.0753	7,500
11/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2332.6000	2138.5900	2.3326	2.1386	0
11/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3492.5000	3776.0500	3.4925	3.7761	0
11/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1263.8600	1145.4400	1.2639	1.1454	680
11/04/2024	2040 On 07-November-24			Bond Future	13.1926	13.1120	75.2765	75.6876	8,677
11/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1990.4400	2172.6600	1.9904	2.1727	0
11/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3817.5800	3588.6100	3.8176	3.5886	0
11/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2013.9300	2197.4100	2.0139	2.1974	0
11/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3788.2600	3560.5500	3.7883	3.5606	0
11/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2037.5500	2222.2900	2.0376	2.2223	0
11/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3759.1300	3532.6800	3.7591	3.5327	0
11/04/2024	2040 On 06-February-25			Bond Future	13.3478	13.2639	72.3998	72.8197	0
11/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2259.7400	2445.8700	2.2597	2.4459	0
11/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4285.3400	4051.5700	4.2853	4.0516	0
11/04/2024	2040 On 08-May-25			Bond Future	13.5223	13.4348	73.9311	74.3595	3,900
11/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1525.2600	1666.1900	1.5253	1.6662	0
11/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6093.7400	5806.1800	6.0937	5.8062	0
11/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3285.6600	3509.9000	3.2857	3.5099	7,500
11/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3737.9900	3533.7400	3.7380	3.5337	0
11/04/2024	2044 On 02-May-24			Bond Future	12.9767	12.9025	72.4508	72.8437	83,286
11/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0500	0.1600	0.0001	0.0002	0
11/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7622.0700	7229.3200	7.6221	7.2293	0
11/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0600	0.1800	0.0001	0.0002	0
11/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7559.5600	7166.8200	7.5596	7.1668	0
11/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0700	0.2000	0.0001	0.0002	0
11/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7497.1300	7104.4000	7.4971	7.1044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	132.9500	202.6100	0.1330	0.2026	0
11/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2722.3600	2399.1600	2.7224	2.3992	4,200
11/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	428.5500	579.8900	0.4286	0.5799	0
11/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1640.2000	1398.6800	1.6402	1.3987	10,030
11/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	996.4100	1238.1100	0.9964	1.2381	0
11/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	873.6200	722.4600	0.8736	0.7225	10,030
11/04/2024	2044 On 01-August-24			Bond Future	13.1138	13.0366	69.6630	70.0645	45,920
11/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	471.2000	556.8700	0.4712	0.5569	0
11/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5020.1400	4704.3100	5.0201	4.7043	0
11/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	482.7600	569.9100	0.4828	0.5699	0
11/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4974.2300	4659.8800	4.9742	4.6599	0
11/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	494.6100	583.2700	0.4946	0.5833	0
11/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4928.6700	4615.8300	4.9287	4.6158	0
11/04/2024	2044 On 07-November-24			Bond Future	13.2617	13.1812	71.3024	71.7131	200
11/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1917.2900	2097.4900	1.9173	2.0975	0
11/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3795.0700	3564.5600	3.7951	3.5646	0
11/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1940.4100	2121.9000	1.9404	2.1219	0
11/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3765.1200	3535.9000	3.7651	3.5359	0
11/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1963.8800	2146.6600	1.9639	2.1467	0
11/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3735.5900	3507.6600	3.7356	3.5077	0
11/04/2024	2044 On 06-February-25			Bond Future	13.4111	13.3273	68.4646	68.8841	0
11/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2304.5500	2492.1800	2.3046	2.4922	0
11/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4299.0300	4067.2300	4.2990	4.0672	0
11/04/2024	2044 On 08-May-25			Bond Future	13.5782	13.4909	69.9125	70.3405	0
11/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1535.6500	1678.7000	1.5357	1.6787	0
11/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5948.0000	5662.9900	5.9480	5.6630	0
11/04/2024	2046 On 02-May-24			Bond Future	114.3053	113.9550	114.3053	113.9550	11,752
11/04/2024	2046 On 01-August-24			Bond Future	116.8476	116.4896	116.8476	116.4896	10,720
11/04/2024	2046 On 07-November-24			Bond Future	117.4305	117.0637	117.4305	117.0637	0
11/04/2024	2046 On 06-February-25			Bond Future	120.0095	119.6343	120.0095	119.6343	0
11/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	5999.4900	5624.3200	5.9995	5.6243	0
11/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	2046 On 08-May-25			Bond Future	120.3345	119.9509	120.3345	119.9509	0
11/04/2024	2046 On 08-May-25	121.97	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
11/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	1635.5400	2019.1300	1.6355	2.0191	0
11/04/2024	2050 On 02-May-24			Bond Future	115.8642	115.4728	115.8642	115.4728	11,423
11/04/2024	2050 On 01-August-24			Bond Future	116.1441	115.7440	116.1441	115.7440	10,327
11/04/2024	2050 On 07-November-24			Bond Future	118.9087	118.4988	118.9087	118.4988	0
11/04/2024	2050 On 06-February-25			Bond Future	119.1622	118.7430	119.1622	118.7430	0
11/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	3562.1800	3142.9500	3.5622	3.1430	0
11/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	2050 On 08-May-25			Bond Future	121.7171	121.2885	121.7171	121.2885	0
11/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	557.1300	128.4900	0.5571	0.1285	0
11/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	AL37 On 02-May-24			Index Future	928.6910	933.8710	928.6910	933.8710	0
11/04/2024	AL37 On 01-August-24			Index Future	949.1160	954.4110	949.1160	954.4110	0
11/04/2024	AL37 On 07-November-24			Index Future	971.4720	976.8880	971.4720	976.8880	0
11/04/2024	AL37 On 06-February-25			Index Future	992.5980	998.1290	992.5980	998.1290	0
11/04/2024	AL37 On 08-May-25			Index Future	1013.6930	1019.3380	1013.6930	1,019.3380	0
11/04/2024	AL7T On 02-May-24			Index Future	1069.3900	1075.4270	1069.3900	1,075.4270	0
11/04/2024	AL7T On 01-August-24			Index Future	1092.9100	1099.0810	1092.9100	1,099.0810	0
11/04/2024	AL7T On 07-November-24			Index Future	1118.6520	1124.9660	1118.6520	1,124.9660	0
11/04/2024	AL7T On 06-February-25			Index Future	1142.9790	1149.4260	1142.9790	1,149.4260	0
11/04/2024	AL7T On 08-May-25			Index Future	1167.2700	1173.8500	1167.2700	1,173.8500	0
11/04/2024	ALBI On 02-May-24			Index Future	931.9140	936.5290	931.9140	936.5290	91
11/04/2024	ALBI On 01-August-24			Index Future	952.4100	957.1280	952.4100	957.1280	0
11/04/2024	ALBI On 07-November-24			Index Future	974.8440	979.6690	974.8440	979.6690	0
11/04/2024	ALBI On 06-February-25			Index Future	996.0430	1000.9710	996.0430	1,000.9710	0
11/04/2024	ALBI On 08-May-25			Index Future	1017.2110	1022.2400	1017.2110	1,022.2400	0
11/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C007 On 31-January-37			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
11/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	CI43 On 31-January-43			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
11/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	ES33 On 02-May-24			Bond Future	13.0778	12.9988	71.4425	71.7748	0
11/04/2024	ES33 On 01-August-24			Bond Future	13.2437	13.1611	73.0314	73.3711	0
11/04/2024	ES33 On 07-November-24			Bond Future	13.4421	13.3555	70.9665	71.3141	0
11/04/2024	ES33 On 06-February-25			Bond Future	13.6463	13.5555	72.5239	72.8789	0
11/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1207.6800	852.7000	1.2077	0.8527	0
11/04/2024	ES33 On 08-May-25			Bond Future	13.8660	13.7710	70.2731	70.6354	0
11/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4498.8700	4136.5800	4.4989	4.1366	0
11/04/2024	ES42 On 02-May-24			Bond Future	13.3784	13.3043	67.3651	67.7288	0
11/04/2024	ES42 On 01-August-24			Bond Future	13.5242	13.4471	68.8634	69.2352	0
11/04/2024	ES42 On 07-November-24			Bond Future	13.6949	13.6143	66.2340	66.6145	0
11/04/2024	ES42 On 06-February-25			Bond Future	13.8621	13.7782	67.6867	68.0752	0
11/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	706.8300	318.2800	0.7068	0.3183	0
11/04/2024	ES42 On 08-May-25			Bond Future	14.0478	13.9602	64.8671	65.2638	0
11/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3763.7500	3367.1000	3.7638	3.3671	0
11/04/2024	GOVI On 02-May-24			GOVI	918.0320	922.6190	918.0320	922.6190	314
11/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	329380.0000	283510.0000	32.9380	28.3510	0
11/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	329480.0000	283610.0000	32.9480	28.3610	0
11/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	329580.0000	283710.0000	32.9580	28.3710	0
11/04/2024	GOVI On 01-August-24			GOVI	938.2230	942.9110	938.2230	942.9110	423
11/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	51470.0000	4590.0000	5.1470	0.4590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	51570.0000	4690.0000	5.1570	0.4690	0
11/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	51670.0000	4790.0000	5.1670	0.4790	0
11/04/2024	GOVI On 07-November-24			GOVI	960.3220	965.1180	960.3220	965.1180	0
11/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	115420.0000	163380.0000	11.5420	16.3380	0
11/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	115320.0000	163280.0000	11.5320	16.3280	0
11/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	115220.0000	163180.0000	11.5220	16.3180	0
11/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 06-February-25			GOVI	981.2050	986.1030	981.2050	986.1030	0
11/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	92050.0000	141030.0000	9.2050	14.1030	0
11/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 08-May-25			GOVI	1002.0580	1007.0560	1002.0580	1,007.0560	0
11/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	199420.0000	149440.0000	19.9420	14.9440	0
11/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/04/2024	IGOV On 02-May-24			Index Future	348.2300	347.8080	348.2300	347.8080	593
11/04/2024	IGOV On 01-August-24			Index Future	355.9740	355.5430	355.9740	355.5430	0
11/04/2024	IGOV On 07-November-24			Index Future	364.4500	364.0070	364.4500	364.0070	0
11/04/2024	IGOV On 06-February-25			Index Future	372.4570	372.0040	372.4570	372.0040	0
11/04/2024	IGOV On 08-May-25			Index Future	380.4530	379.9880	380.4530	379.9880	0
11/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
11/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3600	8.3700	91.6400	91.6300	0
11/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3600	8.3800	91.6400	91.6200	0
11/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
11/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3600	8.3900	91.6400	91.6100	0
11/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3400	8.3800	91.6600	91.6200	0
11/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2400	8.3400	91.7600	91.6600	0
11/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.1300	8.2400	91.8700	91.7600	0
11/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0700	8.1800	91.9300	91.8200	0
11/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.0600	8.1700	91.9400	91.8300	0
11/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.1400	8.2400	91.8600	91.7600	0
11/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.1500	8.2500	91.8500	91.7500	0
11/04/2024	R035 On 02-May-24			Bond Future	12.2743	12.2000	81.5675	81.9438	154,851
11/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	1.2700	3.0100	0.0013	0.0030	0
11/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5746.2000	5371.5700	5.7462	5.3716	0
11/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	1.4100	3.3100	0.0014	0.0033	0
11/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5690.7700	5316.3000	5.6908	5.3163	0
11/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	1.5600	3.6400	0.0016	0.0036	0
11/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5635.4100	5261.1200	5.6354	5.2611	0
11/04/2024	R035 On 01-August-24			Bond Future	12.4012	12.3237	83.3614	83.7461	9,509
11/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	714.5100	828.0600	0.7145	0.8281	0
11/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3820.1200	3548.9600	3.8201	3.5490	0
11/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	729.5200	844.6500	0.7295	0.8447	0
11/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3782.9700	3513.3900	3.7830	3.5134	0
11/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	744.7200	861.4400	0.7447	0.8614	0
11/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3746.0500	3478.0600	3.7461	3.4781	0
11/04/2024	R035 On 07-November-24			Bond Future	12.5554	12.4744	80.8084	81.2019	14,838
11/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1791.0400	1960.1500	1.7910	1.9602	0
11/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3686.2000	3461.7600	3.6862	3.4618	0
11/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1812.7600	1983.0900	1.8128	1.9831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3657.9600	3434.7400	3.6580	3.4347	0
11/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1834.6300	2006.1700	1.8346	2.0062	0
11/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3629.9100	3407.9000	3.6299	3.4079	0
11/04/2024	R035 On 06-February-25			Bond Future	12.7144	12.6297	82.5638	82.9656	0
11/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2324.6600	2511.0300	2.3247	2.5110	0
11/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3782.0200	3566.5400	3.7820	3.5665	0
11/04/2024	R035 On 08-May-25			Bond Future	12.8824	12.7939	79.7973	80.2073	0
11/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1103.6400	1216.4200	1.1036	1.2164	0
11/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6433.4900	6136.2500	6.4335	6.1363	0
11/04/2024	R053 On 02-May-24			Bond Future	12.8592	12.7900	91.8100	92.2911	5,189
11/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1891.7800	2240.2500	1.8918	2.2403	0
11/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	793.1200	660.5400	0.7931	0.6605	0
11/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1936.1400	2287.9700	1.9361	2.2880	0
11/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	769.9600	640.7400	0.7700	0.6407	0
11/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1980.8600	2336.0100	1.9809	2.3360	0
11/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	747.2600	621.3600	0.7473	0.6214	0
11/04/2024	R053 On 01-August-24			Bond Future	12.9863	12.9142	93.8292	94.3210	0
11/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3406.0700	3704.6000	3.4061	3.7046	0
11/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2440.9700	2247.7900	2.4410	2.2478	0
11/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3445.5800	3745.8300	3.4456	3.7458	0
11/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2414.0200	2222.5600	2.4140	2.2226	0
11/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3485.4700	3787.4200	3.4855	3.7874	0
11/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2387.5500	2197.7900	2.3876	2.1978	0
11/04/2024	R053 On 07-November-24			Bond Future	13.1334	13.0580	90.1659	90.6689	0
11/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2737.4600	2964.5000	2.7375	2.9645	0
11/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5073.8400	4797.8600	5.0738	4.7979	0
11/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2768.5200	2997.0700	2.7685	2.9971	0
11/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5035.2500	4760.7800	5.0353	4.7608	0
11/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2800.0200	3030.0800	2.8000	3.0301	0
11/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4997.1900	4724.2300	4.9972	4.7242	0
11/04/2024	R053 On 06-February-25			Bond Future	13.2788	13.2002	92.1236	92.6373	0
11/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3414.8500	3654.6800	3.4149	3.6547	0
11/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5671.5400	5397.6900	5.6715	5.3977	0
11/04/2024	R053 On 08-May-25			Bond Future	13.4374	13.3555	88.2031	88.7273	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2679.2100	2876.0500	2.6792	2.8761	0
11/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8043.3400	7715.9300	8.0433	7.7159	0
11/04/2024	R186 On 02-May-24			Bond Future	9.4002	9.2623	106.4417	106.7616	80,688
11/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3333.5500	3013.6600	3.3336	3.0137	0
11/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3309.4300	2989.5400	3.3094	2.9895	0
11/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3285.3100	2965.4200	3.2853	2.9654	0
11/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	856.6900	1132.5600	0.8567	1.1326	2,030
11/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	96.3100	52.2900	0.0963	0.0523	0
11/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2288.1800	2605.4500	2.2882	2.6055	0
11/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	5.2000	2.5800	0.0052	0.0026	2,030
11/04/2024	R186 On 01-August-24			Bond Future	9.4547	9.3003	103.4745	103.8015	25,511
11/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	106.1300	162.0400	0.1061	0.1620	0
11/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1761.1500	1490.0500	1.7612	1.4901	0
11/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	109.6200	166.8300	0.1096	0.1668	0
11/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1743.0600	1473.2600	1.7431	1.4733	0
11/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	113.3200	171.8900	0.1133	0.1719	0
11/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1725.1800	1456.7400	1.7252	1.4567	0
11/04/2024	R186 On 07-November-24			Bond Future	9.5366	9.3603	105.9106	106.2450	35,599
11/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	562.6400	697.8000	0.5626	0.6978	0
11/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1336.0000	1136.7800	1.3360	1.1368	0
11/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	571.7100	708.0600	0.5717	0.7081	0
11/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1325.9600	1127.9300	1.3260	1.1279	0
11/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	580.8400	718.3800	0.5808	0.7184	0
11/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1315.9900	1119.1500	1.3160	1.1192	0
11/04/2024	R186 On 06-February-25			Bond Future	9.6462	9.4438	102.8955	103.2368	0
11/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	517.7600	642.6400	0.5178	0.6426	0
11/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1561.3600	1344.9300	1.5614	1.3449	0
11/04/2024	R186 On 08-May-25			Bond Future	9.8316	9.5947	105.0754	105.4235	0
11/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	201.4800	271.4800	0.2015	0.2715	0
11/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2224.1300	1946.0000	2.2241	1.9460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R202 On 02-May-24			Bond Future	259.7458	259.3333	259.7458	259.3333	460
11/04/2024	R202 On 01-August-24			Bond Future	260.4440	260.0227	260.4440	260.0227	441
11/04/2024	R202 On 07-November-24			Bond Future	266.6440	266.2118	266.6440	266.2118	0
11/04/2024	R202 On 06-February-25			Bond Future	267.2855	266.8433	267.2855	266.8433	0
11/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	495.4600	53.2700	0.4955	0.0533	0
11/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	R202 On 08-May-25			Bond Future	273.0173	272.5644	273.0173	272.5644	0
11/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	707.3400	254.4100	0.7073	0.2544	0
11/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	R209 On 02-May-24			Bond Future	12.3675	12.2881	63.0146	63.3683	12,940
11/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.2200	0.6300	0.0002	0.0006	0
11/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5641.7900	5288.5900	5.6418	5.2886	0
11/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.2400	0.7100	0.0002	0.0007	0
11/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5591.8500	5238.7100	5.5919	5.2387	0
11/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.2700	0.7900	0.0003	0.0008	0
11/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5541.9800	5188.8900	5.5420	5.1889	0
11/04/2024	R209 On 01-August-24			Bond Future	12.4865	12.4040	64.4006	64.7620	3,280
11/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	518.5700	612.0600	0.5186	0.6121	0
11/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3713.1100	3445.1700	3.7131	3.4452	0
11/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	530.1100	625.0200	0.5301	0.6250	0
11/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3677.8800	3411.3600	3.6779	3.4114	0
11/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	541.9300	638.2800	0.5419	0.6383	0
11/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3642.9700	3377.8900	3.6430	3.3779	0
11/04/2024	R209 On 07-November-24			Bond Future	12.6251	12.5393	62.7597	63.1295	5,237
11/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1533.6000	1689.8100	1.5336	1.6898	0
11/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3350.5400	3136.9800	3.3505	3.1370	0
11/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1552.5100	1709.8700	1.5525	1.7099	0
11/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3324.8200	3112.4100	3.3248	3.1124	0
11/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1571.5400	1730.0600	1.5715	1.7301	0
11/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3299.2700	3088.0200	3.2993	3.0880	0
11/04/2024	R209 On 06-February-25			Bond Future	12.7635	12.6743	64.1229	64.5005	0
11/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2023.3800	2197.3600	2.0234	2.1974	0
11/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3408.4500	3204.8500	3.4085	3.2049	0
11/04/2024	R209 On 08-May-25			Bond Future	12.9161	12.8234	62.3252	62.7106	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1067.1200	1180.0600	1.0671	1.1801	0
11/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5521.7000	5249.2700	5.5217	5.2493	0
11/04/2024	R210 On 02-May-24			Bond Future	234.0445	233.9585	234.0445	233.9585	110
11/04/2024	R210 On 01-August-24			Bond Future	239.2498	239.1620	239.2498	239.1620	823
11/04/2024	R210 On 07-November-24			Bond Future	241.6124	241.5220	241.6124	241.5220	0
11/04/2024	R210 On 06-February-25			Bond Future	246.9192	246.8260	246.9192	246.8260	0
11/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	7309.1900	7215.9800	7.3092	7.2160	0
11/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	R210 On 08-May-25			Bond Future	248.8071	248.7112	248.8071	248.7112	0
11/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	777.0700	681.2400	0.7771	0.6812	0
11/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2024	R213 On 02-May-24			Bond Future	11.1998	11.0897	81.6309	82.0814	25,660
11/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.7500	2.8800	0.0008	0.0029	0
11/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3863.8700	3415.5100	3.8639	3.4155	0
11/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.8800	3.2900	0.0009	0.0033	0
11/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3820.7700	3372.6900	3.8208	3.3727	0
11/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	1.0300	3.7500	0.0010	0.0038	0
11/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3777.7100	3329.9400	3.7777	3.3299	0
11/04/2024	R213 On 01-August-24			Bond Future	11.3058	11.1902	83.4262	83.8867	0
11/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	750.9100	915.9100	0.7509	0.9159	0
11/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2544.3500	2248.8700	2.5444	2.2489	0
11/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	765.1500	932.1200	0.7652	0.9321	0
11/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2517.8200	2224.3100	2.5178	2.2243	0
11/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	779.3800	948.3200	0.7794	0.9483	0
11/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2491.3100	2199.7700	2.4913	2.1998	0
11/04/2024	R213 On 07-November-24			Bond Future	11.4421	11.3200	81.8289	82.3000	10,002
11/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1678.1400	1901.0300	1.6781	1.9010	0
11/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2576.4400	2328.2700	2.5764	2.3283	0
11/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1697.0000	1921.3100	1.6970	1.9213	0
11/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2556.3400	2309.5900	2.5563	2.3096	0
11/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1715.7200	1941.4400	1.7157	1.9414	0
11/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2536.1300	2290.7900	2.5361	2.2908	0
11/04/2024	R213 On 06-February-25			Bond Future	11.5875	11.4587	83.6069	84.0880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1963.4500	2193.9400	1.9635	2.1939	0
11/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2853.1800	2602.5900	2.8532	2.6026	0
11/04/2024	R213 On 08-May-25			Bond Future	11.7473	11.6115	81.8177	82.3086	0
11/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	764.5400	887.8000	0.7645	0.8878	0
11/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5336.6000	4968.9300	5.3366	4.9689	0
11/04/2024	R214 On 02-May-24			Bond Future	12.6915	12.6171	58.5669	58.9032	21,222
11/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.1700	0.4800	0.0002	0.0005	0
11/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5989.7000	5653.6800	5.9897	5.6537	0
11/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.1900	0.5400	0.0002	0.0005	0
11/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5937.2800	5601.3000	5.9373	5.6013	0
11/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.2200	0.6000	0.0002	0.0006	0
11/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5884.9300	5548.9800	5.8849	5.5490	0
11/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	68.8800	110.2300	0.0689	0.1102	8,000
11/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2734.4600	2439.4800	2.7345	2.4395	0
11/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	77.6100	122.7300	0.0776	0.1227	5,110
11/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2646.6800	2355.4700	2.6467	2.3555	0
11/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1274.6700	1522.2800	1.2747	1.5223	0
11/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	479.8000	391.0800	0.4798	0.3911	13,110
11/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3592.8600	3919.4800	3.5929	3.9195	0
11/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	45.5500	35.8400	0.0456	0.0358	13,110
11/04/2024	R214 On 01-August-24			Bond Future	12.8059	12.7288	59.8550	60.1988	1,261
11/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	582.5100	678.6300	0.5825	0.6786	0
11/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3565.3700	3317.6900	3.5654	3.3177	0
11/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	595.3000	692.8400	0.5953	0.6928	0
11/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3530.1600	3283.9000	3.5302	3.2839	0
11/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	608.3700	707.3400	0.6084	0.7073	0
11/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3495.2900	3250.4600	3.4953	3.2505	0
11/04/2024	R214 On 07-November-24			Bond Future	12.9421	12.8620	57.9569	58.3086	245
11/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1682.5900	1839.3500	1.6826	1.8394	0
11/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3207.7800	3012.8600	3.2078	3.0129	0
11/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1702.6500	1860.5100	1.7027	1.8605	0
11/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3182.3700	2988.5500	3.1824	2.9886	0
11/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1722.8400	1881.8000	1.7228	1.8818	0
11/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3157.1300	2964.4100	3.1571	2.9644	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R214 On 06-February-25			Bond Future	13.0801	12.9969	59.2159	59.5750	0
11/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1944.8500	2106.1500	1.9449	2.1062	0
11/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3569.6100	3371.7600	3.5696	3.3718	0
11/04/2024	R214 On 08-May-25			Bond Future	13.2232	13.1368	57.1631	57.5296	0
11/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1351.4300	1476.6500	1.3514	1.4767	0
11/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5002.6900	4761.3900	5.0027	4.7614	0
11/04/2024	R248 On 02-May-24			Bond Future	12.8732	12.8090	71.2122	71.5593	55,873
11/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	0
11/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8804.2200	8457.0900	8.8042	8.4571	0
11/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0200	0.0500	0.0000	0.0001	0
11/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8408.2500	8061.1400	8.4083	8.0611	0
11/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0200	0.0600	0.0000	0.0001	0
11/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8342.5900	7995.4900	8.3426	7.9955	0
11/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0200	0.0700	0.0000	0.0001	0
11/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8277.0300	7929.9400	8.2770	7.9299	0
11/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	145.8900	210.5500	0.1459	0.2106	0
11/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2776.7200	2494.2400	2.7767	2.4942	0
11/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1927.5900	2207.8800	1.9276	2.2079	0
11/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	414.9500	348.1000	0.4150	0.3481	0
11/04/2024	R248 On 01-August-24			Bond Future	12.9956	12.9288	72.7784	73.1332	202,996
11/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	683.5200	779.4000	0.6835	0.7794	0
11/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4543.8900	4284.9900	4.5439	4.2850	0
11/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	698.5400	795.8400	0.6985	0.7958	0
11/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4500.7300	4243.2500	4.5007	4.2433	0
11/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	713.7600	812.5000	0.7138	0.8125	0
11/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4457.8500	4201.8100	4.4579	4.2018	0
11/04/2024	R248 On 07-November-24			Bond Future	13.1409	13.0712	70.0397	70.4026	0
11/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1990.3400	2150.7200	1.9903	2.1507	0
11/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3908.0600	3705.5000	3.9081	3.7055	0
11/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2014.1400	2175.6600	2.0141	2.1757	0
11/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3877.4300	3676.0100	3.8774	3.6760	0
11/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2038.0800	2200.7300	2.0381	2.2007	0
11/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3847.0200	3646.7300	3.8470	3.6467	0
11/04/2024	R248 On 06-February-25			Bond Future	13.2882	13.2156	71.5609	71.9315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2038.2900	2187.4300	2.0383	2.1874	0
11/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5093.7500	4872.2900	5.0938	4.8723	0
11/04/2024	R248 On 08-May-25			Bond Future	13.4407	13.3651	68.6242	69.0024	0
11/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1779.5400	1912.5000	1.7795	1.9125	0
11/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6211.8700	5966.6100	6.2119	5.9666	0
11/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0