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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	2025 On 02-May-24			Bond Future	178.9829	179.0259	178.9829	179.0259	9,075
11/03/2024	2025 On 01-August-24			Bond Future	181.1217	181.1655	181.1217	181.1655	0
11/03/2024	2025 On 07-November-24			Bond Future	185.4273	185.4717	185.4273	185.4717	0
11/03/2024	2029 On 02-May-24			Bond Future	128.7491	128.7032	128.7491	128.7032	7,165
11/03/2024	2029 On 01-August-24			Bond Future	131.6056	131.5586	131.6056	131.5586	728
11/03/2024	2029 On 07-November-24			Bond Future	133.3364	133.2879	133.3364	133.2879	0
11/03/2024	2029 On 06-February-25			Bond Future	136.2157	136.1657	136.2157	136.1657	0
11/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3815.7200	3765.7000	3.8157	3.7657	0
11/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2029 On 08-May-25			Bond Future	137.6461	137.5946	137.6461	137.5946	0
11/03/2024	2029 On 08-May-25	137.85	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
11/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	203.8700	255.4300	0.2039	0.2554	0
11/03/2024	2030 On 02-May-24			Bond Future	10.1185	10.1193	93.0590	93.0556	127,088
11/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	276.4200	294.8900	0.2764	0.2949	1,000
11/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2146.6700	2168.5200	2.1467	2.1685	0
11/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	452.5800	475.1700	0.4526	0.4752	0
11/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1705.7100	1731.6800	1.7057	1.7317	0
11/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	466.5200	489.3500	0.4665	0.4894	0
11/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1678.6900	1704.9000	1.6787	1.7049	0
11/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	480.6100	503.6700	0.4806	0.5037	0
11/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1651.8400	1678.2800	1.6518	1.6783	0
11/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1093.4700	1120.2700	1.0935	1.1203	1,000
11/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	926.3400	956.5200	0.9263	0.9565	0
11/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2355.7100	2376.6900	2.3557	2.3767	500
11/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	363.0600	387.4200	0.3631	0.3874	0
11/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	3004.2700	3020.8500	3.0043	3.0209	1,080
11/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	232.1800	252.1400	0.2322	0.2521	0
11/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	4040.5400	4050.7600	4.0405	4.0508	500
11/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	115.1900	128.7900	0.1152	0.1288	0
11/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6992.7600	6991.8100	6.9928	6.9918	0
11/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	9.8700	12.3000	0.0099	0.0123	1,000
11/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8569.7800	8566.9900	8.5698	8.5670	0
11/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	1.6500	2.2400	0.0017	0.0022	1,080
11/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11253.0300	11249.6700	11.2530	11.2497	0
11/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	500
11/03/2024	2030 On 01-August-24			Bond Future	10.1905	10.1914	91.0953	91.0918	0
11/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	2024.0200	2039.0300	2.0240	2.0390	0
11/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1329.5000	1348.0100	1.3295	1.3480	0
11/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	2047.3400	2062.3200	2.0473	2.0623	0
11/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1314.3300	1332.8100	1.3143	1.3328	0
11/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	2070.7800	2085.7300	2.0708	2.0857	0
11/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1299.2900	1317.7400	1.2993	1.3177	0
11/03/2024	2030 On 07-November-24			Bond Future	10.2711	10.2721	93.2368	93.2329	1,650
11/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3194.5700	3205.2600	3.1946	3.2053	0
11/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1461.6900	1476.2300	1.4617	1.4762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3218.9000	3229.5700	3.2189	3.2296	0
11/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1449.5100	1464.0300	1.4495	1.4640	0
11/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3243.5800	3254.2300	3.2436	3.2542	0
11/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1437.7100	1452.2100	1.4377	1.4522	0
11/03/2024	2030 On 06-February-25			Bond Future	10.3683	10.3695	91.2174	91.2131	0
11/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	3011.1200	3019.3000	3.0111	3.0193	0
11/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1899.7700	1912.2600	1.8998	1.9123	0
11/03/2024	2030 On 08-May-25			Bond Future	10.5015	10.5029	93.1052	93.1004	0
11/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1591.0000	1597.4000	1.5910	1.5974	0
11/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3583.3400	3594.5600	3.5833	3.5946	0
11/03/2024	2032 On 02-May-24			Bond Future	10.9707	10.9718	86.6841	86.6790	127,773
11/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	82.1500	91.5900	0.0822	0.0916	8,500
11/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3315.3200	3329.8900	3.3153	3.3299	0
11/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	114.7900	126.3900	0.1148	0.1264	1,000
11/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3052.3900	3069.1200	3.0524	3.0691	0
11/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	270.4400	288.9000	0.2704	0.2889	0
11/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2328.8900	2352.4800	2.3289	2.3525	0
11/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	282.2100	301.0500	0.2822	0.3011	0
11/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2292.1400	2316.1100	2.2921	2.3161	0
11/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	294.2100	313.4300	0.2942	0.3134	0
11/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2255.6700	2280.0200	2.2557	2.2800	0
11/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	306.5500	326.1300	0.3066	0.3261	500
11/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2219.5600	2244.2700	2.2196	2.2443	0
11/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	332.3400	352.6500	0.3323	0.3527	500
11/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2148.5700	2174.0100	2.1486	2.1740	0
11/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	417.8300	440.1800	0.4178	0.4402	1,550
11/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1944.5400	1972.0200	1.9445	1.9720	0
11/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	816.2700	843.5700	0.8163	0.8436	1,000
11/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1339.3400	1371.7700	1.3393	1.3718	0
11/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1419.5700	1447.7600	1.4196	1.4478	500
11/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	860.4500	893.7700	0.8605	0.8938	0
11/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1792.7800	1819.8000	1.7928	1.8198	0
11/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	676.0200	708.1700	0.6760	0.7082	500
11/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2025.4000	2051.3500	2.0254	2.0514	0

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11/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	585.5300	616.6100	0.5855	0.6166	17,000
11/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2267.4400	2292.1000	2.2674	2.2921	1,550
11/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	506.0600	535.8500	0.5061	0.5359	0
11/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4022.5700	4036.6300	4.0226	4.0366	0
11/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	187.5100	206.7000	0.1875	0.2067	500
11/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8505.0600	8503.6700	8.5051	8.5037	0
11/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	16.0900	19.8300	0.0161	0.0198	1,000
11/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9635.2000	9632.0300	9.6352	9.6320	0
11/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	6.9400	8.9000	0.0069	0.0089	500
11/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10312.9500	10309.0200	10.3130	10.3090	0
11/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	3.7500	4.9500	0.0038	0.0050	1,550
11/03/2024	2032 On 01-August-24			Bond Future	11.0641	11.0653	88.5863	88.5810	0
11/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2171.5400	2189.7000	2.1715	2.1897	0
11/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1869.6500	1893.1400	1.8697	1.8931	0
11/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2197.2500	2215.3900	2.1973	2.2154	0
11/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1849.6500	1873.1200	1.8497	1.8731	0
11/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2222.8800	2241.0000	2.2229	2.2410	0
11/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1829.6000	1853.0500	1.8296	1.8531	0
11/03/2024	2032 On 07-November-24			Bond Future	11.1767	11.1779	86.5018	86.4961	1,130
11/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3351.5900	3364.3700	3.3516	3.3644	0
11/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2053.9400	2072.4000	2.0539	2.0724	0
11/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3378.7100	3391.4700	3.3787	3.3915	0
11/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2037.2700	2055.7100	2.0373	2.0557	0
11/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3405.9200	3418.6500	3.4059	3.4187	0
11/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2020.7300	2039.1400	2.0207	2.0391	0
11/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3826.9200	3839.2400	3.8269	3.8392	1,615
11/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1788.8600	1806.8600	1.7889	1.8069	0
11/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9497.8600	9501.8900	9.4979	9.5019	0
11/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	421.4700	431.1800	0.4215	0.4312	1,615
11/03/2024	2032 On 06-February-25			Bond Future	11.3000	11.3014	88.3479	88.3418	0
11/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3893.4000	3902.3400	3.8934	3.9023	0
11/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2093.3200	2108.3900	2.0933	2.1084	0
11/03/2024	2032 On 08-May-25			Bond Future	11.4446	11.4462	86.0119	86.0052	0
11/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1993.2000	2000.6700	1.9932	2.0007	0

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11/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4286.0800	4300.2500	4.2861	4.3003	0
11/03/2024	2033 On 02-May-24			Bond Future	120.9292	120.9416	120.9292	120.9416	2,064
11/03/2024	2033 On 01-August-24			Bond Future	123.6122	123.6248	123.6122	123.6248	5,737
11/03/2024	2033 On 07-November-24			Bond Future	125.0562	125.0688	125.0562	125.0688	0
11/03/2024	2033 On 06-February-25			Bond Future	127.7569	127.7693	127.7569	127.7693	0
11/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2816.8800	2829.2700	2.8169	2.8293	0
11/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2033 On 08-May-25			Bond Future	128.9093	128.9216	128.9093	128.9216	0
11/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1710.6900	1698.4000	1.7107	1.6984	0
11/03/2024	2037 On 02-May-24			Bond Future	12.2064	12.1924	78.5858	78.6594	72,282
11/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	147.5000	171.6900	0.1475	0.1717	0
11/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4388.0600	4338.6200	4.3881	4.3386	0
11/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	153.6000	178.4400	0.1536	0.1784	0
11/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4337.4100	4288.6200	4.3374	4.2886	0
11/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	159.9000	185.4000	0.1599	0.1854	0
11/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4287.0100	4238.8800	4.2870	4.2389	0
11/03/2024	2037 On 01-August-24			Bond Future	12.3287	12.3141	76.0541	76.1293	84,501
11/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1754.0300	1810.3400	1.7540	1.8103	0
11/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2999.4000	2980.5200	2.9994	2.9805	0
11/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1778.0700	1834.7200	1.7781	1.8347	0
11/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2970.6700	2952.1300	2.9707	2.9521	0
11/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1802.4700	1859.4600	1.8025	1.8595	1,383
11/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2942.3500	2924.1500	2.9424	2.9242	0
11/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5151.7300	5230.1200	5.1517	5.2301	0
11/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	987.5400	990.7400	0.9875	0.9907	1,383
11/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7631.3500	7712.1700	7.6314	7.7122	0
11/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	475.7200	481.3500	0.4757	0.4814	1,383
11/03/2024	2037 On 07-November-24			Bond Future	12.4611	12.4459	77.8416	77.9184	9,175
11/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3381.4600	3442.8500	3.3815	3.4429	0
11/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2833.1200	2817.7300	2.8331	2.8177	0
11/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3410.2100	3471.8000	3.4102	3.4718	0
11/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2811.8200	2796.6300	2.8118	2.7966	0

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11/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3439.0600	3500.8500	3.4391	3.5009	0
11/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2790.6600	2775.6700	2.7907	2.7757	0
11/03/2024	2037 On 06-February-25			Bond Future	12.6013	12.5856	75.2423	75.3203	0
11/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3792.9100	3851.8800	3.7929	3.8519	0
11/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3011.3400	2992.2400	3.0113	2.9922	0
11/03/2024	2037 On 08-May-25			Bond Future	12.7631	12.7468	76.7974	76.8767	0
11/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2452.1300	2497.0400	2.4521	2.4970	0
11/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5006.5400	4972.1400	5.0065	4.9721	0
11/03/2024	2038 On 02-May-24			Bond Future	131.9375	131.8021	131.9375	131.8021	5,122
11/03/2024	2038 On 01-August-24			Bond Future	132.8034	132.6651	132.8034	132.6651	0
11/03/2024	2038 On 07-November-24			Bond Future	135.9602	135.8182	135.9602	135.8182	0
11/03/2024	2038 On 06-February-25			Bond Future	136.7832	136.6378	136.7832	136.6378	0
11/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1553.2300	1407.7800	1.5532	1.4078	0
11/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2038 On 08-May-25			Bond Future	139.6516	139.5024	139.6516	139.5024	0
11/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	28.4000	177.5900	0.0284	0.1776	0
11/03/2024	2040 On 02-May-24			Bond Future	12.5497	12.5307	78.2465	78.3513	144,893
11/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	79.3400	97.2400	0.0793	0.0972	0
11/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5587.9200	5501.0300	5.5879	5.5010	0
11/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	83.1400	101.6500	0.0831	0.1017	0
11/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5530.5300	5444.2500	5.5305	5.4443	0
11/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	87.0600	106.1800	0.0871	0.1062	0
11/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5473.3400	5387.6700	5.4733	5.3877	0
11/03/2024	2040 On 01-August-24			Bond Future	12.6779	12.6580	75.4570	75.5641	3,312
11/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1532.6100	1598.1000	1.5326	1.5981	0
11/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3502.4900	3460.8900	3.5025	3.4609	0
11/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1555.6100	1621.5900	1.5556	1.6216	0
11/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3469.3600	3428.2500	3.4694	3.4283	0
11/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1578.8000	1645.2700	1.5788	1.6453	0
11/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3436.4900	3395.8700	3.4365	3.3959	0
11/03/2024	2040 On 07-November-24			Bond Future	12.8160	12.7954	77.2304	77.3398	8,677
11/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3366.7300	3445.2100	3.3667	3.4452	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3239.9100	3208.9800	3.2399	3.2090	0
11/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3395.8900	3474.6600	3.3959	3.4747	0
11/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3216.2600	3185.6200	3.2163	3.1856	0
11/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3425.4000	3504.4500	3.4254	3.5045	0
11/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3193.0200	3162.6600	3.1930	3.1627	0
11/03/2024	2040 On 06-February-25			Bond Future	12.9612	12.9398	74.3672	74.4786	0
11/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3467.0700	3541.1100	3.4671	3.5411	0
11/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3525.2500	3487.9200	3.5253	3.4879	0
11/03/2024	2040 On 08-May-25			Bond Future	13.1265	13.1042	75.9035	76.0169	0
11/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2687.1000	2747.9500	2.6871	2.7480	0
11/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5283.1200	5230.5800	5.2831	5.2306	0
11/03/2024	2044 On 02-May-24			Bond Future	12.6528	12.6388	74.1929	74.2698	77,730
11/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	55.7800	68.2800	0.0558	0.0683	0
11/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5935.7200	5871.3900	5.9357	5.8714	0
11/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	58.5700	71.5200	0.0586	0.0715	0
11/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5875.9900	5812.1100	5.8760	5.8121	0
11/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	61.5100	74.9300	0.0615	0.0749	0
11/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5816.4900	5753.0800	5.8165	5.7531	0
11/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1079.0400	1152.2600	1.0790	1.1523	0
11/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1926.3700	1922.7600	1.9264	1.9228	4,200
11/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1782.7400	1868.7500	1.7827	1.8688	0
11/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1252.3100	1261.4900	1.2523	1.2615	10,030
11/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2648.5900	2740.9800	2.6486	2.7410	0
11/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	783.7200	799.2800	0.7837	0.7993	10,030
11/03/2024	2044 On 01-August-24			Bond Future	12.7776	12.7630	71.4397	71.5181	37,227
11/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1265.7600	1315.1500	1.2658	1.3152	0
11/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4038.0300	4008.9400	4.0380	4.0089	0
11/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1286.3400	1336.1400	1.2863	1.3361	0
11/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4001.1400	3972.4600	4.0011	3.9725	0
11/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1307.1200	1357.3200	1.3071	1.3573	0
11/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3964.5100	3936.2300	3.9645	3.9362	0
11/03/2024	2044 On 07-November-24			Bond Future	12.9116	12.8965	73.1186	73.1987	0
11/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3230.0400	3292.0000	3.2300	3.2920	0
11/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3291.5900	3273.4600	3.2916	3.2735	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3258.8500	3321.0400	3.2589	3.3210	0
11/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3267.3300	3249.4300	3.2673	3.2494	0
11/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3287.7600	3350.1700	3.2878	3.3502	0
11/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3243.2400	3225.5600	3.2432	3.2256	0
11/03/2024	2044 On 06-February-25			Bond Future	13.0519	13.0362	70.2928	70.3744	0
11/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3467.5900	3525.9300	3.4676	3.5259	0
11/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3633.8600	3610.6900	3.6339	3.6107	0
11/03/2024	2044 On 08-May-25			Bond Future	13.2108	13.1945	71.7448	71.8277	0
11/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2667.9000	2715.8600	2.6679	2.7159	0
11/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5247.9700	5213.0300	5.2480	5.2130	0
11/03/2024	2046 On 02-May-24			Bond Future	113.4522	113.4637	113.4522	113.4637	16,115
11/03/2024	2046 On 01-August-24			Bond Future	115.9693	115.9809	115.9693	115.9809	0
11/03/2024	2046 On 07-November-24			Bond Future	116.5294	116.5410	116.5294	116.5410	0
11/03/2024	2046 On 06-February-25			Bond Future	119.0450	119.0565	119.0450	119.0565	0
11/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5034.9800	5046.4600	5.0350	5.0465	0
11/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2046 On 08-May-25			Bond Future	119.2974	119.3087	119.2974	119.3087	0
11/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2672.6000	2661.3200	2.6726	2.6613	0
11/03/2024	2050 On 02-May-24			Bond Future	114.6912	114.4128	114.6912	114.4128	14,107
11/03/2024	2050 On 01-August-24			Bond Future	114.9398	114.6552	114.9398	114.6552	0
11/03/2024	2050 On 07-November-24			Bond Future	117.6720	117.3802	117.6720	117.3802	0
11/03/2024	2050 On 06-February-25			Bond Future	117.8577	117.5595	117.8577	117.5595	0
11/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2257.6800	1959.5300	2.2577	1.9595	0
11/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2050 On 08-May-25			Bond Future	120.3287	120.0237	120.3287	120.0237	0
11/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	831.2800	1136.3500	0.8313	1.1364	0
11/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	AL37 On 02-May-24			Index Future	953.5770	953.4630	953.5770	953.4630	0
11/03/2024	AL37 On 01-August-24			Index Future	974.5030	974.3860	974.5030	974.3860	0
11/03/2024	AL37 On 07-November-24			Index Future	997.4340	997.3060	997.4340	997.3060	0
11/03/2024	AL37 On 06-February-25			Index Future	1018.7690	1018.6270	1018.7690	1,018.6270	0
11/03/2024	AL37 On 08-May-25			Index Future	1039.9600	1039.8020	1039.9600	1,039.8020	0
11/03/2024	AL7T On 02-May-24			Index Future	1102.1910	1102.6410	1102.1910	1,102.6410	0
11/03/2024	AL7T On 01-August-24			Index Future	1126.3790	1126.8370	1126.3790	1,126.8370	0
11/03/2024	AL7T On 07-November-24			Index Future	1152.8840	1153.3440	1152.8840	1,153.3440	0
11/03/2024	AL7T On 06-February-25			Index Future	1177.5440	1178.0000	1177.5440	1,178.0000	0
11/03/2024	AL7T On 08-May-25			Index Future	1202.0370	1202.4880	1202.0370	1,202.4880	0
11/03/2024	ALBI On 02-May-24			Index Future	954.7110	955.1640	954.7110	955.1640	94
11/03/2024	ALBI On 01-August-24			Index Future	975.6620	976.1230	975.6620	976.1230	0
11/03/2024	ALBI On 07-November-24			Index Future	998.6210	999.0850	998.6210	999.0850	0
11/03/2024	ALBI On 06-February-25			Index Future	1019.9810	1020.4440	1019.9810	1,020.4440	0
11/03/2024	ALBI On 08-May-25			Index Future	1041.1970	1041.6560	1041.1970	1,041.6560	0
11/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	ES33 On 02-May-24			Bond Future	12.5937	12.5799	73.5118	73.5718	0
11/03/2024	ES33 On 01-August-24			Bond Future	12.7388	12.7245	75.1429	75.2041	0
11/03/2024	ES33 On 07-November-24			Bond Future	12.9129	12.8979	73.1257	73.1882	0
11/03/2024	ES33 On 06-February-25			Bond Future	13.0987	13.0831	74.7027	74.7662	0
11/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	971.1300	1034.6500	0.9711	1.0347	0
11/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	ES33 On 08-May-25			Bond Future	13.3011	13.2849	72.4635	72.5279	0
11/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2308.5400	2244.0700	2.3085	2.2441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	ES42 On 02-May-24			Bond Future	13.1891	13.1753	68.3005	68.3693	0
11/03/2024	ES42 On 01-August-24			Bond Future	13.3281	13.3138	69.8158	69.8861	0
11/03/2024	ES42 On 07-November-24			Bond Future	13.4905	13.4756	67.2063	67.2781	0
11/03/2024	ES42 On 06-February-25			Bond Future	13.6547	13.6392	68.6536	68.7266	0
11/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	260.1100	333.1600	0.2601	0.3332	0
11/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	ES42 On 08-May-25			Bond Future	13.8385	13.8225	65.8211	65.8953	0
11/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2809.8000	2735.5600	2.8098	2.7356	0
11/03/2024	GOVI On 02-May-24			GOVI	940.8880	941.3330	940.8880	941.3330	736
11/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	100820.0000	96370.0000	10.0820	9.6370	0
11/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	100920.0000	96470.0000	10.0920	9.6470	0
11/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	101020.0000	96570.0000	10.1020	9.6570	0
11/03/2024	GOVI On 01-August-24			GOVI	961.5350	961.9890	961.5350	961.9890	0
11/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	181650.0000	186190.0000	18.1650	18.6190	0
11/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	181550.0000	186090.0000	18.1550	18.6090	0
11/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	181450.0000	185990.0000	18.1450	18.5990	0
11/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 07-November-24			GOVI	984.1610	984.6180	984.1610	984.6180	0
11/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	353810.0000	358380.0000	35.3810	35.8380	0
11/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	353710.0000	358280.0000	35.3710	35.8280	0
11/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	353610.0000	358180.0000	35.3610	35.8180	0
11/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 06-February-25			GOVI	1005.2120	1005.6680	1005.2120	1,005.6680	0
11/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	332120.0000	336680.0000	33.2120	33.6680	0
11/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GOVI On 08-May-25			GOVI	1026.1210	1026.5730	1026.1210	1,026.5730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	41210.0000	45730.0000	4.1210	4.5730	0
11/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/03/2024	IGOV On 02-May-24			Index Future	346.7710	346.7070	346.7710	346.7070	593
11/03/2024	IGOV On 01-August-24			Index Future	354.4650	354.3990	354.4650	354.3990	0
11/03/2024	IGOV On 07-November-24			Index Future	362.8950	362.8240	362.8950	362.8240	0
11/03/2024	IGOV On 06-February-25			Index Future	370.7370	370.6610	370.7370	370.6610	0
11/03/2024	IGOV On 08-May-25			Index Future	378.5280	378.4450	378.5280	378.4450	0
11/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3520	8.3510	91.6480	91.6490	0
11/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3580	8.3550	91.6420	91.6450	0
11/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3290	8.3300	91.6710	91.6700	0
11/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3140	8.3120	91.6860	91.6880	0
11/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2420	8.2320	91.7580	91.7680	0
11/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2350	8.2450	91.7650	91.7550	0
11/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0630	8.0650	91.9370	91.9350	0
11/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7550	7.7690	92.2450	92.2310	0
11/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6220	7.6250	92.3780	92.3750	0
11/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5220	7.5300	92.4780	92.4700	0
11/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5750	7.5750	92.4250	92.4250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6370	7.6450	92.3630	92.3550	0
11/03/2024	R035 On 02-May-24			Bond Future	11.7928	11.7735	84.0504	84.1521	160,982
11/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	276.9200	317.8700	0.2769	0.3179	0
11/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3538.9200	3478.1800	3.5389	3.4782	0
11/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	286.8000	328.6400	0.2868	0.3286	0
11/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3493.2300	3433.3800	3.4932	3.4334	0
11/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	296.9300	339.6600	0.2969	0.3397	0
11/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3447.8500	3388.8900	3.4479	3.3889	0
11/03/2024	R035 On 01-August-24			Bond Future	11.9002	11.8801	85.8948	85.9987	0
11/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2047.5000	2121.3300	2.0475	2.1213	0
11/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2619.7500	2589.6600	2.6198	2.5897	0
11/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2073.9400	2148.1700	2.0739	2.1482	0
11/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2594.0300	2564.3400	2.5940	2.5643	0
11/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2100.3200	2174.9700	2.1003	2.1750	0
11/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2568.2900	2539.0200	2.5683	2.5390	0
11/03/2024	R035 On 07-November-24			Bond Future	12.0317	12.0107	83.3989	83.5050	14,838
11/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3490.9600	3569.3600	3.4910	3.5694	0
11/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2795.5900	2767.8800	2.7956	2.7679	0
11/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3520.0400	3598.7000	3.5200	3.5987	0
11/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2774.7100	2747.2600	2.7747	2.7473	0
11/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3549.2200	3628.1400	3.5492	3.6281	0
11/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2753.9700	2726.7800	2.7540	2.7268	0
11/03/2024	R035 On 06-February-25			Bond Future	12.1735	12.1517	85.1792	85.2872	0
11/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3959.6100	4036.8700	3.9596	4.0369	0
11/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2801.5600	2770.7600	2.8016	2.7708	0
11/03/2024	R035 On 08-May-25			Bond Future	12.3257	12.3030	82.4284	82.5383	0
11/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2381.8600	2438.4300	2.3819	2.4384	0
11/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5080.5800	5027.2400	5.0806	5.0272	0
11/03/2024	R053 On 02-May-24			Bond Future	12.5023	12.4883	94.3408	94.4430	5,189
11/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4306.5100	4429.0000	4.3065	4.4290	0
11/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	677.0100	697.3600	0.6770	0.6974	0
11/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4359.8800	4482.4000	4.3599	4.4824	0
11/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	662.8600	683.2400	0.6629	0.6832	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4413.5400	4536.0800	4.4135	4.5361	0
11/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	649.1000	669.5000	0.6491	0.6695	0
11/03/2024	R053 On 01-August-24			Bond Future	12.6157	12.6011	96.4110	96.5154	0
11/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5419.3900	5522.4000	5.4194	5.5224	0
11/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1872.5100	1871.1500	1.8725	1.8712	0
11/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5466.1600	5569.3700	5.4662	5.5694	0
11/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1852.8200	1851.6600	1.8528	1.8517	0
11/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5513.2400	5616.6600	5.5132	5.6167	0
11/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1833.5400	1832.5900	1.8335	1.8326	0
11/03/2024	R053 On 07-November-24			Bond Future	12.7467	12.7315	92.8053	92.9118	0
11/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4343.7100	4426.7700	4.3437	4.4268	0
11/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4040.6200	4017.1800	4.0406	4.0172	0
11/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4382.3500	4465.7000	4.3824	4.4657	0
11/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4009.6100	3986.4600	4.0096	3.9865	0
11/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4421.1100	4504.7600	4.4211	4.5048	0
11/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3978.8100	3955.9600	3.9788	3.9560	0
11/03/2024	R053 On 06-February-25			Bond Future	12.8809	12.8652	94.7848	94.8931	0
11/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	5130.1400	5210.9000	5.1301	5.2109	0
11/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	4725.6700	4698.0600	4.7257	4.6981	0
11/03/2024	R053 On 08-May-25			Bond Future	13.0291	13.0128	90.8755	90.9857	0
11/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	4101.1700	4169.3500	4.1012	4.1694	0
11/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	6792.8700	6750.8700	6.7929	6.7509	0
11/03/2024	R186 On 02-May-24			Bond Future	8.9174	8.9176	107.5678	107.5673	93,097
11/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	1.5100	1.9300	0.0015	0.0019	0
11/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2209.0100	2209.9000	2.2090	2.2099	0
11/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	1.6100	2.0600	0.0016	0.0021	0
11/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2184.9900	2185.9100	2.1850	2.1859	0
11/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	1.8200	2.3000	0.0018	0.0023	0
11/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2161.0800	2162.0300	2.1611	2.1620	0
11/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1954.0400	1960.9700	1.9540	1.9610	2,030
11/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	67.6100	75.0100	0.0676	0.0750	0
11/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3420.7500	3422.6400	3.4208	3.4226	0
11/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	11.7200	14.0800	0.0117	0.0141	2,030
11/03/2024	R186 On 01-August-24			Bond Future	8.9168	8.9171	104.6200	104.6194	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	545.6300	553.2100	0.5456	0.5532	0
11/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1055.1500	1063.2900	1.0552	1.0633	0
11/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	555.9300	563.5400	0.5559	0.5635	0
11/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1043.8700	1052.0400	1.0439	1.0520	0
11/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	566.0700	573.7300	0.5661	0.5737	0
11/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1032.4300	1040.6500	1.0324	1.0407	0
11/03/2024	R186 On 07-November-24			Bond Future	8.9234	8.9239	107.0798	107.0789	35,599
11/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1252.0100	1257.9100	1.2520	1.2579	0
11/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	856.2200	862.9900	0.8562	0.8630	0
11/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1264.7000	1270.6100	1.2647	1.2706	0
11/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	849.8000	856.5800	0.8498	0.8566	0
11/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1277.4400	1283.3500	1.2774	1.2834	0
11/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	843.4400	850.2200	0.8434	0.8502	0
11/03/2024	R186 On 06-February-25			Bond Future	8.9648	8.9656	104.0503	104.0490	0
11/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1126.0000	1130.1500	1.1260	1.1302	0
11/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1014.8200	1020.2600	1.0148	1.0203	0
11/03/2024	R186 On 08-May-25			Bond Future	9.0673	9.0685	106.2042	106.2023	0
11/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	590.1100	592.6600	0.5901	0.5927	0
11/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1484.0000	1488.3800	1.4840	1.4884	0
11/03/2024	R202 On 02-May-24			Bond Future	259.1583	259.5970	259.1583	259.5970	4,848
11/03/2024	R202 On 01-August-24			Bond Future	259.8315	260.2799	259.8315	260.2799	0
11/03/2024	R202 On 07-November-24			Bond Future	266.0079	266.4664	266.0079	266.4664	0
11/03/2024	R202 On 06-February-25			Bond Future	266.5432	267.0108	266.5432	267.0108	0
11/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	220.7600	0.0000	0.2208	0
11/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	246.8300	0.0000	0.2468	0.0000	0
11/03/2024	R202 On 08-May-25			Bond Future	272.1331	272.6093	272.1331	272.6093	0
11/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	299.2900	0.0000	0.2993	0
11/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	176.9200	0.0000	0.1769	0.0000	0
11/03/2024	R209 On 02-May-24			Bond Future	11.9007	11.8866	65.1342	65.1999	13,179
11/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	139.4300	161.8600	0.1394	0.1619	0
11/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3661.4900	3618.1300	3.6615	3.6181	0
11/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	145.0900	168.1100	0.1451	0.1681	0
11/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3617.1900	3574.4200	3.6172	3.5744	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	150.9300	174.5400	0.1509	0.1745	0
11/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3573.1300	3530.9500	3.5731	3.5310	0
11/03/2024	R209 On 01-August-24			Bond Future	12.0029	11.9882	66.5635	66.6306	1,690
11/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1459.3600	1508.1800	1.4594	1.5082	0
11/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2491.0300	2472.6800	2.4910	2.4727	0
11/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1480.6900	1529.8200	1.4807	1.5298	0
11/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2465.5900	2447.5500	2.4656	2.4476	0
11/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1502.1800	1551.6300	1.5022	1.5516	0
11/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2440.3500	2422.6300	2.4404	2.4226	0
11/03/2024	R209 On 07-November-24			Bond Future	12.1219	12.1067	64.9714	65.0400	5,237
11/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2871.3500	2925.3100	2.8714	2.9253	0
11/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2476.5500	2461.9400	2.4766	2.4619	0
11/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2896.5700	2950.7100	2.8966	2.9507	0
11/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2457.1400	2442.7100	2.4571	2.4427	0
11/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2921.8800	2976.2100	2.9219	2.9762	0
11/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2437.8700	2423.6300	2.4379	2.4236	0
11/03/2024	R209 On 06-February-25			Bond Future	12.2462	12.2305	66.3580	66.4277	0
11/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3321.6400	3374.2900	3.3216	3.3743	0
11/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2471.6100	2454.4900	2.4716	2.4545	0
11/03/2024	R209 On 08-May-25			Bond Future	12.3854	12.3691	64.5764	64.6473	0
11/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2154.3700	2194.4500	2.1544	2.1945	0
11/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4357.7800	4326.9500	4.3578	4.3270	0
11/03/2024	R210 On 02-May-24			Bond Future	232.9937	232.9327	232.9937	232.9327	198
11/03/2024	R210 On 01-August-24			Bond Future	238.1632	238.1005	238.1632	238.1005	300
11/03/2024	R210 On 07-November-24			Bond Future	240.4949	240.4303	240.4949	240.4303	0
11/03/2024	R210 On 06-February-25			Bond Future	245.6877	245.6207	245.6877	245.6207	0
11/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6077.6700	6010.7000	6.0777	6.0107	0
11/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	R210 On 08-May-25			Bond Future	247.4402	247.3710	247.4402	247.3710	0
11/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	589.7700	658.9800	0.5898	0.6590	0
11/03/2024	R213 On 02-May-24			Bond Future	10.6112	10.6121	84.0769	84.0732	25,824
11/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	460.4300	484.1500	0.4604	0.4842	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1877.4800	1904.9700	1.8775	1.9050	0
11/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	474.9200	498.9000	0.4749	0.4989	0
11/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1848.7400	1876.4900	1.8487	1.8765	0
11/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	489.5800	513.8200	0.4896	0.5138	0
11/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1820.1900	1848.2000	1.8202	1.8482	0
11/03/2024	R213 On 01-August-24			Bond Future	10.6887	10.6897	85.9219	85.9180	0
11/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2193.1400	2209.7000	2.1931	2.2097	0
11/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1490.9000	1511.3400	1.4909	1.5113	0
11/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2217.5600	2234.0900	2.2176	2.2341	0
11/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1474.5500	1494.9600	1.4746	1.4950	0
11/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2242.3100	2258.8200	2.2423	2.2588	0
11/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1458.5600	1478.9500	1.4586	1.4790	0
11/03/2024	R213 On 07-November-24			Bond Future	10.7909	10.7920	84.3809	84.3767	10,002
11/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3351.9000	3363.8700	3.3519	3.3639	0
11/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1698.2200	1714.3800	1.6982	1.7144	0
11/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3377.3800	3389.3200	3.3774	3.3893	0
11/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1684.7400	1700.8700	1.6847	1.7009	0
11/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3402.9200	3414.8500	3.4029	3.4149	0
11/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1671.3500	1687.4700	1.6714	1.6875	0
11/03/2024	R213 On 06-February-25			Bond Future	10.9087	10.9099	86.1828	86.1782	0
11/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3605.1300	3613.9900	3.6051	3.6140	0
11/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1918.9700	1932.4400	1.9190	1.9324	0
11/03/2024	R213 On 08-May-25			Bond Future	11.0417	11.0431	84.4082	84.4031	0
11/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1887.3800	1894.7200	1.8874	1.8947	0
11/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3869.0000	3881.4300	3.8690	3.8814	0
11/03/2024	R214 On 02-May-24			Bond Future	12.3859	12.3718	59.9687	60.0350	23,211
11/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	73.7500	88.3800	0.0738	0.0884	0
11/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4661.4200	4609.8000	4.6614	4.6098	0
11/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	77.2200	92.3300	0.0772	0.0923	0
11/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4612.4500	4561.3100	4.6125	4.5613	0
11/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	80.8200	96.4100	0.0808	0.0964	0
11/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4563.6700	4513.0100	4.5637	4.5130	0
11/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	717.5800	774.3200	0.7176	0.7743	10,000
11/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1981.3000	1971.7900	1.9813	1.9718	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	753.5700	811.5300	0.7536	0.8115	5,110
11/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1920.7800	1912.4900	1.9208	1.9125	0
11/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2714.0700	2794.6800	2.7141	2.7947	0
11/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	517.3400	531.7000	0.5173	0.5317	15,110
11/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5077.7000	5154.0100	5.0777	5.1540	0
11/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	128.5300	138.5900	0.1285	0.1386	15,110
11/03/2024	R214 On 01-August-24			Bond Future	12.4900	12.4753	61.2847	61.3523	0
11/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1351.0200	1398.3500	1.3510	1.3984	0
11/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2904.1900	2883.8400	2.9042	2.8838	0
11/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1371.1300	1418.7900	1.3711	1.4188	0
11/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2876.3000	2856.2800	2.8763	2.8563	0
11/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1391.4000	1439.3900	1.3914	1.4394	0
11/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2848.6300	2828.9400	2.8486	2.8289	0
11/03/2024	R214 On 07-November-24			Bond Future	12.6140	12.5988	59.4185	59.4876	0
11/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2756.1200	2809.4700	2.7561	2.8095	0
11/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2819.7700	2804.0100	2.8198	2.8040	0
11/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2780.5600	2834.1000	2.7806	2.8341	0
11/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2798.7400	2783.1700	2.7987	2.7832	0
11/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2805.1100	2858.8400	2.8051	2.8588	0
11/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2777.8600	2762.4800	2.7779	2.7625	0
11/03/2024	R214 On 06-February-25			Bond Future	12.7444	12.7286	60.6868	60.7572	0
11/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2885.5600	2935.3500	2.8856	2.9354	0
11/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3039.4000	3018.8200	3.0394	3.0188	0
11/03/2024	R214 On 08-May-25			Bond Future	12.8812	12.8650	58.6368	58.7084	0
11/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2286.1400	2327.5700	2.2861	2.3276	0
11/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4463.6300	4433.5400	4.4636	4.4335	0
11/03/2024	R248 On 02-May-24			Bond Future	12.5699	12.5506	72.8787	72.9867	246,040
11/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	25.2900	33.0300	0.0253	0.0330	0
11/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	7162.9400	7062.7100	7.1629	7.0627	0
11/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	35.2100	45.1600	0.0352	0.0452	0
11/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6776.8800	6678.8600	6.7769	6.6789	0
11/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	37.1300	47.4900	0.0371	0.0475	0
11/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6713.1400	6615.5300	6.7131	6.6155	0
11/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	39.1400	49.9200	0.0391	0.0499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6649.5900	6552.4000	6.6496	6.5524	0
11/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1090.1800	1177.4200	1.0902	1.1774	0
11/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2054.4500	2033.7200	2.0545	2.0337	0
11/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	3693.6200	3813.3000	3.6936	3.8133	0
11/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	514.4200	526.1300	0.5144	0.5261	0
11/03/2024	R248 On 01-August-24			Bond Future	12.6811	12.6611	74.4780	74.5883	13,000
11/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1593.9600	1661.5900	1.5940	1.6616	0
11/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3754.7600	3712.0900	3.7548	3.7121	0
11/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1617.6900	1685.8100	1.6177	1.6858	0
11/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3720.3100	3678.1300	3.7203	3.6781	0
11/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1641.6000	1710.2200	1.6416	1.7102	0
11/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3686.1200	3644.4400	3.6861	3.6444	0
11/03/2024	R248 On 07-November-24			Bond Future	12.8132	12.7924	71.7771	71.8898	0
11/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3283.7400	3363.0000	3.2837	3.3630	0
11/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3464.0400	3430.5900	3.4640	3.4306	0
11/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3313.0000	3392.5700	3.3130	3.3926	0
11/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3438.8700	3405.7300	3.4389	3.4057	0
11/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3342.1300	3422.0100	3.3421	3.4220	0
11/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3413.6500	3380.8200	3.4137	3.3808	0
11/03/2024	R248 On 06-February-25			Bond Future	12.9519	12.9303	73.3089	73.4238	0
11/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	3172.5700	3243.8600	3.1726	3.2439	0
11/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4480.0200	4436.4600	4.4800	4.4365	0
11/03/2024	R248 On 08-May-25			Bond Future	13.0972	13.0748	70.3750	70.4919	0
11/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2905.5100	2969.5700	2.9055	2.9696	0
11/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5587.0400	5534.2300	5.5870	5.5342	0
11/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0