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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	2025 On 07-November-24			Bond Future	184.9952	184.9834	184.9952	184.9834	9,276
14/10/2024	2029 On 07-November-24			Bond Future	133.5545	133.4940	133.5545	133.4940	7,602
14/10/2024	2029 On 06-February-25			Bond Future	136.3134	136.2511	136.3134	136.2511	0
14/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3913.3700	3851.0700	3.9134	3.8511	0
14/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2029 On 08-May-25			Bond Future	137.6579	137.5936	137.6579	137.5936	0
14/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	192.0900	256.3600	0.1921	0.2564	0
14/10/2024	2029 On 07-August-25			Bond Future	140.3765	140.3103	140.3765	140.3103	0
14/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2966.5100	2900.3100	2.9665	2.9003	0
14/10/2024	2029 On 07-August-25	137.41	Put	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
14/10/2024	2029 On 06-November-25			Bond Future	141.6439	141.5755	141.6439	141.5755	0
14/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1853.8500	1785.4500	1.8539	1.7855	0
14/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2030 On 07-November-24			Bond Future	9.1822	9.1318	97.4235	97.6230	181,968
14/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3960.9900	4160.9000	3.9610	4.1609	600
14/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	2.9100	3.3600	0.0029	0.0034	0
14/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5810.1300	6009.6400	5.8101	6.0096	600
14/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.1100	0.1600	0.0001	0.0002	0
14/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5919.7400	6119.2400	5.9197	6.1192	0
14/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0900	0.1300	0.0001	0.0001	0
14/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5956.2400	6155.7500	5.9562	6.1558	0
14/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0800	0.1300	0.0001	0.0001	0
14/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5992.7200	6192.2200	5.9927	6.1922	0
14/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0800	0.1200	0.0001	0.0001	0
14/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10068.0500	10267.5100	10.0681	10.2675	0
14/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
14/10/2024	2030 On 06-February-25			Bond Future	9.2353	9.1819	95.4022	95.6053	29,467
14/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	343.0300	401.6500	0.3430	0.4017	800
14/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2480.7800	2336.2900	2.4808	2.3363	0
14/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1002.6100	1116.4900	1.0026	1.1165	800
14/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1212.9600	1123.7300	1.2130	1.1237	0
14/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2199.5500	2361.8000	2.1996	2.3618	0
14/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	492.1500	451.2900	0.4922	0.4513	800
14/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5361.0800	5559.0700	5.3611	5.5591	0
14/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	64.9700	59.8500	0.0650	0.0599	0
14/10/2024	2030 On 08-May-25			Bond Future	9.3113	9.2545	97.3153	97.5221	0
14/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	561.7100	627.2000	0.5617	0.6272	800
14/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2892.1700	2750.8800	2.8922	2.7509	0
14/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1243.1600	1350.3700	1.2432	1.3504	800
14/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1722.2000	1622.6300	1.7222	1.6226	0
14/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2928.2600	3088.3200	2.9283	3.0883	0
14/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	710.5300	663.8100	0.7105	0.6638	0
14/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3089.3300	3252.5100	3.0893	3.2525	0
14/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	659.9300	616.3300	0.6599	0.6163	800

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14/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3990.3000	4167.3900	3.9903	4.1674	1,640
14/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	441.9800	412.2900	0.4420	0.4123	0
14/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5127.9500	5316.4000	5.1280	5.3164	2,280
14/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	272.4500	254.1200	0.2725	0.2541	0
14/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8779.7500	8983.6700	8.7798	8.9837	0
14/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	41.7000	38.8400	0.0417	0.0388	1,640
14/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10098.2500	10303.8500	10.0983	10.3039	0
14/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	17.0500	15.8700	0.0171	0.0159	2,280
14/10/2024	2030 On 07-August-25			Bond Future	9.4113	9.3508	95.2030	95.4133	0
14/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4322.3200	4493.4500	4.3223	4.4935	1,054
14/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	703.6300	664.4300	0.7036	0.6644	0
14/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6069.6700	6257.7300	6.0697	6.2577	0
14/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	397.2700	375.0000	0.3973	0.3750	0
14/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8955.0600	9158.7000	8.9551	9.1587	0
14/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	107.8300	101.1400	0.1078	0.1011	1,054
14/10/2024	2030 On 06-November-25			Bond Future	9.5241	9.4594	97.0196	97.2335	0
14/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2050.4300	2170.0900	2.0504	2.1701	0
14/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1997.9200	1903.6700	1.9979	1.9037	0
14/10/2024	2032 On 07-November-24			Bond Future	9.8442	9.7841	92.7294	93.0235	71,207
14/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	454.5900	620.4500	0.4546	0.6205	50
14/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	916.4500	788.1300	0.9165	0.7881	0
14/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	727.0100	931.2500	0.7270	0.9313	0
14/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	649.8300	559.8900	0.6498	0.5599	0
14/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	842.3300	1058.6700	0.8423	1.0587	100
14/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	570.1300	492.2900	0.5701	0.4923	0
14/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3640.9500	3934.5500	3.6410	3.9346	0
14/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	39.9800	39.4000	0.0400	0.0394	200
14/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5933.5800	6228.5000	5.9336	6.2285	600
14/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	4.4500	5.1900	0.0045	0.0052	0
14/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7526.1000	7820.5900	7.5261	7.8206	0
14/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.9200	1.2300	0.0009	0.0012	0
14/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7569.8500	7864.3300	7.5699	7.8643	0
14/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.8800	1.1800	0.0009	0.0012	0
14/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7613.5600	7908.0400	7.6136	7.9080	0

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14/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.8400	1.1400	0.0008	0.0011	0
14/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8136.0400	8430.4300	8.1360	8.4304	600
14/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.5000	0.7100	0.0005	0.0007	0
14/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8266.0300	8560.4000	8.2660	8.5604	1,615
14/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.4400	0.6300	0.0004	0.0006	0
14/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13698.3000	13992.4800	13.6983	13.9925	0
14/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
14/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15303.9200	15598.1000	15.3039	15.5981	0
14/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
14/10/2024	2032 On 06-February-25			Bond Future	9.9201	9.8572	94.6221	94.9219	57,373
14/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	515.8700	610.9700	0.5159	0.6110	800
14/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2934.1300	2729.4000	2.9341	2.7294	0
14/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1466.5300	1642.5800	1.4665	1.6426	800
14/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1467.1000	1343.3200	1.4671	1.3433	0
14/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3673.4800	3929.5600	3.6735	3.9296	0
14/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	465.7400	421.9900	0.4657	0.4220	800
14/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8132.1600	8427.0200	8.1322	8.4270	0
14/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	57.8900	52.9200	0.0579	0.0529	0
14/10/2024	2032 On 08-May-25			Bond Future	10.0077	9.9418	92.3562	92.6616	0
14/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	812.6900	915.8100	0.8127	0.9158	800
14/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3580.0600	3377.7600	3.5801	3.3778	0
14/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1738.5500	1902.1500	1.7386	1.9022	800
14/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2144.9700	2003.1500	2.1450	2.0032	0
14/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4732.3800	4985.9000	4.7324	4.9859	0
14/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	680.9700	629.0700	0.6810	0.6291	0
14/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4945.7900	5202.7900	4.9458	5.2028	0
14/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	633.1300	584.7100	0.6331	0.5847	800
14/10/2024	2032 On 07-August-25			Bond Future	10.1121	10.0429	94.1567	94.4676	0
14/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8497.8700	8779.1800	8.4979	8.7792	0
14/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	472.5200	442.9000	0.4725	0.4429	0
14/10/2024	2032 On 06-November-25			Bond Future	10.2351	10.1623	91.7933	92.1097	0
14/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3348.0600	3538.8700	3.3481	3.5389	0
14/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2550.7100	2425.0300	2.5507	2.4250	0
14/10/2024	2033 On 07-November-24			Bond Future	126.3367	126.7099	126.3367	126.7099	6,818

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14/10/2024	2033 On 06-February-25			Bond Future	128.9466	129.3269	128.9466	129.3269	557
14/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4006.5600	4386.9300	4.0066	4.3869	0
14/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2033 On 08-May-25			Bond Future	130.0421	130.4296	130.0421	130.4296	0
14/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	577.8700	190.3900	0.5779	0.1904	0
14/10/2024	2033 On 07-August-25			Bond Future	132.6105	133.0049	132.6105	133.0049	0
14/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3960.4700	4354.9100	3.9605	4.3549	0
14/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2033 On 06-November-25			Bond Future	133.6256	134.0268	133.6256	134.0268	0
14/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	485.5700	886.7800	0.4856	0.8868	0
14/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2037 On 07-November-24			Bond Future	10.8233	10.7635	86.8311	87.1873	182,928
14/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9537.8800	9894.0700	9.5379	9.8941	0
14/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
14/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9587.9300	9944.1100	9.5879	9.9441	0
14/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
14/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9637.9300	9994.1200	9.6379	9.9941	0
14/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
14/10/2024	2037 On 06-February-25			Bond Future	10.9123	10.8503	84.3429	84.7060	59,900
14/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9956.5200	10313.6500	9.9565	10.3137	0
14/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	74.3100	68.3700	0.0743	0.0684	0
14/10/2024	2037 On 08-May-25			Bond Future	11.0150	10.9507	86.0340	86.4039	3,975
14/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7336.5900	7661.4600	7.3366	7.6615	0
14/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	654.4200	609.3400	0.6544	0.6093	0
14/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8657.9800	8995.8100	8.6580	8.9958	15,000
14/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	467.3200	435.2000	0.4673	0.4352	0
14/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11958.7700	12316.3800	11.9588	12.3164	7,500
14/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	177.4500	165.1100	0.1775	0.1651	0
14/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12175.5700	12534.0900	12.1756	12.5341	7,500
14/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	163.6900	152.2600	0.1637	0.1523	0
14/10/2024	2037 On 07-August-25			Bond Future	11.1325	11.0656	83.4505	83.8273	15
14/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1332.3900	1459.2900	1.3324	1.4593	2,541
14/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5957.9200	5708.0600	5.9579	5.7081	0

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14/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1737.6700	1888.2200	1.7377	1.8882	2,341
14/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5103.3600	4877.1500	5.1034	4.8772	0
14/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1936.9000	2097.8100	1.9369	2.0978	200
14/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4770.3200	4554.4700	4.7703	4.5545	0
14/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3063.2900	3272.2600	3.0633	3.2723	0
14/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3415.3900	3247.6000	3.4154	3.2476	2,541
14/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4173.0500	4416.9900	4.1731	4.4170	0
14/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2578.5800	2445.7600	2.5786	2.4458	2,541
14/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5601.2200	5878.6100	5.6012	5.8786	0
14/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1859.0900	1759.7200	1.8591	1.7597	2,541
14/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6948.0700	7248.8600	6.9481	7.2489	0
14/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1391.5200	1315.5500	1.3915	1.3156	2,741
14/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10368.7000	10707.0300	10.3687	10.7070	0
14/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	690.7400	652.3100	0.6907	0.6523	0
14/10/2024	2037 On 06-November-25			Bond Future	11.2542	11.1848	85.0415	85.4252	0
14/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5063.6000	5313.0000	5.0636	5.3130	0
14/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3028.7600	2894.5400	3.0288	2.8945	0
14/10/2024	2038 On 07-November-24			Bond Future	138.8106	138.8043	138.8106	138.8043	2,068
14/10/2024	2038 On 06-February-25			Bond Future	139.5717	139.5646	139.5717	139.5646	1,236
14/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4341.7300	4334.5500	4.3417	4.3346	0
14/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2038 On 08-May-25			Bond Future	142.4052	142.3973	142.4052	142.3973	0
14/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2725.2400	2717.2900	2.7252	2.7173	0
14/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2038 On 07-August-25			Bond Future	143.0673	143.0583	143.0673	143.0583	0
14/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3507.2500	3498.2700	3.5073	3.4983	0
14/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2038 On 06-November-25			Bond Future	145.8353	145.8254	145.8353	145.8254	0
14/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1955.3100	1945.4300	1.9553	1.9454	0
14/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2040 On 07-November-24			Bond Future	11.0789	11.0192	87.3857	87.7714	100,614
14/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6214.0500	6600.1200	6.2141	6.6001	640
14/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	6.5400	6.9900	0.0065	0.0070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8997.4100	9383.1400	8.9974	9.3831	0
14/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.2800	0.3900	0.0003	0.0004	640
14/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10282.2100	10667.8600	10.2822	10.6679	0
14/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
14/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10335.0200	10720.6700	10.3350	10.7207	0
14/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
14/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10387.7600	10773.4100	10.3878	10.7734	0
14/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
14/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11892.4700	12278.0900	11.8925	12.2781	0
14/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	640
14/10/2024	2040 On 06-February-25			Bond Future	11.1698	11.1080	84.6582	85.0514	16,770
14/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1430.1300	1627.0800	1.4301	1.6271	780
14/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2516.6900	2320.5200	2.5167	2.3205	0
14/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4106.6700	4425.0800	4.1067	4.4251	0
14/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	844.5500	769.8400	0.8446	0.7698	780
14/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6527.2100	6888.4400	6.5272	6.8884	0
14/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	360.8500	328.9600	0.3609	0.3290	780
14/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10329.3900	10714.8000	10.3294	10.7148	0
14/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	96.5200	88.8100	0.0965	0.0888	0
14/10/2024	2040 On 08-May-25			Bond Future	11.2731	11.2091	86.3555	86.7561	3,900
14/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8490.0900	8847.7200	8.4901	8.8477	0
14/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	634.1600	591.1300	0.6342	0.5911	0
14/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9052.2600	9415.2500	9.0523	9.4153	15,000
14/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	556.0500	518.3800	0.5561	0.5184	0
14/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12219.5100	12603.4400	12.2195	12.6034	7,500
14/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	247.4300	230.7000	0.2474	0.2307	0
14/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12538.0100	12923.5400	12.5380	12.9235	7,500
14/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	222.2900	207.1600	0.2223	0.2072	0
14/10/2024	2040 On 07-August-25			Bond Future	11.3901	11.3236	83.5275	83.9356	16
14/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11259.0700	11625.9100	11.2591	11.6259	0
14/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	753.8100	712.5300	0.7538	0.7125	0
14/10/2024	2040 On 06-November-25			Bond Future	11.5104	11.4415	85.1196	85.5351	0
14/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5371.5500	5638.6600	5.3716	5.6387	0
14/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3425.4600	3277.0800	3.4255	3.2771	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	2044 On 07-November-24			Bond Future	11.1780	11.1335	83.4082	83.7044	66,792
14/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5184.2900	5482.1800	5.1843	5.4822	0
14/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	18.7700	20.5000	0.0188	0.0205	13,875
14/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6634.8300	6931.9200	6.6348	6.9319	0
14/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	4.3100	5.2400	0.0043	0.0052	9,540
14/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8050.3000	8346.8000	8.0503	8.3468	0
14/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.9000	1.2400	0.0009	0.0012	11,405
14/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10228.1000	10524.3000	10.2281	10.5243	0
14/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0700	0.1100	0.0001	0.0001	0
14/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10281.1600	10577.3700	10.2812	10.5774	0
14/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	0
14/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10334.1600	10630.3600	10.3342	10.6304	0
14/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	0
14/10/2024	2044 On 06-February-25			Bond Future	11.2651	11.2191	80.7248	81.0267	6,315
14/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5219.2700	5484.1500	5.2193	5.4842	449
14/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	638.8700	601.8500	0.6389	0.6019	0
14/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7734.3000	8021.7400	7.7343	8.0217	449
14/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	275.5000	261.0400	0.2755	0.2610	0
14/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10379.9500	10676.9200	10.3800	10.6769	0
14/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	114.2700	109.3400	0.1143	0.1093	0
14/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13935.6100	14236.8300	13.9356	14.2368	0
14/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	23.1400	22.4600	0.0231	0.0225	449
14/10/2024	2044 On 08-May-25		Call	Bond Future	14.4300	17.8000	0.0144	0.0178	0
14/10/2024	2044 On 08-May-25			Bond Future	11.3634	11.3157	82.3432	82.6508	0
14/10/2024	2044 On 08-May-25		Put	Bond Future	17671.2400	17367.0500	17.6712	17.3671	0
14/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1553.5200	1683.1500	1.5535	1.6832	2,490
14/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4491.2700	4313.3400	4.4913	4.3133	0
14/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3948.1000	4159.9900	3.9481	4.1600	0
14/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2136.5100	2040.8400	2.1365	2.0408	2,490
14/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7208.0600	7471.9900	7.2081	7.4720	0
14/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	958.8900	915.2600	0.9589	0.9153	2,490
14/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8698.7800	8975.8900	8.6988	8.9759	0
14/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	680.4100	649.9600	0.6804	0.6500	0
14/10/2024	2044 On 07-August-25			Bond Future	11.4740	11.4246	79.5623	79.8754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11308.7200	11592.3300	11.3087	11.5923	0
14/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	784.4400	754.8800	0.7844	0.7549	0
14/10/2024	2044 On 06-November-25			Bond Future	11.5871	11.5360	81.0786	81.3974	0
14/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5443.3300	5650.4000	5.4433	5.6504	0
14/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3653.4800	3541.7100	3.6535	3.5417	0
14/10/2024	2046 On 07-November-24			Bond Future	119.0466	119.2207	119.0466	119.2207	10,481
14/10/2024	2046 On 06-February-25			Bond Future	121.5057	121.6830	121.5057	121.6830	7,227
14/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7495.7300	7673.0200	7.4957	7.6730	0
14/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2046 On 08-May-25			Bond Future	121.7362	121.9163	121.7362	121.9163	0
14/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	233.8200	53.7400	0.2338	0.0537	0
14/10/2024	2046 On 07-August-25			Bond Future	124.1395	124.3227	124.1395	124.3227	0
14/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5449.5000	5632.6900	5.4495	5.6327	0
14/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2046 On 06-November-25			Bond Future	124.2626	124.4482	124.2626	124.4482	0
14/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1147.4000	961.8100	1.1474	0.9618	0
14/10/2024	2050 On 07-November-24			Bond Future	120.6520	121.0513	120.6520	121.0513	7,619
14/10/2024	2050 On 06-February-25			Bond Future	120.7973	121.2044	120.7973	121.2044	8,284
14/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5197.3400	5604.4200	5.1973	5.6044	0
14/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2050 On 08-May-25			Bond Future	123.2498	123.6645	123.2498	123.6645	0
14/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2089.7700	2504.4500	2.0898	2.5045	0
14/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2050 On 07-August-25			Bond Future	123.2882	123.7102	123.2882	123.7102	0
14/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3398.1900	3820.1600	3.3982	3.8202	0
14/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	2050 On 06-November-25			Bond Future	125.6732	126.1028	125.6732	126.1028	0
14/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1253.2200	1682.8100	1.2532	1.6828	0
14/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	8607 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
14/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	AL37 On 07-November-24			Index Future	1045.2380	1047.5450	1045.2380	1,047.5450	0
14/10/2024	AL37 On 06-February-25			Index Future	1066.5820	1068.9220	1066.5820	1,068.9220	0
14/10/2024	AL37 On 08-May-25			Index Future	1087.9990	1090.3730	1087.9990	1,090.3730	0
14/10/2024	AL37 On 07-August-25			Index Future	1109.2570	1111.6630	1109.2570	1,111.6630	0
14/10/2024	AL37 On 06-November-25			Index Future	1130.5150	1132.9530	1130.5150	1,132.9530	0
14/10/2024	AL7T On 07-November-24			Index Future	1254.1390	1258.4960	1254.1390	1,258.4960	0
14/10/2024	AL7T On 06-February-25			Index Future	1279.7490	1284.1790	1279.7490	1,284.1790	0
14/10/2024	AL7T On 08-May-25			Index Future	1305.4460	1309.9490	1305.4460	1,309.9490	0
14/10/2024	AL7T On 07-August-25			Index Future	1330.9530	1335.5260	1330.9530	1,335.5260	0
14/10/2024	AL7T On 06-November-25			Index Future	1356.4600	1361.1040	1356.4600	1,361.1040	0
14/10/2024	ALBI On 07-November-24			Index Future	1083.0860	1086.6350	1083.0860	1,086.6350	102
14/10/2024	ALBI On 06-February-25			Index Future	1105.2020	1108.8100	1105.2020	1,108.8100	16
14/10/2024	ALBI On 08-May-25			Index Future	1127.3940	1131.0610	1127.3940	1,131.0610	0
14/10/2024	ALBI On 07-August-25			Index Future	1149.4220	1153.1450	1149.4220	1,153.1450	0
14/10/2024	ALBI On 06-November-25			Index Future	1171.4510	1175.2300	1171.4510	1,175.2300	0
14/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	ES33 On 07-November-24			Bond Future	11.0251	10.9655	81.5882	81.8761	0
14/10/2024	ES33 On 06-February-25			Bond Future	11.1404	11.0783	83.2737	83.5671	0
14/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9542.0700	9835.5200	9.5421	9.8355	0
14/10/2024	ES33 On 06-February-25	13.34	Put	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
14/10/2024	ES33 On 08-May-25			Bond Future	11.2637	11.1988	81.1642	81.4633	0
14/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6392.2500	6691.2900	6.3923	6.6913	0
14/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	ES33 On 07-August-25			Bond Future	11.4031	11.3353	82.7651	83.0697	0
14/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8960.4800	9265.0500	8.9605	9.2651	0
14/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	ES33 On 06-November-25			Bond Future	11.5640	11.4932	80.5673	80.8774	0
14/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1917.0700	2227.1900	1.9171	2.2272	0
14/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	ES42 On 07-November-24			Bond Future	11.4102	11.3505	78.5831	78.9540	0
14/10/2024	ES42 On 06-February-25			Bond Future	11.5058	11.4441	80.2065	80.5847	0
14/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11813.0500	12191.2400	11.8131	12.1912	0
14/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	ES42 On 08-May-25			Bond Future	11.6112	11.5473	77.5679	77.9534	0
14/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8936.9600	9322.5300	8.9370	9.3225	0
14/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	ES42 On 07-August-25			Bond Future	11.7253	11.6591	79.0965	79.4892	0
14/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10824.3000	11217.0600	10.8243	11.2171	0
14/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	ES42 On 06-November-25			Bond Future	11.8519	11.7833	76.3587	76.7587	0
14/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3024.8500	3424.8300	3.0249	3.4248	0
14/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	GOVI On 07-November-24			GOVI	1066.1460	1069.6040	1066.1460	1,069.6040	677
14/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1173660.0000	1208240.0000	117.3660	120.8240	0
14/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1173560.0000	1208140.0000	117.3560	120.8140	0
14/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1173460.0000	1208040.0000	117.3460	120.8040	0
14/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	GOVI On 06-February-25			GOVI	1087.9170	1091.4320	1087.9170	1,091.4320	0
14/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1159170.0000	1194320.0000	115.9170	119.4320	0
14/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	GOVI On 08-May-25			GOVI	1109.7620	1113.3340	1109.7620	1,113.3340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	877620.0000	913340.0000	87.7620	91.3340	0
14/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	GOVI On 07-August-25			GOVI	1131.4450	1135.0720	1131.4450	1,135.0720	0
14/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1204450.0000	1240720.0000	120.4450	124.0720	0
14/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	GOVI On 06-November-25			GOVI	1153.1290	1156.8110	1153.1290	1,156.8110	0
14/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	411290.0000	448110.0000	41.1290	44.8110	0
14/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/10/2024	IGOV On 07-November-24			Index Future	368.0850	368.6170	368.0850	368.6170	909
14/10/2024	IGOV On 06-February-25			Index Future	375.6920	376.2300	375.6920	376.2300	0
14/10/2024	IGOV On 08-May-25			Index Future	383.3240	383.8690	383.3240	383.8690	0
14/10/2024	IGOV On 07-August-25			Index Future	390.9010	391.4520	390.9010	391.4520	0
14/10/2024	IGOV On 06-November-25			Index Future	398.4780	399.0340	398.4780	399.0340	0
14/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
14/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
14/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
14/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
14/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
14/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/10/2024	R035 On 07-November-24			Bond Future	10.4583	10.3985	91.9223	92.2698	107,271
14/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3658.6600	4003.4000	3.6587	4.0034	0
14/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	41.5800	38.8500	0.0416	0.0389	11,000
14/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9218.8600	9566.3500	9.2189	9.5664	0
14/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
14/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9268.8100	9616.3000	9.2688	9.6163	0
14/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
14/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9318.7300	9666.2200	9.3187	9.6662	0
14/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
14/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9368.6000	9716.0900	9.3686	9.7161	1,000
14/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
14/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14284.7600	14632.2300	14.2848	14.6322	0
14/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
14/10/2024	R035 On 06-February-25			Bond Future	10.5477	10.4855	93.7986	94.1528	51,160
14/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1009.1100	1162.7800	1.0091	1.1628	100
14/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2662.6900	2462.2000	2.6627	2.4622	0
14/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1196.3300	1365.8500	1.1963	1.3659	1,000
14/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2386.0200	2201.3800	2.3860	2.2014	0
14/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2094.4800	2321.2800	2.0945	2.3213	0
14/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1516.3400	1388.9800	1.5163	1.3890	1,100
14/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4662.4200	4969.4100	4.6624	4.9694	0
14/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	526.0400	478.8700	0.5260	0.4789	1,100
14/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9849.7700	10198.1800	9.8498	10.1982	0
14/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	72.2600	66.5100	0.0723	0.0665	0
14/10/2024	R035 On 08-May-25			Bond Future	10.6411	10.5763	91.1696	91.5305	0
14/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1896.2700	2076.5000	1.8963	2.0765	150
14/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3023.9200	2843.2200	3.0239	2.8432	0
14/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3474.2500	3718.8800	3.4743	3.7189	0
14/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1778.0300	1661.7300	1.7780	1.6617	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5419.1900	5710.5100	5.4192	5.7105	400
14/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1016.9300	947.3200	1.0169	0.9473	0
14/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6412.1800	6719.4200	6.4122	6.7194	0
14/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	775.6700	721.9800	0.7757	0.7220	150
14/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6750.8500	7062.6400	6.7509	7.0626	0
14/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	708.3500	659.2100	0.7084	0.6592	0
14/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10751.7500	11096.6200	10.7518	11.0966	0
14/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	228.1100	212.0500	0.2281	0.2121	400
14/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13567.3300	13922.6400	13.5673	13.9226	0
14/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	75.4900	69.8700	0.0755	0.0699	400
14/10/2024	R035 On 07-August-25			Bond Future	10.7490	10.6817	92.9473	93.3148	0
14/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10179.5600	10511.4600	10.1796	10.5115	0
14/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	603.9800	568.4000	0.6040	0.5684	0
14/10/2024	R035 On 06-November-25			Bond Future	10.8748	10.8045	90.2156	90.5898	0
14/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4702.3800	4940.9800	4.7024	4.9410	0
14/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2997.7300	2862.1800	2.9977	2.8622	0
14/10/2024	R053 On 07-November-24			Bond Future	11.1122	11.0524	105.7458	106.2813	3,664
14/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13243.7600	13779.2900	13.2438	13.7793	0
14/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.1900	0.2800	0.0002	0.0003	0
14/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13313.4000	13848.9200	13.3134	13.8489	0
14/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.1800	0.2600	0.0002	0.0003	0
14/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13382.9500	13918.4700	13.3830	13.9185	0
14/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.1700	0.2500	0.0002	0.0003	0
14/10/2024	R053 On 06-February-25			Bond Future	11.1957	11.1339	107.9043	108.4501	2
14/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13682.6900	14215.7900	13.6827	14.2158	0
14/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	158.6900	145.9500	0.1587	0.1460	0
14/10/2024	R053 On 08-May-25			Bond Future	11.2859	11.2220	104.2011	104.7574	0
14/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11537.9500	12033.3900	11.5380	12.0334	0
14/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	904.0900	843.1800	0.9041	0.8432	0
14/10/2024	R053 On 07-August-25			Bond Future	11.3852	11.3191	106.2316	106.7983	0
14/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14531.5500	15034.9600	14.5316	15.0350	0
14/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1134.0300	1070.7300	1.1340	1.0707	0
14/10/2024	R053 On 06-November-25			Bond Future	11.4945	11.4260	102.3947	102.9718	0
14/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6725.7200	7091.3200	6.7257	7.0913	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4545.3000	4333.7800	4.5453	4.3338	0
14/10/2024	R186 On 07-November-24			Bond Future	8.1824	8.1250	108.5160	108.6284	148,139
14/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1833.1200	1945.5300	1.8331	1.9455	0
14/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.0900	1.1500	0.0011	0.0012	0
14/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1852.1600	1964.5800	1.8522	1.9646	0
14/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.0200	1.0900	0.0010	0.0011	0
14/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1871.1900	1983.6100	1.8712	1.9836	0
14/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.9500	1.0200	0.0010	0.0010	0
14/10/2024	R186 On 06-February-25			Bond Future	8.1700	8.1044	105.4194	105.5336	17,136
14/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1603.5700	1705.2000	1.6036	1.7052	0
14/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	123.2700	110.7000	0.1233	0.1107	0
14/10/2024	R186 On 08-May-25			Bond Future	8.1813	8.1048	107.5339	107.6500	0
14/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	874.6300	951.4800	0.8746	0.9515	0
14/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	438.7800	399.5800	0.4388	0.3996	0
14/10/2024	R186 On 07-August-25			Bond Future	8.2383	8.1470	104.3208	104.4386	0
14/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1511.6400	1605.0300	1.5116	1.6050	1,983
14/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	258.0200	233.6300	0.2580	0.2336	0
14/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1978.4200	2081.1800	1.9784	2.0812	0
14/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	144.7300	129.7100	0.1447	0.1297	0
14/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2609.0800	2719.5700	2.6091	2.7196	0
14/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	63.0400	55.7500	0.0630	0.0558	1,983
14/10/2024	R186 On 06-November-25			Bond Future	8.3556	8.2427	106.3118	106.4314	0
14/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	455.8100	512.0900	0.4558	0.5121	0
14/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	694.8800	631.6100	0.6949	0.6316	0
14/10/2024	R202 On 07-November-24			Bond Future	268.6122	269.2079	268.6122	269.2079	1,956
14/10/2024	R202 On 06-February-25			Bond Future	268.9697	269.5765	268.9697	269.5765	63
14/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2179.7200	2786.5400	2.1797	2.7865	0
14/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	R202 On 08-May-25			Bond Future	274.4310	275.0489	274.4310	275.0489	0
14/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2120.9800	2738.9200	2.1210	2.7389	0
14/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	R202 On 07-August-25			Bond Future	274.5547	275.1827	274.5547	275.1827	0
14/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	2954.6500	3582.7400	2.9547	3.5827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	R202 On 06-November-25			Bond Future	279.8673	280.5062	279.8673	280.5062	0
14/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4227.2800	4866.2400	4.2273	4.8662	0
14/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	R209 On 07-November-24			Bond Future	10.5961	10.5363	72.3722	72.6851	19,749
14/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	610.3400	806.5800	0.6103	0.8066	100
14/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	851.4300	734.7200	0.8514	0.7347	0
14/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2204.3800	2502.0400	2.2044	2.5020	0
14/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	137.7400	122.4500	0.1377	0.1225	100
14/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7795.6200	8108.6100	7.7956	8.1086	0
14/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0900	0.1300	0.0001	0.0001	0
14/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7840.2400	8153.2300	7.8402	8.1532	0
14/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0800	0.1200	0.0001	0.0001	0
14/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7884.8100	8197.8000	7.8848	8.1978	0
14/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0700	0.1100	0.0001	0.0001	0
14/10/2024	R209 On 06-February-25			Bond Future	10.6766	10.6147	73.8494	74.1684	1,243
14/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8413.2300	8726.3200	8.4132	8.7263	0
14/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	71.7800	65.8600	0.0718	0.0659	0
14/10/2024	R209 On 08-May-25			Bond Future	10.7653	10.7011	72.1763	72.5014	0
14/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6024.7700	6306.0900	6.0248	6.3061	0
14/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	628.2900	584.4900	0.6283	0.5845	0
14/10/2024	R209 On 07-August-25			Bond Future	10.8653	10.7989	73.5834	73.9146	0
14/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8918.0200	9214.4900	8.9180	9.2145	0
14/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	612.8600	578.2100	0.6129	0.5782	0
14/10/2024	R209 On 06-November-25			Bond Future	10.9776	10.9087	71.8361	72.1732	0
14/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4176.1500	4390.1000	4.1762	4.3901	0
14/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2769.3000	2646.1300	2.7693	2.6461	0
14/10/2024	R210 On 07-November-24			Bond Future	241.5927	241.7420	241.5927	241.7420	1,565
14/10/2024	R210 On 06-February-25			Bond Future	246.5835	246.7347	246.5835	246.7347	188
14/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	6973.4800	7124.7400	6.9735	7.1247	0
14/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	R210 On 08-May-25			Bond Future	248.1997	248.3528	248.1997	248.3528	0
14/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	169.7100	322.7500	0.1697	0.3228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	R210 On 07-August-25			Bond Future	253.1007	253.2556	253.1007	253.2556	0
14/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4660.7200	4815.6200	4.6607	4.8156	0
14/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	R210 On 06-November-25			Bond Future	254.5449	254.7009	254.5449	254.7009	0
14/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2404.8500	2560.8700	2.4049	2.5609	0
14/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2024	R213 On 07-November-24			Bond Future	9.5781	9.5230	89.4071	89.6443	73,850
14/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6680.5900	6918.1200	6.6806	6.9181	0
14/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.7200	1.0000	0.0007	0.0010	0
14/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6719.5100	6957.0400	6.7195	6.9570	0
14/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.6800	0.9600	0.0007	0.0010	0
14/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6758.4100	6995.9300	6.7584	6.9959	0
14/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.6500	0.9200	0.0007	0.0009	0
14/10/2024	R213 On 06-February-25			Bond Future	9.6507	9.5927	91.2320	91.4737	13,130
14/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6789.8400	7027.2300	6.7898	7.0272	0
14/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	54.4200	50.1300	0.0544	0.0501	0
14/10/2024	R213 On 08-May-25			Bond Future	9.7295	9.6685	89.5047	89.7508	0
14/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3760.9500	3960.9400	3.7610	3.9609	0
14/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	646.0300	599.8700	0.6460	0.5999	0
14/10/2024	R213 On 07-August-25			Bond Future	9.8275	9.7631	91.2504	91.5010	0
14/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7193.9200	7420.2500	7.1939	7.4203	0
14/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	410.5500	386.3300	0.4106	0.3863	0
14/10/2024	R213 On 06-November-25			Bond Future	9.9509	9.8829	89.4396	89.6945	0
14/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2672.0600	2820.7100	2.6721	2.8207	0
14/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2302.1200	2195.8200	2.3021	2.1958	0
14/10/2024	R214 On 07-November-24			Bond Future	10.8863	10.8266	68.1576	68.4946	20,587
14/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8675.5800	9012.5300	8.6756	9.0125	0
14/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
14/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8721.0400	9057.9900	8.7210	9.0580	0
14/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
14/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8766.4700	9103.4200	8.7665	9.1034	0
14/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	R214 On 06-February-25			Bond Future	10.9670	10.9053	69.5488	69.8923	2,201
14/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4606.4600	4907.7400	4.6065	4.9077	554
14/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	465.1700	422.9600	0.4652	0.4230	0
14/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6778.3700	7104.8600	6.7784	7.1049	554
14/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	192.5300	175.5300	0.1925	0.1755	0
14/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8792.9000	9129.4200	8.7929	9.1294	0
14/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	84.6800	77.7100	0.0847	0.0777	0
14/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12629.3400	12972.1200	12.6293	12.9721	0
14/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	9.8000	9.0900	0.0098	0.0091	554
14/10/2024	R214 On 08-May-25			Bond Future	11.0495	10.9858	67.6404	67.9906	0
14/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7353.0800	7666.7500	7.3531	7.6668	0
14/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	526.9800	490.5200	0.5270	0.4905	0
14/10/2024	R214 On 07-August-25			Bond Future	11.1422	11.0765	68.9594	69.3160	0
14/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9537.1900	9856.7800	9.5372	9.8568	0
14/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	664.8300	627.7900	0.6648	0.6278	0
14/10/2024	R214 On 06-November-25			Bond Future	11.2471	11.1792	66.9757	67.3388	0
14/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4840.6100	5080.0900	4.8406	5.0801	0
14/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2797.2600	2673.6100	2.7973	2.6736	0
14/10/2024	R248 On 07-November-24			Bond Future	11.0825	11.0177	82.3947	82.8454	232,488
14/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10437.4100	10888.1000	10.4374	10.8881	0
14/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.1000	0.1500	0.0001	0.0002	0
14/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10491.8400	10942.5200	10.4918	10.9425	0
14/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.1000	0.1400	0.0001	0.0001	0
14/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10546.1800	10996.8600	10.5462	10.9969	0
14/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0900	0.1300	0.0001	0.0001	0
14/10/2024	R248 On 06-February-25			Bond Future	11.1673	11.1004	84.0765	84.5360	234,284
14/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	221.1800	284.4000	0.2212	0.2844	660
14/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6537.5000	6141.2300	6.5375	6.1412	0
14/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1525.9400	1754.8100	1.5259	1.7548	660
14/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2682.7200	2452.1000	2.6827	2.4521	0
14/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4392.0500	4763.4500	4.3921	4.7635	0
14/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	889.8800	801.7900	0.8899	0.8018	660
14/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9620.6200	10064.6800	9.6206	10.0647	0
14/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	160.5000	145.0700	0.1605	0.1451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	R248 On 08-May-25			Bond Future	11.2538	11.1846	81.3159	81.7843	0
14/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8939.3400	9356.2500	8.9393	9.3563	0
14/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	680.0300	628.4900	0.6800	0.6285	0
14/10/2024	R248 On 07-August-25			Bond Future	11.3505	11.2790	82.9012	83.3783	0
14/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11687.3400	12113.9500	11.6873	12.1140	0
14/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	820.1900	769.6400	0.8202	0.7696	0
14/10/2024	R248 On 06-November-25			Bond Future	11.4590	11.3849	80.0406	80.5266	0
14/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5412.2900	5720.6500	5.4123	5.7207	0
14/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3613.9000	3436.3100	3.6139	3.4363	0
14/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0