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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
10/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	2025 On 02-May-24			Bond Future	179.2999	179.2057	179.2999	179.2057	9,884
10/04/2024	2025 On 01-August-24			Bond Future	181.4544	181.3587	181.4544	181.3587	0
10/04/2024	2025 On 07-November-24			Bond Future	185.7733	185.6736	185.7733	185.6736	0
10/04/2024	2029 On 02-May-24			Bond Future	129.0096	129.1894	129.0096	129.1894	7,345
10/04/2024	2029 On 01-August-24			Bond Future	131.8789	132.0630	131.8789	132.0630	1,325
10/04/2024	2029 On 07-November-24			Bond Future	133.6189	133.8065	133.6189	133.8065	0
10/04/2024	2029 On 06-February-25			Bond Future	136.5536	136.7440	136.5536	136.7440	0
10/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4153.5800	4343.9500	4.1536	4.3440	0
10/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	2029 On 08-May-25			Bond Future	138.0519	138.2453	138.0519	138.2453	0
10/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	201.8500	395.2500	0.2019	0.3953	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	2030 On 02-May-24			Bond Future	10.5693	10.5015	91.2655	91.5321	116,297
10/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.7300	1.8300	0.0007	0.0018	1,000
10/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3664.4800	3398.9800	3.6645	3.3990	0
10/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	5.3100	10.8900	0.0053	0.0109	0
10/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3051.9400	2790.9200	3.0519	2.7909	0
10/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	5.9500	12.0500	0.0060	0.0121	0
10/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3011.6200	2751.1200	3.0116	2.7511	0
10/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	6.6400	13.2900	0.0066	0.0133	0
10/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2971.3700	2711.4200	2.9714	2.7114	0
10/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	104.3900	156.2400	0.1044	0.1562	1,000
10/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1730.7600	1516.0100	1.7308	1.5160	0
10/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	769.4300	939.1200	0.7694	0.9391	500
10/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	570.2800	473.3700	0.5703	0.4734	0
10/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1289.6200	1499.4800	1.2896	1.4995	1,080
10/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	311.0300	254.2900	0.3110	0.2543	0
10/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2243.3200	2488.5300	2.2433	2.4885	500
10/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	111.4700	90.0800	0.1115	0.0901	0
10/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5193.5100	5459.4200	5.1935	5.4594	0
10/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	4.1200	3.4300	0.0041	0.0034	1,000
10/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6774.9300	7041.4900	6.7749	7.0415	0
10/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.3000	0.2600	0.0003	0.0003	1,080
10/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9459.4900	9726.0900	9.4595	9.7261	0
10/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
10/04/2024	2030 On 01-August-24			Bond Future	10.6667	10.5949	89.2670	89.5397	22,690
10/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	897.0000	1010.6800	0.8970	1.0107	0
10/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2030.7100	1871.6900	2.0307	1.8717	0
10/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	912.6600	1027.5400	0.9127	1.0275	0
10/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2007.8800	1850.0600	2.0079	1.8501	0
10/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	928.2900	1044.3800	0.9283	1.0444	0
10/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1985.0300	1828.4200	1.9850	1.8284	0
10/04/2024	2030 On 07-November-24			Bond Future	10.7773	10.7011	91.3680	91.6463	1,650
10/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1885.6500	2032.4500	1.8857	2.0325	0
10/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2021.5400	1890.0800	2.0215	1.8901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1905.3800	2053.0100	1.9054	2.0530	0
10/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2004.7600	1874.1300	2.0048	1.8741	0
10/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1925.2100	2073.6700	1.9252	2.0737	0
10/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1988.1100	1858.3100	1.9881	1.8583	0
10/04/2024	2030 On 06-February-25			Bond Future	10.8970	10.8162	89.3425	89.6259	0
10/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1791.2500	1926.9200	1.7913	1.9269	0
10/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2554.8400	2407.0400	2.5548	2.4070	0
10/04/2024	2030 On 08-May-25			Bond Future	11.0525	10.9666	91.2343	91.5226	0
10/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	732.7300	807.6600	0.7327	0.8077	0
10/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4596.0100	4382.5900	4.5960	4.3826	0
10/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1162.1800	1263.8200	1.1622	1.2638	1,640
10/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3694.8700	3508.1600	3.6949	3.5082	0
10/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4081.2100	4281.0300	4.0812	4.2810	0
10/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1424.1700	1335.6400	1.4242	1.3356	1,640
10/04/2024	2032 On 02-May-24			Bond Future	11.4430	11.3506	84.4983	84.9199	117,955
10/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0100	0.0500	0.0000	0.0001	8,500
10/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5419.0300	4997.4400	5.4190	4.9974	0
10/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0400	0.1900	0.0000	0.0002	1,000
10/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5123.4900	4702.0100	5.1235	4.7020	0
10/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	1.2400	3.7200	0.0012	0.0037	0
10/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4245.5400	3826.3900	4.2455	3.8264	0
10/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	1.4400	4.2400	0.0014	0.0042	0
10/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4197.2200	3778.3900	4.1972	3.7784	0
10/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	1.6600	4.8300	0.0017	0.0048	0
10/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4148.9700	3730.5100	4.1490	3.7305	0
10/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	1.9200	5.4700	0.0019	0.0055	500
10/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4100.7800	3682.7000	4.1008	3.6827	0
10/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	2.5500	6.9800	0.0026	0.0070	500
10/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4004.6300	3587.4300	4.0046	3.5874	0
10/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	5.5300	13.7100	0.0055	0.0137	1,550
10/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3718.0900	3304.6400	3.7181	3.3046	0
10/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	44.0400	83.2100	0.0440	0.0832	1,000
10/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2752.9600	2370.5000	2.7530	2.3705	0
10/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	197.7800	307.7200	0.1978	0.3077	500

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10/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1824.5100	1512.8200	1.8245	1.5128	0
10/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	352.0200	508.9800	0.3520	0.5090	0
10/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1421.1100	1156.4400	1.4211	1.1564	500
10/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	468.8600	654.0400	0.4689	0.6540	0
10/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1214.8400	978.3900	1.2148	0.9784	17,000
10/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	605.4200	818.3900	0.6054	0.8184	1,550
10/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1029.8900	821.2300	1.0299	0.8212	0
10/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1944.2100	2295.4000	1.9442	2.2954	0
10/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	295.0000	224.5600	0.2950	0.2246	500
10/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6309.0200	6729.1800	6.3090	6.7292	0
10/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	5.9000	4.4300	0.0059	0.0044	1,000
10/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7443.7000	7865.0000	7.4437	7.8650	0
10/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	1.2900	0.9600	0.0013	0.0010	500
10/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8123.8200	8545.3300	8.1238	8.5453	0
10/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.4700	0.3500	0.0005	0.0004	1,550
10/04/2024	2032 On 01-August-24			Bond Future	11.5578	11.4610	86.3567	86.7879	26,399
10/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	885.0500	1043.3000	0.8851	1.0433	0
10/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2812.7100	2539.8000	2.8127	2.5398	0
10/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	901.2700	1061.3600	0.9013	1.0614	0
10/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2783.2200	2512.1500	2.7832	2.5122	0
10/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	917.8500	1079.7800	0.9179	1.0798	0
10/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2754.1200	2484.8900	2.7541	2.4849	0
10/04/2024	2032 On 07-November-24			Bond Future	11.6959	11.5941	84.2223	84.6628	4,260
10/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1897.0400	2106.3800	1.8970	2.1064	0
10/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2878.9600	2647.8000	2.8790	2.6478	0
10/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1918.0500	2128.7100	1.9181	2.1287	0
10/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2856.1800	2626.3400	2.8562	2.6263	0
10/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1939.4200	2151.4100	1.9394	2.1514	0
10/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2833.8000	2605.2900	2.8338	2.6053	0
10/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2271.6900	2503.2200	2.2717	2.5032	1,615
10/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2513.2000	2304.2300	2.5132	2.3042	0
10/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7280.6900	7667.1900	7.2807	7.6672	0
10/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	483.8700	429.8700	0.4839	0.4299	1,615
10/04/2024	2032 On 06-February-25			Bond Future	11.8379	11.7312	86.0514	86.5006	0

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10/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2424.1400	2652.8600	2.4241	2.6529	0
10/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2920.5800	2700.0200	2.9206	2.7000	0
10/04/2024	2032 On 08-May-25			Bond Future	12.0005	11.8885	83.7081	84.1659	0
10/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	936.3900	1060.6800	0.9364	1.0607	0
10/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5533.0900	5199.6200	5.5331	5.1996	0
10/04/2024	2033 On 02-May-24			Bond Future	121.1946	121.3334	121.1946	121.3334	1,707
10/04/2024	2033 On 01-August-24			Bond Future	123.8901	124.0322	123.8901	124.0322	6,301
10/04/2024	2033 On 07-November-24			Bond Future	125.3432	125.4878	125.3432	125.4878	0
10/04/2024	2033 On 06-February-25			Bond Future	128.0962	128.2427	128.0962	128.2427	0
10/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3156.1800	3302.7400	3.1562	3.3027	0
10/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	2033 On 08-May-25			Bond Future	129.3125	129.4612	129.3125	129.4612	0
10/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1307.5300	1158.7900	1.3075	1.1588	0
10/04/2024	2037 On 02-May-24			Bond Future	12.5832	12.4917	76.6439	77.1088	69,129
10/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.7000	1.9900	0.0007	0.0020	0
10/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6183.0900	5719.5400	6.1831	5.7195	0
10/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.7800	2.2000	0.0008	0.0022	0
10/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6126.4200	5663.0000	6.1264	5.6630	0
10/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.8700	2.4100	0.0009	0.0024	0
10/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6069.8100	5606.5100	6.0698	5.6065	0
10/04/2024	2037 On 01-August-24			Bond Future	12.7202	12.6249	74.0735	74.5488	103,165
10/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	682.6600	819.1200	0.6827	0.8191	0
10/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3908.6000	3569.8100	3.9086	3.5698	0
10/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	697.3300	835.7400	0.6973	0.8357	0
10/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3870.5000	3533.6600	3.8705	3.5337	0
10/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	712.2100	852.5800	0.7122	0.8526	1,383
10/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3832.6600	3497.7800	3.8327	3.4978	0
10/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3356.9300	3693.3300	3.3569	3.6933	0
10/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1173.3100	1034.4600	1.1733	1.0345	1,383
10/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5694.1400	6101.6200	5.6941	6.1016	0
10/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	519.0800	451.3100	0.5191	0.4513	1,383
10/04/2024	2037 On 07-November-24			Bond Future	12.8691	12.7698	75.8166	76.3023	9,175

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10/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1990.1900	2212.1000	1.9902	2.2121	0
10/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3466.9100	3203.0900	3.4669	3.2031	0
10/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2013.2300	2236.6400	2.0132	2.2366	0
10/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3439.9000	3177.5800	3.4399	3.1776	0
10/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2036.4100	2261.3100	2.0364	2.2613	0
10/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3413.0700	3152.2400	3.4131	3.1522	0
10/04/2024	2037 On 06-February-25			Bond Future	13.0207	12.9173	73.2022	73.6977	0
10/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2433.6500	2670.2400	2.4337	2.6702	0
10/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3692.1700	3433.2200	3.6922	3.4332	0
10/04/2024	2037 On 08-May-25			Bond Future	13.1928	13.0851	74.7506	75.2557	3,975
10/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1350.0000	1508.8500	1.3500	1.5089	0
10/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5951.1900	5604.9300	5.9512	5.6049	0
10/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3747.4000	4038.8100	3.7474	4.0388	7,500
10/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3018.8800	2805.1800	3.0189	2.8052	0
10/04/2024	2038 On 02-May-24			Bond Future	132.9071	132.4555	132.9071	132.4555	4,404
10/04/2024	2038 On 01-August-24			Bond Future	133.8008	133.3396	133.8008	133.3396	718
10/04/2024	2038 On 07-November-24			Bond Future	136.9852	136.5118	136.9852	136.5118	0
10/04/2024	2038 On 06-February-25			Bond Future	137.8778	137.3934	137.8778	137.3934	0
10/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	2647.7800	2163.3700	2.6478	2.1634	0
10/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	2038 On 08-May-25			Bond Future	140.8338	140.3372	140.8338	140.3372	0
10/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	1153.7700	657.2300	1.1538	0.6572	0
10/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	2040 On 02-May-24			Bond Future	12.8235	12.7270	76.7658	77.2823	124,952
10/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.3200	1.0400	0.0003	0.0010	0
10/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6989.6300	6473.7900	6.9896	6.4738	0
10/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.3600	1.1600	0.0004	0.0012	0
10/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6928.4800	6412.7200	6.9285	6.4127	0
10/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.4100	1.2800	0.0004	0.0013	0
10/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6867.4200	6351.7300	6.8674	6.3517	0
10/04/2024	2040 On 01-August-24			Bond Future	12.9621	12.8616	73.9476	74.4758	12,732
10/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	644.5100	785.4200	0.6445	0.7854	680
10/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4348.8900	3961.6400	4.3489	3.9616	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	703.3800	852.8600	0.7034	0.8529	0
10/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4182.6200	3803.9400	4.1826	3.8039	0
10/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	718.5600	870.1900	0.7186	0.8702	0
10/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4141.6700	3765.1400	4.1417	3.7651	0
10/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	734.0700	887.8800	0.7341	0.8879	0
10/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4101.1200	3726.7700	4.1011	3.7268	0
10/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1883.2600	2157.3600	1.8833	2.1574	0
10/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2314.3800	2060.3200	2.3144	2.0603	680
10/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2075.2500	2364.1000	2.0753	2.3641	7,500
10/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2138.5900	1899.2800	2.1386	1.8993	0
10/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3776.0500	4160.2200	3.7761	4.1602	0
10/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1145.4400	1001.4500	1.1454	1.0015	680
10/04/2024	2040 On 07-November-24			Bond Future	13.1120	13.0073	75.6876	76.2275	8,677
10/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2172.6600	2424.5000	2.1727	2.4245	0
10/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3588.6100	3300.5600	3.5886	3.3006	0
10/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2197.4100	2450.9000	2.1974	2.4509	0
10/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3560.5500	3274.1500	3.5606	3.2742	0
10/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2222.2900	2477.4300	2.2223	2.4774	0
10/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3532.6800	3247.9300	3.5327	3.2479	0
10/04/2024	2040 On 06-February-25			Bond Future	13.2639	13.1550	72.8197	73.3706	0
10/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2445.8700	2701.9900	2.4459	2.7020	0
10/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4051.5700	3756.7900	4.0516	3.7568	0
10/04/2024	2040 On 08-May-25			Bond Future	13.4348	13.3215	74.3595	74.9212	3,900
10/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1666.1900	1862.4400	1.6662	1.8624	0
10/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5806.1800	5440.7500	5.8062	5.4408	0
10/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3509.9000	3815.0000	3.5099	3.8150	7,500
10/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3533.7400	3277.1600	3.5337	3.2772	0
10/04/2024	2044 On 02-May-24			Bond Future	12.9025	12.8058	72.8437	73.3608	83,286
10/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.1600	0.5600	0.0002	0.0006	0
10/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7229.3200	6712.6400	7.2293	6.7126	0
10/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.1800	0.6300	0.0002	0.0006	0
10/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7166.8200	6650.1900	7.1668	6.6502	0
10/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.2000	0.7000	0.0002	0.0007	0
10/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7104.4000	6587.8200	7.1044	6.5878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	202.6100	323.0400	0.2026	0.3230	0
10/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2399.1600	2002.5100	2.3992	2.0025	4,200
10/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	579.8900	813.6900	0.5799	0.8137	0
10/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1398.6800	1115.4000	1.3987	1.1154	10,030
10/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1238.1100	1584.7400	1.2381	1.5847	0
10/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	722.4600	552.0100	0.7225	0.5520	10,030
10/04/2024	2044 On 01-August-24			Bond Future	13.0366	12.9360	70.0645	70.5931	45,920
10/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	556.8700	683.7400	0.5569	0.6837	0
10/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4704.3100	4302.5300	4.7043	4.3025	0
10/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	569.9100	698.8300	0.5699	0.6988	0
10/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4659.8800	4260.1500	4.6599	4.2602	0
10/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	583.2700	714.2600	0.5833	0.7143	0
10/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4615.8300	4218.1700	4.6158	4.2182	0
10/04/2024	2044 On 07-November-24			Bond Future	13.1812	13.0764	71.7131	72.2535	200
10/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2097.4900	2347.5200	2.0975	2.3475	0
10/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3564.5600	3274.1900	3.5646	3.2742	0
10/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2121.9000	2373.6200	2.1219	2.3736	0
10/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3535.9000	3247.2200	3.5359	3.2472	0
10/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2146.6600	2400.0600	2.1467	2.4001	0
10/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3507.6600	3220.6600	3.5077	3.2207	0
10/04/2024	2044 On 06-February-25			Bond Future	13.3273	13.2184	68.8841	69.4355	0
10/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2492.1800	2750.6500	2.4922	2.7507	0
10/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4067.2300	3774.2300	4.0672	3.7742	0
10/04/2024	2044 On 08-May-25			Bond Future	13.4909	13.3776	70.3405	70.9028	0
10/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1678.7000	1878.3700	1.6787	1.8784	0
10/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5662.9900	5300.3700	5.6630	5.3004	0
10/04/2024	2046 On 02-May-24			Bond Future	113.9550	113.7757	113.9550	113.7757	12,089
10/04/2024	2046 On 01-August-24			Bond Future	116.4896	116.3063	116.4896	116.3063	10,392
10/04/2024	2046 On 07-November-24			Bond Future	117.0637	116.8755	117.0637	116.8755	0
10/04/2024	2046 On 06-February-25			Bond Future	119.6343	119.4408	119.6343	119.4408	0
10/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	5624.3200	5430.8100	5.6243	5.4308	0
10/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	2046 On 08-May-25			Bond Future	119.9509	119.7527	119.9509	119.7527	0
10/04/2024	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
10/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2019.1300	2217.3400	2.0191	2.2173	0
10/04/2024	2050 On 02-May-24			Bond Future	115.4728	114.6927	115.4728	114.6927	12,592
10/04/2024	2050 On 01-August-24			Bond Future	115.7440	114.9471	115.7440	114.9471	9,172
10/04/2024	2050 On 07-November-24			Bond Future	118.4988	117.6817	118.4988	117.6817	0
10/04/2024	2050 On 06-February-25			Bond Future	118.7430	117.9076	118.7430	117.9076	0
10/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	3142.9500	2307.5700	3.1430	2.3076	0
10/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	2050 On 08-May-25			Bond Future	121.2885	120.4337	121.2885	120.4337	0
10/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	128.4900	0.0000	0.1285	0.0000	0
10/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	726.3100	0.0000	0.7263	0
10/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	AL37 On 02-May-24			Index Future	933.8710	937.1410	933.8710	937.1410	0
10/04/2024	AL37 On 01-August-24			Index Future	954.4110	957.7540	954.4110	957.7540	0
10/04/2024	AL37 On 07-November-24			Index Future	976.8880	980.3070	976.8880	980.3070	0
10/04/2024	AL37 On 06-February-25			Index Future	998.1290	1001.6190	998.1290	1,001.6190	0
10/04/2024	AL37 On 08-May-25			Index Future	1019.3380	1022.8980	1019.3380	1,022.8980	0
10/04/2024	AL7T On 02-May-24			Index Future	1075.4270	1081.1580	1075.4270	1,081.1580	0
10/04/2024	AL7T On 01-August-24			Index Future	1099.0810	1104.9380	1099.0810	1,104.9380	0
10/04/2024	AL7T On 07-November-24			Index Future	1124.9660	1130.9570	1124.9660	1,130.9570	0
10/04/2024	AL7T On 06-February-25			Index Future	1149.4260	1155.5450	1149.4260	1,155.5450	0
10/04/2024	AL7T On 08-May-25			Index Future	1173.8500	1180.0940	1173.8500	1,180.0940	0
10/04/2024	ALBI On 02-May-24			Index Future	936.5290	941.2020	936.5290	941.2020	91
10/04/2024	ALBI On 01-August-24			Index Future	957.1280	961.9040	957.1280	961.9040	0
10/04/2024	ALBI On 07-November-24			Index Future	979.6690	984.5550	979.6690	984.5550	0
10/04/2024	ALBI On 06-February-25			Index Future	1000.9710	1005.9590	1000.9710	1,005.9590	0
10/04/2024	ALBI On 08-May-25			Index Future	1022.2400	1027.3300	1022.2400	1,027.3300	0
10/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	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
10/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	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
10/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	ES33 On 02-May-24			Bond Future	12.9988	12.9131	71.7748	72.1376	0
10/04/2024	ES33 On 01-August-24			Bond Future	13.1611	13.0715	73.3711	73.7422	0
10/04/2024	ES33 On 07-November-24			Bond Future	13.3555	13.2616	71.3141	71.6933	0
10/04/2024	ES33 On 06-February-25			Bond Future	13.5555	13.4573	72.8789	73.2657	0
10/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	852.7000	465.8500	0.8527	0.4659	0
10/04/2024	ES33 On 08-May-25			Bond Future	13.7710	13.6683	70.6354	71.0297	0
10/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4136.5800	3742.3300	4.1366	3.7423	0
10/04/2024	ES42 On 02-May-24			Bond Future	13.3043	13.2092	67.7288	68.2004	0
10/04/2024	ES42 On 01-August-24			Bond Future	13.4471	13.3481	69.2352	69.7174	0
10/04/2024	ES42 On 07-November-24			Bond Future	13.6143	13.5110	66.6145	67.1074	0
10/04/2024	ES42 On 06-February-25			Bond Future	13.7782	13.6707	68.0752	68.5781	0
10/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	184.6000	0.0000	0.1846	0
10/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	318.2800	0.0000	0.3183	0.0000	0
10/04/2024	ES42 On 08-May-25			Bond Future	13.9602	13.8483	65.2638	65.7763	0
10/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3367.1000	2854.5700	3.3671	2.8546	0
10/04/2024	GOVI On 02-May-24			GOVI	922.6190	927.2070	922.6190	927.2070	314
10/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	283510.0000	237630.0000	28.3510	23.7630	0
10/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	283610.0000	237730.0000	28.3610	23.7730	0
10/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	283710.0000	237830.0000	28.3710	23.7830	0
10/04/2024	GOVI On 01-August-24			GOVI	942.9110	947.6010	942.9110	947.6010	423
10/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	42310.0000	0.0000	4.2310	0
10/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	4590.0000	0.0000	0.4590	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	42210.0000	0.0000	4.2210	0
10/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	4690.0000	0.0000	0.4690	0.0000	0
10/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	42110.0000	0.0000	4.2110	0
10/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	4790.0000	0.0000	0.4790	0.0000	0
10/04/2024	GOVI On 07-November-24			GOVI	965.1180	969.9150	965.1180	969.9150	0
10/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	163380.0000	211350.0000	16.3380	21.1350	0
10/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	163280.0000	211250.0000	16.3280	21.1250	0
10/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	163180.0000	211150.0000	16.3180	21.1150	0
10/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	GOVI On 06-February-25			GOVI	986.1030	991.0010	986.1030	991.0010	0
10/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	141030.0000	190010.0000	14.1030	19.0010	0
10/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	GOVI On 08-May-25			GOVI	1007.0560	1012.0550	1007.0560	1,012.0550	0
10/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	149440.0000	99450.0000	14.9440	9.9450	0
10/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/04/2024	IGOV On 02-May-24			Index Future	347.8080	347.0890	347.8080	347.0890	593
10/04/2024	IGOV On 01-August-24			Index Future	355.5430	354.8090	355.5430	354.8090	0
10/04/2024	IGOV On 07-November-24			Index Future	364.0070	363.2540	364.0070	363.2540	0
10/04/2024	IGOV On 06-February-25			Index Future	372.0040	371.2330	372.0040	371.2330	0
10/04/2024	IGOV On 08-May-25			Index Future	379.9880	379.2000	379.9880	379.2000	0
10/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/04/2024	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
10/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
10/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
10/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3800	8.3600	91.6200	91.6400	0
10/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
10/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3900	8.3600	91.6100	91.6400	0
10/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3800	8.3400	91.6200	91.6600	0
10/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3400	8.2400	91.6600	91.7600	0
10/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.2400	8.1300	91.7600	91.8700	0
10/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.1800	8.0700	91.8200	91.9300	0
10/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.1700	8.0600	91.8300	91.9400	0
10/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.2400	8.1400	91.7600	91.8600	0
10/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.2500	8.1500	91.7500	91.8500	0
10/04/2024	R035 On 02-May-24			Bond Future	12.2000	12.1181	81.9438	82.3610	154,851
10/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	3.0100	6.8800	0.0030	0.0069	0
10/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5371.5700	4958.2200	5.3716	4.9582	0
10/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	3.3100	7.5000	0.0033	0.0075	0
10/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5316.3000	4903.2700	5.3163	4.9033	0
10/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	3.6400	8.1600	0.0036	0.0082	0
10/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5261.1200	4848.4200	5.2611	4.8484	0
10/04/2024	R035 On 01-August-24			Bond Future	12.3237	12.2383	83.7461	84.1727	9,509
10/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	828.0600	966.7600	0.8281	0.9668	0
10/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3548.9600	3261.0600	3.5490	3.2611	0
10/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	844.6500	985.1500	0.8447	0.9852	0
10/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3513.3900	3227.2900	3.5134	3.2273	0
10/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	861.4400	1003.7500	0.8614	1.0038	0
10/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3478.0600	3193.7700	3.4781	3.1938	0
10/04/2024	R035 On 07-November-24			Bond Future	12.4744	12.3852	81.2019	81.6378	14,838
10/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1960.1500	2157.7700	1.9602	2.1578	0
10/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3461.7600	3223.5100	3.4618	3.2235	0
10/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1983.0900	2182.0600	1.9831	2.1821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3434.7400	3197.8400	3.4347	3.1978	0
10/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2006.1700	2206.4900	2.0062	2.2065	0
10/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3407.9000	3172.3500	3.4079	3.1724	0
10/04/2024	R035 On 06-February-25			Bond Future	12.6297	12.5367	82.9656	83.4102	0
10/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2511.0300	2726.7500	2.5110	2.7268	0
10/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3566.5400	3337.7000	3.5665	3.3377	0
10/04/2024	R035 On 08-May-25			Bond Future	12.7939	12.6970	80.2073	80.6603	0
10/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1216.4200	1349.7100	1.2164	1.3497	0
10/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6136.2500	5816.5500	6.1363	5.8166	0
10/04/2024	R053 On 02-May-24			Bond Future	12.7900	12.7031	92.2911	92.9010	5,189
10/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2240.2500	2705.2800	2.2403	2.7053	0
10/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	660.5400	515.6000	0.6605	0.5156	0
10/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2287.9700	2756.7800	2.2880	2.7568	0
10/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	640.7400	499.5800	0.6407	0.4996	0
10/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2336.0100	2808.5300	2.3360	2.8085	0
10/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	621.3600	483.9100	0.6214	0.4839	0
10/04/2024	R053 On 01-August-24			Bond Future	12.9142	12.8238	94.3210	94.9446	0
10/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3704.6000	4097.6600	3.7046	4.0977	0
10/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2247.7900	2017.2300	2.2478	2.0172	0
10/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3745.8300	4140.9900	3.7458	4.1410	0
10/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2222.5600	1994.1000	2.2226	1.9941	0
10/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3787.4200	4184.6700	3.7874	4.1847	0
10/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2197.7900	1971.4200	2.1978	1.9714	0
10/04/2024	R053 On 07-November-24			Bond Future	13.0580	12.9637	90.6689	91.3063	0
10/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2964.5000	3265.2700	2.9645	3.2653	0
10/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4797.8600	4461.2300	4.7979	4.4612	0
10/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2997.0700	3299.7400	2.9971	3.2997	0
10/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4760.7800	4426.0500	4.7608	4.4261	0
10/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3030.0800	3334.6500	3.0301	3.3347	0
10/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4724.2300	4391.4000	4.7242	4.3914	0
10/04/2024	R053 On 06-February-25			Bond Future	13.2002	13.1020	92.6373	93.2876	0
10/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3654.6800	3970.0700	3.6547	3.9701	0
10/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5397.6900	5062.7400	5.3977	5.0627	0
10/04/2024	R053 On 08-May-25			Bond Future	13.3555	13.2532	88.7273	89.3904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2876.0500	3136.1500	2.8761	3.1362	0
10/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7715.9300	7312.9900	7.7159	7.3130	0
10/04/2024	R186 On 02-May-24			Bond Future	9.2623	9.1817	106.7616	106.9493	74,945
10/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3013.6600	2825.9700	3.0137	2.8260	0
10/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2989.5400	2801.8500	2.9895	2.8019	0
10/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2965.4200	2777.7300	2.9654	2.7777	0
10/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1132.5600	1305.0000	1.1326	1.3050	2,030
10/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	52.2900	37.0400	0.0523	0.0370	0
10/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2605.4500	2792.4100	2.6055	2.7924	0
10/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	2.5800	1.8500	0.0026	0.0019	2,030
10/04/2024	R186 On 01-August-24			Bond Future	9.3003	9.2100	103.8015	103.9936	25,511
10/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	162.0400	204.8600	0.1620	0.2049	0
10/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1490.0500	1340.7700	1.4901	1.3408	0
10/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	166.8300	210.5300	0.1668	0.2105	0
10/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1473.2600	1324.8600	1.4733	1.3249	0
10/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	171.8900	216.4900	0.1719	0.2165	0
10/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1456.7400	1309.2400	1.4567	1.3092	0
10/04/2024	R186 On 07-November-24			Bond Future	9.3603	9.2575	106.2450	106.4406	35,599
10/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	697.8000	786.8000	0.6978	0.7868	0
10/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1136.7800	1030.1800	1.1368	1.0302	0
10/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	708.0600	797.7400	0.7081	0.7977	0
10/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1127.9300	1022.0100	1.1279	1.0220	0
10/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	718.3800	808.7500	0.7184	0.8088	0
10/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1119.1500	1013.9200	1.1192	1.0139	0
10/04/2024	R186 On 06-February-25			Bond Future	9.4438	9.3262	103.2368	103.4357	0
10/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	642.6400	724.7000	0.6426	0.7247	0
10/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1344.9300	1228.1200	1.3449	1.2281	0
10/04/2024	R186 On 08-May-25			Bond Future	9.5947	9.4578	105.4235	105.6253	0
10/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	271.4800	320.0800	0.2715	0.3201	0
10/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1946.0000	1792.8300	1.9460	1.7928	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R202 On 02-May-24			Bond Future	259.3333	258.7091	259.3333	258.7091	519
10/04/2024	R202 On 01-August-24			Bond Future	260.0227	259.3855	260.0227	259.3855	428
10/04/2024	R202 On 07-November-24			Bond Future	266.2118	265.5569	266.2118	265.5569	0
10/04/2024	R202 On 06-February-25			Bond Future	266.8433	266.1729	266.8433	266.1729	0
10/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	53.2700	0.0000	0.0533	0.0000	0
10/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	617.0700	0.0000	0.6171	0
10/04/2024	R202 On 08-May-25			Bond Future	272.5644	271.8764	272.5644	271.8764	0
10/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	254.4100	0.0000	0.2544	0.0000	0
10/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	433.6200	0.0000	0.4336	0
10/04/2024	R209 On 02-May-24			Bond Future	12.2881	12.2011	63.3683	63.7591	12,940
10/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.6300	1.7700	0.0006	0.0018	0
10/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5288.5900	4898.8400	5.2886	4.8988	0
10/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.7100	1.9500	0.0007	0.0020	0
10/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5238.7100	4849.0600	5.2387	4.8491	0
10/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.7900	2.1500	0.0008	0.0022	0
10/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5188.8900	4799.3600	5.1889	4.7994	0
10/04/2024	R209 On 01-August-24			Bond Future	12.4040	12.3137	64.7620	65.1617	3,280
10/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	612.0600	727.7100	0.6121	0.7277	0
10/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3445.1700	3161.1700	3.4452	3.1612	0
10/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	625.0200	742.3100	0.6250	0.7423	0
10/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3411.3600	3129.0000	3.4114	3.1290	0
10/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	638.2800	757.2200	0.6383	0.7572	0
10/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3377.8900	3097.1800	3.3779	3.0972	0
10/04/2024	R209 On 07-November-24			Bond Future	12.5393	12.4453	63.1295	63.5379	5,237
10/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1689.8100	1872.6800	1.6898	1.8727	0
10/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3136.9800	2911.4500	3.1370	2.9115	0
10/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1709.8700	1894.0100	1.7099	1.8940	0
10/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3112.4100	2888.1500	3.1124	2.8882	0
10/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1730.0600	1915.4700	1.7301	1.9155	0
10/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3088.0200	2865.0300	3.0880	2.8650	0
10/04/2024	R209 On 06-February-25			Bond Future	12.6743	12.5768	64.5005	64.9172	0
10/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2197.3600	2398.8900	2.1974	2.3989	0
10/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3204.8500	2989.6800	3.2049	2.9897	0
10/04/2024	R209 On 08-May-25			Bond Future	12.8234	12.7221	62.7106	63.1354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1180.0600	1313.4000	1.1801	1.3134	0
10/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5249.2700	4957.8100	5.2493	4.9578	0
10/04/2024	R210 On 02-May-24			Bond Future	233.9585	233.6134	233.9585	233.6134	198
10/04/2024	R210 On 01-August-24			Bond Future	239.1620	238.8097	239.1620	238.8097	629
10/04/2024	R210 On 07-November-24			Bond Future	241.5220	241.1597	241.5220	241.1597	0
10/04/2024	R210 On 06-February-25			Bond Future	246.8260	246.4535	246.8260	246.4535	0
10/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	7215.9800	6843.4800	7.2160	6.8435	0
10/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	R210 On 08-May-25			Bond Future	248.7112	248.3290	248.7112	248.3290	0
10/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	681.2400	298.9800	0.6812	0.2990	0
10/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2024	R213 On 02-May-24			Bond Future	11.0897	11.0019	82.0814	82.4429	25,660
10/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	2.8800	7.5100	0.0029	0.0075	0
10/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3415.5100	3058.6400	3.4155	3.0586	0
10/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	3.2900	8.4400	0.0033	0.0084	0
10/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3372.6900	3016.3400	3.3727	3.0163	0
10/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	3.7500	9.4700	0.0038	0.0095	0
10/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3329.9400	2974.1600	3.3299	2.9742	0
10/04/2024	R213 On 01-August-24			Bond Future	11.1902	11.0980	83.8867	84.2563	0
10/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	915.9100	1065.6000	0.9159	1.0656	0
10/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2248.8700	2028.9200	2.2489	2.0289	0
10/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	932.1200	1083.4300	0.9321	1.0834	0
10/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2224.3100	2005.9800	2.2243	2.0060	0
10/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	948.3200	1101.2400	0.9483	1.1012	0
10/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2199.7700	1983.0500	2.1998	1.9831	0
10/04/2024	R213 On 07-November-24			Bond Future	11.3200	11.2228	82.3000	82.6776	10,002
10/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1901.0300	2092.8600	1.9010	2.0929	0
10/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2328.2700	2142.5200	2.3283	2.1425	0
10/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1921.3100	2114.2700	1.9213	2.1143	0
10/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2309.5900	2124.9700	2.3096	2.1250	0
10/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1941.4400	2135.5200	1.9414	2.1355	0
10/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2290.7900	2107.2900	2.2908	2.1073	0
10/04/2024	R213 On 06-February-25			Bond Future	11.4587	11.3563	84.0880	84.4729	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2193.9400	2390.3300	2.1939	2.3903	0
10/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2602.5900	2414.0200	2.6026	2.4140	0
10/04/2024	R213 On 08-May-25			Bond Future	11.6115	11.5037	82.3086	82.7008	0
10/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	887.8000	996.5300	0.8878	0.9965	0
10/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4968.9300	4685.4800	4.9689	4.6855	0
10/04/2024	R214 On 02-May-24			Bond Future	12.6171	12.5199	58.9032	59.3476	21,222
10/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.4800	1.4900	0.0005	0.0015	0
10/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5653.6800	5210.3100	5.6537	5.2103	0
10/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.5400	1.6400	0.0005	0.0016	0
10/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5601.3000	5158.0200	5.6013	5.1580	0
10/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.6000	1.8200	0.0006	0.0018	0
10/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5548.9800	5105.8200	5.5490	5.1058	0
10/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	110.2300	185.4900	0.1102	0.1855	8,000
10/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2439.4800	2070.3600	2.4395	2.0704	0
10/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	122.7300	203.9000	0.1227	0.2039	5,110
10/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2355.4700	1992.2600	2.3555	1.9923	0
10/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1522.2800	1867.8700	1.5223	1.8679	0
10/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	391.0800	292.2900	0.3911	0.2923	13,110
10/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3919.4800	4353.1500	3.9195	4.3532	0
10/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	35.8400	25.1300	0.0358	0.0251	13,110
10/04/2024	R214 On 01-August-24			Bond Future	12.7288	12.6281	60.1988	60.6530	1,261
10/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	678.6300	819.3300	0.6786	0.8193	0
10/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3317.6900	3004.1100	3.3177	3.0041	0
10/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	692.8400	835.4700	0.6928	0.8355	0
10/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3283.9000	2972.2500	3.2839	2.9723	0
10/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	707.3400	851.9200	0.7073	0.8519	0
10/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3250.4600	2940.7600	3.2505	2.9408	0
10/04/2024	R214 On 07-November-24			Bond Future	12.8620	12.7573	58.3086	58.7731	0
10/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1839.3500	2057.4500	1.8394	2.0575	0
10/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3012.8600	2766.5100	3.0129	2.7665	0
10/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1860.5100	2080.0600	1.8605	2.0801	0
10/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2988.5500	2743.6500	2.9886	2.7437	0
10/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1881.8000	2102.7900	1.8818	2.1028	0
10/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2964.4100	2720.9500	2.9644	2.7210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R214 On 06-February-25			Bond Future	12.9969	12.8883	59.5750	60.0490	0
10/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2106.1500	2329.4700	2.1062	2.3295	0
10/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3371.7600	3121.0600	3.3718	3.1211	0
10/04/2024	R214 On 08-May-25			Bond Future	13.1368	13.0243	57.5296	58.0129	0
10/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1476.6500	1651.9800	1.4767	1.6520	0
10/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4761.3900	4453.3700	4.7614	4.4534	0
10/04/2024	R248 On 02-May-24			Bond Future	12.8090	12.7170	71.5593	72.0618	55,873
10/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0200	0.0900	0.0000	0.0001	0
10/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8457.0900	7954.7000	8.4571	7.9547	0
10/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0500	0.1900	0.0001	0.0002	0
10/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8061.1400	7558.8200	8.0611	7.5588	0
10/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0600	0.2200	0.0001	0.0002	0
10/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7995.4900	7493.1900	7.9955	7.4932	0
10/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0700	0.2500	0.0001	0.0003	0
10/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7929.9400	7427.6600	7.9299	7.4277	0
10/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	210.5500	327.4900	0.2106	0.3275	0
10/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2494.2400	2108.7200	2.4942	2.1087	0
10/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2207.8800	2625.0000	2.2079	2.6250	0
10/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	348.1000	262.7600	0.3481	0.2628	0
10/04/2024	R248 On 01-August-24			Bond Future	12.9288	12.8332	73.1332	73.6469	202,996
10/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	779.4000	930.2900	0.7794	0.9303	0
10/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4284.9900	3922.1700	4.2850	3.9222	0
10/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	795.8400	948.8500	0.7958	0.9489	0
10/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4243.2500	3882.5500	4.2433	3.8826	0
10/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	812.5000	967.6200	0.8125	0.9676	0
10/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4201.8100	3843.2200	4.2018	3.8432	0
10/04/2024	R248 On 07-November-24			Bond Future	13.0712	12.9716	70.4026	70.9277	0
10/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2150.7200	2392.9800	2.1507	2.3930	0
10/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3705.5000	3422.6400	3.7055	3.4226	0
10/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2175.6600	2419.5400	2.1757	2.4195	0
10/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3676.0100	3394.7700	3.6760	3.3948	0
10/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2200.7300	2446.2400	2.2007	2.4462	0
10/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3646.7300	3367.1200	3.6467	3.3671	0
10/04/2024	R248 On 06-February-25			Bond Future	13.2156	13.1119	71.9315	72.4674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2187.4300	2412.2900	2.1874	2.4123	0
10/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4872.2900	4561.2800	4.8723	4.5613	0
10/04/2024	R248 On 08-May-25			Bond Future	13.3651	13.2573	69.0024	69.5488	0
10/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1912.5000	2113.7300	1.9125	2.1137	0
10/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5966.6100	5621.5000	5.9666	5.6215	0
10/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0