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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
15/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	2025 On 07-November-24			Bond Future	185.0070	184.9952	185.0070	184.9952	9,276
15/10/2024	2029 On 07-November-24			Bond Future	133.6149	133.5545	133.6149	133.5545	7,602
15/10/2024	2029 On 06-February-25			Bond Future	136.3757	136.3134	136.3757	136.3134	6,730
15/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3975.6600	3913.3700	3.9757	3.9134	0
15/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2029 On 08-May-25			Bond Future	137.7219	137.6579	137.7219	137.6579	0
15/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	128.0700	192.0900	0.1281	0.1921	0
15/10/2024	2029 On 07-August-25			Bond Future	140.4424	140.3765	140.4424	140.3765	0
15/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3032.4300	2966.5100	3.0324	2.9665	0
15/10/2024	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
15/10/2024	2029 On 06-November-25			Bond Future	141.7118	141.6439	141.7118	141.6439	0
15/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1921.7800	1853.8500	1.9218	1.8539	0
15/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2030 On 07-November-24			Bond Future	9.2122	9.1822	97.3050	97.4235	181,295
15/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3842.6200	3960.9900	3.8426	3.9610	600
15/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3.0400	2.9100	0.0030	0.0029	0
15/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5691.6200	5810.1300	5.6916	5.8101	600
15/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.1000	0.1100	0.0001	0.0001	0
15/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5801.2300	5919.7400	5.8012	5.9197	0
15/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	0
15/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5837.7400	5956.2400	5.8377	5.9562	0
15/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0800	0.0800	0.0001	0.0001	0
15/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5874.2100	5992.7200	5.8742	5.9927	0
15/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	0
15/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9949.5500	10068.0500	9.9496	10.0681	0
15/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
15/10/2024	2030 On 06-February-25			Bond Future	9.2671	9.2353	95.2817	95.4022	62,351
15/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	313.6200	343.0300	0.3136	0.3430	800
15/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2571.8400	2480.7800	2.5718	2.4808	0
15/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	941.5900	1002.6100	0.9416	1.0026	800
15/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1272.4100	1212.9600	1.2724	1.2130	0
15/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2108.3500	2199.5500	2.1084	2.1996	0
15/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	521.4200	492.1500	0.5214	0.4922	800
15/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5245.0200	5361.0800	5.2450	5.3611	0
15/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	69.3800	64.9700	0.0694	0.0650	0
15/10/2024	2030 On 08-May-25			Bond Future	9.3450	9.3113	97.1928	97.3153	0
15/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	527.2100	561.7100	0.5272	0.5617	800
15/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2980.1700	2892.1700	2.9802	2.8922	0
15/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1184.6200	1243.1600	1.1846	1.2432	800
15/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1786.1600	1722.2000	1.7862	1.7222	0
15/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2837.4300	2928.2600	2.8374	2.9283	0
15/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	742.2000	710.5300	0.7422	0.7105	0
15/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2996.5200	3089.3300	2.9965	3.0893	0
15/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	689.6200	659.9300	0.6896	0.6599	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3888.5400	3990.3000	3.8885	3.9903	1,640
15/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	462.7200	441.9800	0.4627	0.4420	0
15/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5018.6600	5127.9500	5.0187	5.1280	2,280
15/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	285.6600	272.4500	0.2857	0.2725	0
15/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8659.5600	8779.7500	8.6596	8.7798	0
15/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	44.0100	41.7000	0.0440	0.0417	1,640
15/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9976.7600	10098.2500	9.9768	10.0983	0
15/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	18.0600	17.0500	0.0181	0.0171	2,280
15/10/2024	2030 On 07-August-25			Bond Future	9.4472	9.4113	95.0785	95.2030	0
15/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4224.1400	4322.3200	4.2241	4.3223	1,054
15/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	729.8900	703.6300	0.7299	0.7036	0
15/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5960.6400	6069.6700	5.9606	6.0697	0
15/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	412.6800	397.2700	0.4127	0.3973	0
15/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8835.5000	8955.0600	8.8355	8.9551	0
15/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	112.7100	107.8300	0.1127	0.1078	1,054
15/10/2024	2030 On 06-November-25			Bond Future	9.5624	9.5241	96.8932	97.0196	0
15/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1983.4200	2050.4300	1.9834	2.0504	0
15/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2057.2900	1997.9200	2.0573	1.9979	0
15/10/2024	2032 On 07-November-24			Bond Future	9.8840	9.8442	92.5353	92.7294	71,207
15/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	369.7700	454.5900	0.3698	0.4546	50
15/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1025.6900	916.4500	1.0257	0.9165	0
15/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	615.7200	727.0100	0.6157	0.7270	0
15/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	732.6000	649.8300	0.7326	0.6498	0
15/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	722.1800	842.3300	0.7222	0.8423	100
15/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	644.0400	570.1300	0.6440	0.5701	0
15/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3451.5300	3640.9500	3.4515	3.6410	0
15/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	44.6200	39.9800	0.0446	0.0400	200
15/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5739.8100	5933.5800	5.7398	5.9336	600
15/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	4.7400	4.4500	0.0047	0.0045	0
15/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7332.0500	7526.1000	7.3321	7.5261	0
15/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.9300	0.9200	0.0009	0.0009	0
15/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7375.8000	7569.8500	7.3758	7.5699	0
15/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.8900	0.8800	0.0009	0.0009	0
15/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7419.5100	7613.5600	7.4195	7.6136	0

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15/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.8500	0.8400	0.0009	0.0008	0
15/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7941.9800	8136.0400	7.9420	8.1360	600
15/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.5000	0.5000	0.0005	0.0005	0
15/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8071.9700	8266.0300	8.0720	8.2660	1,615
15/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.4400	0.4400	0.0004	0.0004	0
15/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13504.2400	13698.3000	13.5042	13.6983	0
15/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
15/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15109.8600	15303.9200	15.1099	15.3039	0
15/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
15/10/2024	2032 On 06-February-25			Bond Future	9.9617	9.9201	94.4245	94.6221	57,380
15/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	463.1600	515.8700	0.4632	0.5159	800
15/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3079.0000	2934.1300	3.0790	2.9341	0
15/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1361.9600	1466.5300	1.3620	1.4665	800
15/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1560.1100	1467.1000	1.5601	1.4671	0
15/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3512.1800	3673.4800	3.5122	3.6735	0
15/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	502.0200	465.7400	0.5020	0.4657	800
15/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7939.6100	8132.1600	7.9396	8.1322	0
15/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	62.9200	57.8900	0.0629	0.0579	0
15/10/2024	2032 On 08-May-25			Bond Future	10.0513	10.0077	92.1550	92.3562	0
15/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	752.6400	812.6900	0.7526	0.8127	800
15/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3721.1900	3580.0600	3.7212	3.5801	0
15/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1639.5800	1738.5500	1.6396	1.7386	800
15/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2247.1800	2144.9700	2.2472	2.1450	0
15/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4571.4200	4732.3800	4.5714	4.7324	0
15/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	721.1900	680.9700	0.7212	0.6810	0
15/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4782.3100	4945.7900	4.7823	4.9458	0
15/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	670.8300	633.1300	0.6708	0.6331	800
15/10/2024	2032 On 07-August-25			Bond Future	10.1579	10.1121	93.9520	94.1567	0
15/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8316.2900	8497.8700	8.3163	8.4979	0
15/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	495.6600	472.5200	0.4957	0.4725	0
15/10/2024	2032 On 06-November-25			Bond Future	10.2832	10.2351	91.5851	91.7933	0
15/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3229.0700	3348.0600	3.2291	3.3481	0
15/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2639.8900	2550.7100	2.6399	2.5507	0
15/10/2024	2033 On 07-November-24			Bond Future	126.2481	126.3367	126.2481	126.3367	6,818

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15/10/2024	2033 On 06-February-25			Bond Future	128.8567	128.9466	128.8567	128.9466	557
15/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3916.6800	4006.5600	3.9167	4.0066	0
15/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2033 On 08-May-25			Bond Future	129.9510	130.0421	129.9510	130.0421	0
15/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	669.0300	577.8700	0.6690	0.5779	0
15/10/2024	2033 On 07-August-25			Bond Future	132.5181	132.6105	132.5181	132.6105	0
15/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3868.1100	3960.4700	3.8681	3.9605	0
15/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2033 On 06-November-25			Bond Future	133.5321	133.6256	133.5321	133.6256	0
15/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	392.0900	485.5700	0.3921	0.4856	0
15/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2037 On 07-November-24			Bond Future	10.8577	10.8233	86.6267	86.8311	182,927
15/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9333.4900	9537.8800	9.3335	9.5379	0
15/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
15/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9383.5300	9587.9300	9.3835	9.5879	0
15/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
15/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9433.5400	9637.9300	9.4335	9.6379	0
15/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
15/10/2024	2037 On 06-February-25			Bond Future	10.9480	10.9123	84.1347	84.3429	59,900
15/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9753.3900	9956.5200	9.7534	9.9565	0
15/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	79.3400	74.3100	0.0793	0.0743	0
15/10/2024	2037 On 08-May-25			Bond Future	11.0520	11.0150	85.8219	86.0340	3,975
15/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7155.1300	7336.5900	7.1551	7.3366	0
15/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	684.9800	654.4200	0.6850	0.6544	0
15/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8468.1900	8657.9800	8.4682	8.6580	15,000
15/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	489.5500	467.3200	0.4896	0.4673	0
15/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11755.7800	11958.7700	11.7558	11.9588	7,500
15/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	186.4800	177.4500	0.1865	0.1775	0
15/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11971.9500	12175.5700	11.9720	12.1756	7,500
15/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	172.0900	163.6900	0.1721	0.1637	0
15/10/2024	2037 On 07-August-25			Bond Future	11.1709	11.1325	83.2348	83.4505	15
15/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1266.0800	1332.3900	1.2661	1.3324	2,541
15/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6107.3300	5957.9200	6.1073	5.9579	0

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15/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1658.2300	1737.6700	1.6582	1.7377	2,341
15/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5239.6400	5103.3600	5.2396	5.1034	0
15/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1851.6600	1936.9000	1.8517	1.9369	200
15/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4900.8000	4770.3200	4.9008	4.7703	0
15/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2950.7000	3063.2900	2.9507	3.0633	0
15/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3518.5200	3415.3900	3.5185	3.4154	2,541
15/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4040.1300	4173.0500	4.0401	4.1731	0
15/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2661.3800	2578.5800	2.6614	2.5786	2,541
15/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5448.4900	5601.2200	5.4485	5.6012	0
15/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1922.0800	1859.0900	1.9221	1.8591	2,541
15/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6781.2100	6948.0700	6.7812	6.9481	0
15/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1440.3800	1391.5200	1.4404	1.3915	2,741
15/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10178.6200	10368.7000	10.1786	10.3687	0
15/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	716.3800	690.7400	0.7164	0.6907	0
15/10/2024	2037 On 06-November-25			Bond Future	11.2941	11.2542	84.8221	85.0415	0
15/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4926.9600	5063.6000	4.9270	5.0636	0
15/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3111.5600	3028.7600	3.1116	3.0288	0
15/10/2024	2038 On 07-November-24			Bond Future	138.8169	138.8106	138.8169	138.8106	2,068
15/10/2024	2038 On 06-February-25			Bond Future	139.5787	139.5717	139.5787	139.5717	1,236
15/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4348.7100	4341.7300	4.3487	4.3417	0
15/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2038 On 08-May-25			Bond Future	142.4130	142.4052	142.4130	142.4052	0
15/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2732.9600	2725.2400	2.7330	2.7252	0
15/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2038 On 07-August-25			Bond Future	143.0758	143.0673	143.0758	143.0673	0
15/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3515.8400	3507.2500	3.5158	3.5073	0
15/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2038 On 06-November-25			Bond Future	145.8447	145.8353	145.8447	145.8353	0
15/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1964.6600	1955.3100	1.9647	1.9553	0
15/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2040 On 07-November-24			Bond Future	11.1234	11.0789	87.0999	87.3857	100,614
15/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	5929.2700	6214.0500	5.9293	6.2141	640
15/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	7.6000	6.5400	0.0076	0.0065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8711.6000	8997.4100	8.7116	8.9974	0
15/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.3100	0.2800	0.0003	0.0003	640
15/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	9996.3700	10282.2100	9.9964	10.2822	0
15/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
15/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10049.1800	10335.0200	10.0492	10.3350	0
15/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
15/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10101.9200	10387.7600	10.1019	10.3878	0
15/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
15/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11606.6300	11892.4700	11.6066	11.8925	0
15/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	640
15/10/2024	2040 On 06-February-25			Bond Future	11.2159	11.1698	84.3670	84.6582	16,770
15/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1302.6300	1430.1300	1.3026	1.4301	780
15/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2680.4800	2516.6900	2.6805	2.5167	0
15/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3884.7900	4106.6700	3.8848	4.1067	0
15/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	913.9600	844.5500	0.9140	0.8446	780
15/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6268.2100	6527.2100	6.2682	6.5272	0
15/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	393.1400	360.8500	0.3931	0.3609	780
15/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10047.2100	10329.3900	10.0472	10.3294	0
15/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	105.6300	96.5200	0.1056	0.0965	0
15/10/2024	2040 On 08-May-25			Bond Future	11.3208	11.2731	86.0587	86.3555	3,900
15/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8232.9700	8490.0900	8.2330	8.4901	0
15/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	673.8000	634.1600	0.6738	0.6342	0
15/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	8790.5700	9052.2600	8.7906	9.0523	15,000
15/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	591.1200	556.0500	0.5911	0.5561	0
15/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	11939.3200	12219.5100	11.9393	12.2195	7,500
15/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	264.0000	247.4300	0.2640	0.2474	0
15/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12256.3400	12538.0100	12.2563	12.5380	7,500
15/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	237.3800	222.2900	0.2374	0.2223	0
15/10/2024	2040 On 07-August-25			Bond Future	11.4396	11.3901	83.2254	83.5275	16
15/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10993.9100	11259.0700	10.9939	11.2591	0
15/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	790.8000	753.8100	0.7908	0.7538	0
15/10/2024	2040 On 06-November-25			Bond Future	11.5617	11.5104	84.8121	85.1196	0
15/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5184.3300	5371.5500	5.1843	5.3716	0
15/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3545.7900	3425.4600	3.5458	3.4255	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	2044 On 07-November-24			Bond Future	11.2326	11.1780	83.0475	83.4082	66,792
15/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	4828.6100	5184.2900	4.8286	5.1843	0
15/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	23.8300	18.7700	0.0238	0.0188	13,875
15/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6275.2100	6634.8300	6.2752	6.6348	0
15/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	5.4300	4.3100	0.0054	0.0043	9,540
15/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	7689.7700	8050.3000	7.6898	8.0503	0
15/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	1.1100	0.9000	0.0011	0.0009	11,405
15/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	9867.3700	10228.1000	9.8674	10.2281	0
15/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0800	0.0700	0.0001	0.0001	0
15/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	9920.4300	10281.1600	9.9204	10.2812	0
15/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
15/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	9973.4300	10334.1600	9.9734	10.3342	0
15/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
15/10/2024	2044 On 06-February-25			Bond Future	11.3216	11.2651	80.3571	80.7248	6,315
15/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4919.3800	5219.2700	4.9194	5.2193	449
15/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	706.6400	638.8700	0.7066	0.6389	0
15/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7398.1700	7734.3000	7.3982	7.7343	449
15/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	307.0300	275.5000	0.3070	0.2755	0
15/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10025.9100	10379.9500	10.0259	10.3800	0
15/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	127.8900	114.2700	0.1279	0.1143	0
15/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13571.0300	13935.6100	13.5710	13.9356	0
15/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	26.2200	23.1400	0.0262	0.0231	449
15/10/2024	2044 On 08-May-25		Call	Bond Future	11.7400	14.4300	0.0117	0.0144	0
15/10/2024	2044 On 08-May-25			Bond Future	11.4218	11.3634	81.9684	82.3432	0
15/10/2024	2044 On 08-May-25		Put	Bond Future	18043.3300	17671.2400	18.0433	17.6712	0
15/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1419.3900	1553.5200	1.4194	1.5535	2,490
15/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4731.9200	4491.2700	4.7319	4.4913	0
15/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3714.5300	3948.1000	3.7145	3.9481	0
15/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2277.7200	2136.5100	2.2777	2.1365	2,490
15/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	6904.8200	7208.0600	6.9048	7.2081	0
15/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1030.4300	958.8900	1.0304	0.9589	2,490
15/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8376.4700	8698.7800	8.3765	8.6988	0
15/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	732.8800	680.4100	0.7329	0.6804	0
15/10/2024	2044 On 07-August-25			Bond Future	11.5345	11.4740	79.1806	79.5623	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10975.6800	11308.7200	10.9757	11.3087	0
15/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	833.1000	784.4400	0.8331	0.7844	0
15/10/2024	2044 On 06-November-25			Bond Future	11.6498	11.5871	80.6900	81.0786	0
15/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5210.6800	5443.3300	5.2107	5.4433	0
15/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3809.4300	3653.4800	3.8094	3.6535	0
15/10/2024	2046 On 07-November-24			Bond Future	119.1421	119.0466	119.1421	119.0466	10,481
15/10/2024	2046 On 06-February-25			Bond Future	121.6038	121.5057	121.6038	121.5057	7,227
15/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7593.8100	7495.7300	7.5938	7.4957	0
15/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2046 On 08-May-25			Bond Future	121.8365	121.7362	121.8365	121.7362	0
15/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	133.5100	233.8200	0.1335	0.2338	0
15/10/2024	2046 On 07-August-25			Bond Future	124.2424	124.1395	124.2424	124.1395	0
15/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5552.3800	5449.5000	5.5524	5.4495	0
15/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2046 On 06-November-25			Bond Future	124.3682	124.2626	124.3682	124.2626	0
15/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1041.8000	1147.4000	1.0418	1.1474	0
15/10/2024	2050 On 07-November-24			Bond Future	120.6576	120.6520	120.6576	120.6520	7,619
15/10/2024	2050 On 06-February-25			Bond Future	120.8035	120.7973	120.8035	120.7973	8,284
15/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5203.5400	5197.3400	5.2035	5.1973	0
15/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2050 On 08-May-25			Bond Future	123.2566	123.2498	123.2566	123.2498	0
15/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2096.5800	2089.7700	2.0966	2.0898	0
15/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2050 On 07-August-25			Bond Future	123.2954	123.2882	123.2954	123.2882	0
15/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3405.4200	3398.1900	3.4054	3.3982	0
15/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	2050 On 06-November-25			Bond Future	125.6811	125.6732	125.6811	125.6732	0
15/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1261.0600	1253.2200	1.2611	1.2532	0
15/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	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
15/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	AL37 On 07-November-24			Index Future	1043.7160	1045.2380	1043.7160	1,045.2380	0
15/10/2024	AL37 On 06-February-25			Index Future	1065.0330	1066.5820	1065.0330	1,066.5820	0
15/10/2024	AL37 On 08-May-25			Index Future	1086.4230	1087.9990	1086.4230	1,087.9990	0
15/10/2024	AL37 On 07-August-25			Index Future	1107.6550	1109.2570	1107.6550	1,109.2570	0
15/10/2024	AL37 On 06-November-25			Index Future	1128.8880	1130.5150	1128.8880	1,130.5150	0
15/10/2024	AL7T On 07-November-24			Index Future	1251.2550	1254.1390	1251.2550	1,254.1390	0
15/10/2024	AL7T On 06-February-25			Index Future	1276.8110	1279.7490	1276.8110	1,279.7490	0
15/10/2024	AL7T On 08-May-25			Index Future	1302.4540	1305.4460	1302.4540	1,305.4460	0
15/10/2024	AL7T On 07-August-25			Index Future	1327.9080	1330.9530	1327.9080	1,330.9530	0
15/10/2024	AL7T On 06-November-25			Index Future	1353.3630	1356.4600	1353.3630	1,356.4600	0
15/10/2024	ALBI On 07-November-24			Index Future	1080.4490	1083.0860	1080.4490	1,083.0860	102
15/10/2024	ALBI On 06-February-25			Index Future	1102.5160	1105.2020	1102.5160	1,105.2020	16
15/10/2024	ALBI On 08-May-25			Index Future	1124.6590	1127.3940	1124.6590	1,127.3940	0
15/10/2024	ALBI On 07-August-25			Index Future	1146.6390	1149.4220	1146.6390	1,149.4220	0
15/10/2024	ALBI On 06-November-25			Index Future	1168.6190	1171.4510	1168.6190	1,171.4510	0
15/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	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
15/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	ES33 On 07-November-24			Bond Future	11.0593	11.0251	81.4234	81.5882	0
15/10/2024	ES33 On 06-February-25			Bond Future	11.1761	11.1404	83.1058	83.2737	0
15/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9374.2400	9542.0700	9.3742	9.5421	0
15/10/2024	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
15/10/2024	ES33 On 08-May-25			Bond Future	11.3009	11.2637	80.9933	81.1642	0
15/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6221.2900	6392.2500	6.2213	6.3923	0
15/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	ES33 On 07-August-25			Bond Future	11.4419	11.4031	82.5912	82.7651	0
15/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8786.5700	8960.4800	8.7866	8.9605	0
15/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	ES33 On 06-November-25			Bond Future	11.6046	11.5640	80.3904	80.5673	0
15/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1740.1600	1917.0700	1.7402	1.9171	0
15/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	ES42 On 07-November-24			Bond Future	11.4647	11.4102	78.2463	78.5831	0
15/10/2024	ES42 On 06-February-25			Bond Future	11.5622	11.5058	79.8631	80.2065	0
15/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11469.6200	11813.0500	11.4696	11.8131	0
15/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	ES42 On 08-May-25			Bond Future	11.6697	11.6112	77.2178	77.5679	0
15/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8586.8900	8936.9600	8.5869	8.9370	0
15/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	ES42 On 07-August-25			Bond Future	11.7859	11.7253	78.7398	79.0965	0
15/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10467.6700	10824.3000	10.4677	10.8243	0
15/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	ES42 On 06-November-25			Bond Future	11.9147	11.8519	75.9956	76.3587	0
15/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2661.6800	3024.8500	2.6617	3.0249	0
15/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	GOVI On 07-November-24			GOVI	1063.6080	1066.1460	1063.6080	1,066.1460	677
15/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1148280.0000	1173660.0000	114.8280	117.3660	0
15/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1148180.0000	1173560.0000	114.8180	117.3560	0
15/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1148080.0000	1173460.0000	114.8080	117.3460	0
15/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	GOVI On 06-February-25			GOVI	1085.3310	1087.9170	1085.3310	1,087.9170	0
15/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1133310.0000	1159170.0000	113.3310	115.9170	0
15/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	GOVI On 08-May-25			GOVI	1107.1290	1109.7620	1107.1290	1,109.7620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	851290.0000	877620.0000	85.1290	87.7620	0
15/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	GOVI On 07-August-25			GOVI	1128.7660	1131.4450	1128.7660	1,131.4450	0
15/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1177660.0000	1204450.0000	117.7660	120.4450	0
15/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	GOVI On 06-November-25			GOVI	1150.4030	1153.1290	1150.4030	1,153.1290	0
15/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	384030.0000	411290.0000	38.4030	41.1290	0
15/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/10/2024	IGOV On 07-November-24			Index Future	368.1260	368.0850	368.1260	368.0850	904
15/10/2024	IGOV On 06-February-25			Index Future	375.7360	375.6920	375.7360	375.6920	0
15/10/2024	IGOV On 08-May-25			Index Future	383.3710	383.3240	383.3710	383.3240	0
15/10/2024	IGOV On 07-August-25			Index Future	390.9500	390.9010	390.9500	390.9010	0
15/10/2024	IGOV On 06-November-25			Index Future	398.5300	398.4780	398.5300	398.4780	0
15/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
15/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
15/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
15/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
15/10/2024	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
15/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
15/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/10/2024	R035 On 07-November-24			Bond Future	10.4978	10.4583	91.6936	91.9223	107,270
15/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3436.4300	3658.6600	3.4364	3.6587	0
15/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	48.1000	41.5800	0.0481	0.0416	11,000
15/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8990.1100	9218.8600	8.9901	9.2189	0
15/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
15/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9040.0600	9268.8100	9.0401	9.2688	0
15/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
15/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9089.9800	9318.7300	9.0900	9.3187	0
15/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
15/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9139.8500	9368.6000	9.1399	9.3686	1,000
15/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
15/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14056.0100	14284.7600	14.0560	14.2848	0
15/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
15/10/2024	R035 On 06-February-25			Bond Future	10.5888	10.5477	93.5656	93.7986	51,160
15/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	921.2500	1009.1100	0.9213	1.0091	100
15/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2807.8500	2662.6900	2.8079	2.6627	0
15/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1098.3200	1196.3300	1.0983	1.1963	1,000
15/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2521.0300	2386.0200	2.5210	2.3860	0
15/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1958.4400	2094.4800	1.9584	2.0945	0
15/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1613.3200	1516.3400	1.6133	1.5163	1,100
15/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4468.8800	4662.4200	4.4689	4.6624	0
15/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	565.5200	526.0400	0.5655	0.5260	1,100
15/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9622.6600	9849.7700	9.6227	9.8498	0
15/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	78.1700	72.2600	0.0782	0.0723	0
15/10/2024	R035 On 08-May-25			Bond Future	10.6838	10.6411	90.9323	91.1696	0
15/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1788.1700	1896.2700	1.7882	1.8963	150
15/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3153.1000	3023.9200	3.1531	3.0239	0
15/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3323.1400	3474.2500	3.3231	3.4743	0
15/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1864.2000	1778.0300	1.8642	1.7780	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5235.4700	5419.1900	5.2355	5.4192	400
15/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1070.4900	1016.9300	1.0705	1.0169	0
15/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6216.9700	6412.1800	6.2170	6.4122	0
15/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	817.7400	775.6700	0.8177	0.7757	150
15/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6552.3100	6750.8500	6.5523	6.7509	0
15/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	747.0900	708.3500	0.7471	0.7084	0
15/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10528.1400	10751.7500	10.5281	10.7518	0
15/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	241.7800	228.1100	0.2418	0.2281	400
15/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13335.1300	13567.3300	13.3351	13.5673	0
15/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	80.5700	75.4900	0.0806	0.0755	400
15/10/2024	R035 On 07-August-25			Bond Future	10.7935	10.7490	92.7058	92.9473	0
15/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9965.8600	10179.5600	9.9659	10.1796	0
15/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	631.7800	603.9800	0.6318	0.6040	0
15/10/2024	R035 On 06-November-25			Bond Future	10.9211	10.8748	89.9699	90.2156	0
15/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4553.3400	4702.3800	4.5533	4.7024	0
15/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3094.4100	2997.7300	3.0944	2.9977	0
15/10/2024	R053 On 07-November-24			Bond Future	11.1618	11.1122	105.3050	105.7458	3,638
15/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	12802.9300	13243.7600	12.8029	13.2438	0
15/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.2200	0.1900	0.0002	0.0002	0
15/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	12872.5700	13313.4000	12.8726	13.3134	0
15/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.2100	0.1800	0.0002	0.0002	0
15/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	12942.1100	13382.9500	12.9421	13.3830	0
15/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.1900	0.1700	0.0002	0.0002	0
15/10/2024	R053 On 06-February-25			Bond Future	11.2470	11.1957	107.4549	107.9043	27
15/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13250.1800	13682.6900	13.2502	13.6827	0
15/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	175.6100	158.6900	0.1756	0.1587	0
15/10/2024	R053 On 08-May-25			Bond Future	11.3390	11.2859	103.7432	104.2011	0
15/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11143.2200	11537.9500	11.1432	11.5380	0
15/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	967.2800	904.0900	0.9673	0.9041	0
15/10/2024	R053 On 07-August-25			Bond Future	11.4402	11.3852	105.7651	106.2316	0
15/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14128.3800	14531.5500	14.1284	14.5316	0
15/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1197.3700	1134.0300	1.1974	1.1340	0
15/10/2024	R053 On 06-November-25			Bond Future	11.5515	11.4945	101.9198	102.3947	0
15/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6442.0400	6725.7200	6.4420	6.7257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4736.4800	4545.3000	4.7365	4.5453	0
15/10/2024	R186 On 07-November-24			Bond Future	8.2086	8.1824	108.4648	108.5160	125,599
15/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1781.9900	1833.1200	1.7820	1.8331	0
15/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.1300	1.0900	0.0011	0.0011	0
15/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1801.0200	1852.1600	1.8010	1.8522	0
15/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.0500	1.0200	0.0011	0.0010	0
15/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1820.0500	1871.1900	1.8201	1.8712	0
15/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.9800	0.9500	0.0010	0.0010	0
15/10/2024	R186 On 06-February-25			Bond Future	8.1998	8.1700	105.3677	105.4194	48,320
15/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1558.5700	1603.5700	1.5586	1.6036	0
15/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	130.0000	123.2700	0.1300	0.1233	0
15/10/2024	R186 On 08-May-25			Bond Future	8.2159	8.1813	107.4816	107.5339	0
15/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	841.4900	874.6300	0.8415	0.8746	0
15/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	457.9700	438.7800	0.4580	0.4388	0
15/10/2024	R186 On 07-August-25			Bond Future	8.2794	8.2383	104.2680	104.3208	0
15/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1470.7700	1511.6400	1.4708	1.5116	1,983
15/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	269.9900	258.0200	0.2700	0.2580	0
15/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1933.0700	1978.4200	1.9331	1.9784	0
15/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	152.2200	144.7300	0.1522	0.1447	0
15/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2559.9400	2609.0800	2.5599	2.6091	0
15/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	66.7400	63.0400	0.0667	0.0630	1,983
15/10/2024	R186 On 06-November-25			Bond Future	8.4060	8.3556	106.2585	106.3118	0
15/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	432.2300	455.8100	0.4322	0.4558	0
15/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	724.6700	694.8800	0.7247	0.6949	0
15/10/2024	R202 On 07-November-24			Bond Future	268.6244	268.6122	268.6244	268.6122	1,956
15/10/2024	R202 On 06-February-25			Bond Future	268.9836	268.9697	268.9836	268.9697	63
15/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2193.5800	2179.7200	2.1936	2.1797	0
15/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	R202 On 08-May-25			Bond Future	274.4462	274.4310	274.4462	274.4310	0
15/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2136.1800	2120.9800	2.1362	2.1210	0
15/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	R202 On 07-August-25			Bond Future	274.5705	274.5547	274.5705	274.5547	0
15/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	2970.5200	2954.6500	2.9705	2.9547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	R202 On 06-November-25			Bond Future	279.8846	279.8673	279.8846	279.8673	0
15/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4244.5800	4227.2800	4.2446	4.2273	0
15/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	R209 On 07-November-24			Bond Future	10.6306	10.5961	72.1923	72.3722	15,459
15/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	517.7300	610.3400	0.5177	0.6103	100
15/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	938.6400	851.4300	0.9386	0.8514	0
15/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2041.4100	2204.3800	2.0414	2.2044	0
15/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	154.5900	137.7400	0.1546	0.1377	100
15/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7615.8000	7795.6200	7.6158	7.7956	0
15/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0900	0.0900	0.0001	0.0001	0
15/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7660.4200	7840.2400	7.6604	7.8402	0
15/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0800	0.0800	0.0001	0.0001	0
15/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7704.9900	7884.8100	7.7050	7.8848	0
15/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
15/10/2024	R209 On 06-February-25			Bond Future	10.7123	10.6766	73.6662	73.8494	5,446
15/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8235.0000	8413.2300	8.2350	8.4132	0
15/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	76.7300	71.7800	0.0767	0.0718	0
15/10/2024	R209 On 08-May-25			Bond Future	10.8022	10.7653	71.9898	72.1763	0
15/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5867.7900	6024.7700	5.8678	6.0248	0
15/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	657.8200	628.2900	0.6578	0.6283	0
15/10/2024	R209 On 07-August-25			Bond Future	10.9036	10.8653	73.3936	73.5834	0
15/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8751.2800	8918.0200	8.7513	8.9180	0
15/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	635.9600	612.8600	0.6360	0.6129	0
15/10/2024	R209 On 06-November-25			Bond Future	11.0173	10.9776	71.6430	71.8361	0
15/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4058.9400	4176.1500	4.0589	4.1762	0
15/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2845.2100	2769.3000	2.8452	2.7693	0
15/10/2024	R210 On 07-November-24			Bond Future	241.6004	241.5927	241.6004	241.5927	1,565
15/10/2024	R210 On 06-February-25			Bond Future	246.5923	246.5835	246.5923	246.5835	188
15/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	6982.3400	6973.4800	6.9823	6.9735	0
15/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	R210 On 08-May-25			Bond Future	248.2096	248.1997	248.2096	248.1997	0
15/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	179.6100	169.7100	0.1796	0.1697	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	R210 On 07-August-25			Bond Future	253.1120	253.1007	253.1120	253.1007	0
15/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4672.0100	4660.7200	4.6720	4.6607	0
15/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	R210 On 06-November-25			Bond Future	254.5577	254.5449	254.5577	254.5449	0
15/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2417.6900	2404.8500	2.4177	2.4049	0
15/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2024	R213 On 07-November-24			Bond Future	9.6179	9.5781	89.2361	89.4071	73,850
15/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6509.5800	6680.5900	6.5096	6.6806	0
15/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.7300	0.7200	0.0007	0.0007	0
15/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6548.5100	6719.5100	6.5485	6.7195	0
15/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.7000	0.6800	0.0007	0.0007	0
15/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6587.4000	6758.4100	6.5874	6.7584	0
15/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.6600	0.6500	0.0007	0.0007	0
15/10/2024	R213 On 06-February-25			Bond Future	9.6925	9.6507	91.0579	91.2320	10,590
15/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6620.6600	6789.8400	6.6207	6.7898	0
15/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	59.3700	54.4200	0.0594	0.0544	0
15/10/2024	R213 On 08-May-25			Bond Future	9.7736	9.7295	89.3274	89.5047	0
15/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3623.0300	3760.9500	3.6230	3.7610	0
15/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	685.3900	646.0300	0.6854	0.6460	0
15/10/2024	R213 On 07-August-25			Bond Future	9.8739	9.8275	91.0702	91.2504	0
15/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7034.6400	7193.9200	7.0346	7.1939	0
15/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	431.5400	410.5500	0.4315	0.4106	0
15/10/2024	R213 On 06-November-25			Bond Future	9.9999	9.9509	89.2562	89.4396	0
15/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2571.3800	2672.0600	2.5714	2.6721	0
15/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2384.8000	2302.1200	2.3848	2.3021	0
15/10/2024	R214 On 07-November-24			Bond Future	10.9410	10.8863	67.8516	68.1576	15,763
15/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8369.5300	8675.5800	8.3695	8.6756	0
15/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
15/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8414.9900	8721.0400	8.4150	8.7210	0
15/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	0
15/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8460.4200	8766.4700	8.4604	8.7665	0
15/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0600	0.0500	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
15/10/2024	R214 On 06-February-25			Bond Future	11.0234	10.9670	69.2368	69.5488	8,105
15/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4346.3100	4606.4600	4.3463	4.6065	554
15/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	517.0500	465.1700	0.5171	0.4652	0
15/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6489.5100	6778.3700	6.4895	6.7784	554
15/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	215.7000	192.5300	0.2157	0.1925	0
15/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8491.4600	8792.9000	8.4915	8.7929	0
15/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	95.2700	84.6800	0.0953	0.0847	0
15/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12318.7100	12629.3400	12.3187	12.6293	0
15/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	11.2000	9.8000	0.0112	0.0098	554
15/10/2024	R214 On 08-May-25			Bond Future	11.1077	11.0495	67.3224	67.6404	0
15/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7077.4700	7353.0800	7.0775	7.3531	0
15/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	569.3500	526.9800	0.5694	0.5270	0
15/10/2024	R214 On 07-August-25			Bond Future	11.2024	11.1422	68.6355	68.9594	0
15/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9254.8700	9537.1900	9.2549	9.5372	0
15/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	706.4000	664.8300	0.7064	0.6648	0
15/10/2024	R214 On 06-November-25			Bond Future	11.3093	11.2471	66.6459	66.9757	0
15/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4635.6800	4840.6100	4.6357	4.8406	0
15/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2922.1000	2797.2600	2.9221	2.7973	0
15/10/2024	R248 On 07-November-24			Bond Future	11.1321	11.0825	82.0525	82.3947	231,350
15/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10095.2100	10437.4100	10.0952	10.4374	0
15/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.1200	0.1000	0.0001	0.0001	0
15/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10149.6300	10491.8400	10.1496	10.4918	0
15/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.1100	0.1000	0.0001	0.0001	0
15/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10203.9700	10546.1800	10.2040	10.5462	0
15/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.1000	0.0900	0.0001	0.0001	0
15/10/2024	R248 On 06-February-25			Bond Future	11.2186	11.1673	83.7277	84.0765	243,139
15/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	184.6900	221.1800	0.1847	0.2212	660
15/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6849.8200	6537.5000	6.8498	6.5375	0
15/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1374.5100	1525.9400	1.3745	1.5259	660
15/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2880.1000	2682.7200	2.8801	2.6827	0
15/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4126.8500	4392.0500	4.1269	4.3921	0
15/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	973.4900	889.8800	0.9735	0.8899	660
15/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9289.1200	9620.6200	9.2891	9.6206	0
15/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	177.8100	160.5000	0.1778	0.1605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2024	R248 On 08-May-25			Bond Future	11.3067	11.2538	80.9604	81.3159	0
15/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8632.2500	8939.3400	8.6323	8.9393	0
15/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	728.3500	680.0300	0.7284	0.6800	0
15/10/2024	R248 On 07-August-25			Bond Future	11.4053	11.3505	82.5392	82.9012	0
15/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11371.4000	11687.3400	11.3714	11.6873	0
15/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	866.2300	820.1900	0.8662	0.8202	0
15/10/2024	R248 On 06-November-25			Bond Future	11.5157	11.4590	79.6721	80.0406	0
15/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5190.9300	5412.2900	5.1909	5.4123	0
15/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3761.1100	3613.9000	3.7611	3.6139	0
15/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0