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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
16/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	2025 On 07-November-24			Bond Future	185.0424	185.0070	185.0424	185.0070	9,276
16/10/2024	2029 On 07-November-24			Bond Future	133.5170	133.6149	133.5170	133.6149	7,602
16/10/2024	2029 On 06-February-25			Bond Future	136.2775	136.3757	136.2775	136.3757	6,730
16/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3877.4600	3975.6600	3.8775	3.9757	0
16/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2029 On 08-May-25			Bond Future	137.6234	137.7219	137.6234	137.7219	0
16/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	226.6000	128.0700	0.2266	0.1281	0
16/10/2024	2029 On 07-August-25			Bond Future	140.3440	140.4424	140.3440	140.4424	0
16/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2933.9500	3032.4300	2.9340	3.0324	0
16/10/2024	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
16/10/2024	2029 On 06-November-25			Bond Future	141.6132	141.7118	141.6132	141.7118	0
16/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1823.2300	1921.7800	1.8232	1.9218	0
16/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2030 On 07-November-24			Bond Future	9.2259	9.2122	97.2510	97.3050	175,593
16/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3788.3100	3842.6200	3.7883	3.8426	600
16/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	2.7800	3.0400	0.0028	0.0030	0
16/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5637.5500	5691.6200	5.6376	5.6916	600
16/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0800	0.1000	0.0001	0.0001	0
16/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5747.1700	5801.2300	5.7472	5.8012	0
16/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	0
16/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5783.6700	5837.7400	5.7837	5.8377	0
16/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0600	0.0800	0.0001	0.0001	0
16/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5820.1500	5874.2100	5.8202	5.8742	0
16/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	0
16/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9895.5000	9949.5500	9.8955	9.9496	0
16/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
16/10/2024	2030 On 06-February-25			Bond Future	9.2813	9.2671	95.2277	95.2817	86,327
16/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	299.1900	313.6200	0.2992	0.3136	800
16/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2611.3800	2571.8400	2.6114	2.5718	0
16/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	912.3100	941.5900	0.9123	0.9416	800
16/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1297.1000	1272.4100	1.2971	1.2724	0
16/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2065.5700	2108.3500	2.0656	2.1084	0
16/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	532.6100	521.4200	0.5326	0.5214	800
16/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5192.2800	5245.0200	5.1923	5.2450	0
16/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	70.6100	69.3800	0.0706	0.0694	0
16/10/2024	2030 On 08-May-25			Bond Future	9.3599	9.3450	97.1390	97.1928	0
16/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	510.9900	527.2100	0.5110	0.5272	800
16/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3017.7800	2980.1700	3.0178	2.9802	0
16/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1157.4400	1184.6200	1.1574	1.1846	800
16/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1812.8100	1786.1600	1.8128	1.7862	0
16/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2796.0000	2837.4300	2.7960	2.8374	0
16/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	754.6000	742.2000	0.7546	0.7422	0
16/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2954.2500	2996.5200	2.9543	2.9965	0
16/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	701.1800	689.6200	0.7012	0.6896	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3842.5000	3888.5400	3.8425	3.8885	1,640
16/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	470.5100	462.7200	0.4705	0.4627	0
16/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4969.5500	5018.6600	4.9696	5.0187	2,280
16/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	290.3800	285.6600	0.2904	0.2857	0
16/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8606.4100	8659.5600	8.6064	8.6596	0
16/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	44.6900	44.0100	0.0447	0.0440	1,640
16/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9923.2000	9976.7600	9.9232	9.9768	0
16/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	18.3300	18.0600	0.0183	0.0181	2,280
16/10/2024	2030 On 07-August-25			Bond Future	9.4627	9.4472	95.0251	95.0785	0
16/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4180.6800	4224.1400	4.1807	4.2241	1,054
16/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	739.9000	729.8900	0.7399	0.7299	0
16/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5912.7400	5960.6400	5.9127	5.9606	0
16/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	418.2500	412.6800	0.4183	0.4127	0
16/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8783.6600	8835.5000	8.7837	8.8355	0
16/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	114.3400	112.7100	0.1143	0.1127	1,054
16/10/2024	2030 On 06-November-25			Bond Future	9.5786	9.5624	96.8400	96.8932	0
16/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1954.0600	1983.4200	1.9541	1.9834	0
16/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2081.1500	2057.2900	2.0812	2.0573	0
16/10/2024	2032 On 07-November-24			Bond Future	9.9019	9.8840	92.4481	92.5353	71,207
16/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	327.7400	369.7700	0.3277	0.3698	50
16/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1070.9000	1025.6900	1.0709	1.0257	0
16/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	560.4300	615.7200	0.5604	0.6157	0
16/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	764.5500	732.6000	0.7646	0.7326	0
16/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	662.5500	722.1800	0.6626	0.7222	100
16/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	671.6500	644.0400	0.6717	0.6440	0
16/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3363.8400	3451.5300	3.3638	3.4515	0
16/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	44.1700	44.6200	0.0442	0.0446	200
16/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5652.2100	5739.8100	5.6522	5.7398	600
16/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	4.3800	4.7400	0.0044	0.0047	0
16/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7244.6900	7332.0500	7.2447	7.3321	0
16/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.8100	0.9300	0.0008	0.0009	0
16/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7288.4500	7375.8000	7.2885	7.3758	0
16/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.7800	0.8900	0.0008	0.0009	0
16/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7332.1600	7419.5100	7.3322	7.4195	0

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16/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.7400	0.8500	0.0007	0.0009	0
16/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7854.6700	7941.9800	7.8547	7.9420	600
16/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.4300	0.5000	0.0004	0.0005	0
16/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7984.6600	8071.9700	7.9847	8.0720	1,615
16/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.3700	0.4400	0.0004	0.0004	0
16/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13417.0000	13504.2400	13.4170	13.5042	0
16/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
16/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15022.6200	15109.8600	15.0226	15.1099	0
16/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
16/10/2024	2032 On 06-February-25			Bond Future	9.9803	9.9617	94.3366	94.4245	61,857
16/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	438.4200	463.1600	0.4384	0.4632	800
16/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3142.1400	3079.0000	3.1421	3.0790	0
16/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1313.2700	1361.9600	1.3133	1.3620	800
16/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1599.3000	1560.1100	1.5993	1.5601	0
16/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3438.3200	3512.1800	3.4383	3.5122	0
16/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	516.0400	502.0200	0.5160	0.5020	800
16/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7853.2400	7939.6100	7.8532	7.9396	0
16/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	64.4300	62.9200	0.0644	0.0629	0
16/10/2024	2032 On 08-May-25			Bond Future	10.0705	10.0513	92.0665	92.1550	0
16/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	725.1300	752.6400	0.7251	0.7526	800
16/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3782.1900	3721.1900	3.7822	3.7212	0
16/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1594.5000	1639.5800	1.5945	1.6396	800
16/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2290.6100	2247.1800	2.2906	2.2472	0
16/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4499.0100	4571.4200	4.4990	4.5714	0
16/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	737.2900	721.1900	0.7373	0.7212	0
16/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4708.8200	4782.3100	4.7088	4.7823	0
16/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	685.8500	670.8300	0.6859	0.6708	800
16/10/2024	2032 On 07-August-25			Bond Future	10.1778	10.1579	93.8631	93.9520	0
16/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8236.2700	8316.2900	8.2363	8.3163	0
16/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	504.5100	495.6600	0.5045	0.4957	0
16/10/2024	2032 On 06-November-25			Bond Future	10.3039	10.2832	91.4957	91.5851	0
16/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3176.5500	3229.0700	3.1766	3.2291	0
16/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2676.7300	2639.8900	2.6767	2.6399	0
16/10/2024	2033 On 07-November-24			Bond Future	126.4548	126.2481	126.4548	126.2481	6,818

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16/10/2024	2033 On 06-February-25			Bond Future	129.0693	128.8567	129.0693	128.8567	926
16/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4129.3200	3916.6800	4.1293	3.9167	0
16/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2033 On 08-May-25			Bond Future	130.1696	129.9510	130.1696	129.9510	0
16/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	450.4500	669.0300	0.4505	0.6690	0
16/10/2024	2033 On 07-August-25			Bond Future	132.7428	132.5181	132.7428	132.5181	0
16/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4092.7800	3868.1100	4.0928	3.8681	0
16/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2033 On 06-November-25			Bond Future	133.7629	133.5321	133.7629	133.5321	0
16/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	622.8700	392.0900	0.6229	0.3921	0
16/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2037 On 07-November-24			Bond Future	10.8903	10.8577	86.4342	86.6267	182,927
16/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9140.9400	9333.4900	9.1409	9.3335	0
16/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
16/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9190.9900	9383.5300	9.1910	9.3835	0
16/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
16/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9241.0000	9433.5400	9.2410	9.4335	0
16/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
16/10/2024	2037 On 06-February-25			Bond Future	10.9816	10.9480	83.9394	84.1347	59,895
16/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9562.9300	9753.3900	9.5629	9.7534	0
16/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	84.2600	79.3400	0.0843	0.0793	0
16/10/2024	2037 On 08-May-25			Bond Future	11.0868	11.0520	85.6237	85.8219	3,975
16/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6986.3700	7155.1300	6.9864	7.1551	0
16/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	714.4500	684.9800	0.7145	0.6850	0
16/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8291.4000	8468.1900	8.2914	8.4682	15,000
16/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	510.9900	489.5500	0.5110	0.4896	0
16/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11566.2600	11755.7800	11.5663	11.7558	7,500
16/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	195.1900	186.4800	0.1952	0.1865	0
16/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11781.8300	11971.9500	11.7818	11.9720	7,500
16/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	180.2000	172.0900	0.1802	0.1721	0
16/10/2024	2037 On 07-August-25			Bond Future	11.2068	11.1709	83.0339	83.2348	15
16/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1206.0600	1266.0800	1.2061	1.2661	2,541
16/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6248.1900	6107.3300	6.2482	6.1073	0

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16/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1586.0500	1658.2300	1.5861	1.6582	2,341
16/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5368.3400	5239.6400	5.3683	5.2396	0
16/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1774.0800	1851.6600	1.7741	1.8517	200
16/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5024.1000	4900.8000	5.0241	4.9008	0
16/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2847.5800	2950.7000	2.8476	2.9507	0
16/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3616.2800	3518.5200	3.6163	3.5185	2,541
16/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3917.9000	4040.1300	3.9179	4.0401	0
16/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2740.0300	2661.3800	2.7400	2.6614	2,541
16/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5307.5300	5448.4900	5.3075	5.4485	0
16/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1982.0000	1922.0800	1.9820	1.9221	2,541
16/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6626.8600	6781.2100	6.6269	6.7812	0
16/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1486.9100	1440.3800	1.4869	1.4404	2,541
16/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10002.1700	10178.6200	10.0022	10.1786	0
16/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	740.8100	716.3800	0.7408	0.7164	0
16/10/2024	2037 On 06-November-25			Bond Future	11.3313	11.2941	84.6185	84.8221	0
16/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4801.4600	4926.9600	4.8015	4.9270	0
16/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3189.6500	3111.5600	3.1897	3.1116	0
16/10/2024	2038 On 07-November-24			Bond Future	138.8356	138.8169	138.8356	138.8169	2,068
16/10/2024	2038 On 06-February-25			Bond Future	139.5997	139.5787	139.5997	139.5787	1,658
16/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4369.6700	4348.7100	4.3697	4.3487	0
16/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2038 On 08-May-25			Bond Future	142.4361	142.4130	142.4361	142.4130	0
16/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2756.0800	2732.9600	2.7561	2.7330	0
16/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2038 On 07-August-25			Bond Future	143.1015	143.0758	143.1015	143.0758	0
16/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3541.5400	3515.8400	3.5415	3.5158	0
16/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2038 On 06-November-25			Bond Future	145.8728	145.8447	145.8728	145.8447	0
16/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1992.7700	1964.6600	1.9928	1.9647	0
16/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2040 On 07-November-24			Bond Future	11.1862	11.1234	86.6996	87.0999	97,668
16/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	5531.4400	5929.2700	5.5314	5.9293	640
16/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	10.1000	7.6000	0.0101	0.0076	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8311.3600	8711.6000	8.3114	8.7116	0
16/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.4000	0.3100	0.0004	0.0003	640
16/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	9596.0600	9996.3700	9.5961	9.9964	0
16/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0800	0.0600	0.0001	0.0001	0
16/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9648.8600	10049.1800	9.6489	10.0492	0
16/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
16/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9701.6100	10101.9200	9.7016	10.1019	0
16/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	0
16/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11206.3000	11606.6300	11.2063	11.6066	0
16/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	640
16/10/2024	2040 On 06-February-25			Bond Future	11.2807	11.2159	83.9596	84.3670	19,866
16/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1139.4500	1302.6300	1.1395	1.3026	780
16/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2924.6900	2680.4800	2.9247	2.6805	0
16/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3585.8700	3884.7900	3.5859	3.8848	0
16/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1022.4300	913.9600	1.0224	0.9140	780
16/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5912.7800	6268.2100	5.9128	6.2682	0
16/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	445.1000	393.1400	0.4451	0.3931	780
16/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9655.0400	10047.2100	9.6550	10.0472	0
16/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	120.8500	105.6300	0.1209	0.1056	0
16/10/2024	2040 On 08-May-25			Bond Future	11.3879	11.3208	85.6442	86.0587	3,900
16/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7879.5800	8232.9700	7.8796	8.2330	0
16/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	734.8900	673.8000	0.7349	0.6738	0
16/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	8430.3100	8790.5700	8.4303	8.7906	15,000
16/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	645.3400	591.1200	0.6453	0.5911	0
16/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	11550.9400	11939.3200	11.5509	11.9393	7,500
16/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	290.1000	264.0000	0.2901	0.2640	0
16/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11865.6700	12256.3400	11.8657	12.2563	7,500
16/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	261.1900	237.3800	0.2612	0.2374	0
16/10/2024	2040 On 07-August-25			Bond Future	11.5091	11.4396	82.8040	83.2254	16
16/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10628.5600	10993.9100	10.6286	10.9939	0
16/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	846.8300	790.8000	0.8468	0.7908	0
16/10/2024	2040 On 06-November-25			Bond Future	11.6336	11.5617	84.3838	84.8121	0
16/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4931.3800	5184.3300	4.9314	5.1843	0
16/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3721.1000	3545.7900	3.7211	3.5458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	2044 On 07-November-24			Bond Future	11.3005	11.2326	82.6031	83.0475	65,792
16/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	4393.3900	4828.6100	4.3934	4.8286	0
16/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	33.0100	23.8300	0.0330	0.0238	13,875
16/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5832.9400	6275.2100	5.8329	6.2752	0
16/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	7.5600	5.4300	0.0076	0.0054	9,540
16/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	7245.8000	7689.7700	7.2458	7.6898	0
16/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	1.5400	1.1100	0.0015	0.0011	11,405
16/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	9422.9900	9867.3700	9.4230	9.8674	0
16/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.1000	0.0800	0.0001	0.0001	0
16/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	9476.0600	9920.4300	9.4761	9.9204	0
16/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.1000	0.0700	0.0001	0.0001	0
16/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	9529.0500	9973.4300	9.5291	9.9734	0
16/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0900	0.0700	0.0001	0.0001	0
16/10/2024	2044 On 06-February-25			Bond Future	11.3917	11.3216	79.9046	80.3571	7,315
16/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4560.6200	4919.3800	4.5606	4.9194	449
16/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	800.4000	706.6400	0.8004	0.7066	0
16/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6990.2600	7398.1700	6.9903	7.3982	449
16/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	351.6400	307.0300	0.3516	0.3070	0
16/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	9593.0200	10025.9100	9.5930	10.0259	0
16/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	147.5200	127.8900	0.1475	0.1279	0
16/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13123.1000	13571.0300	13.1231	13.5710	0
16/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	30.8100	26.2200	0.0308	0.0262	449
16/10/2024	2044 On 08-May-25		Call	Bond Future	9.0800	11.7400	0.0091	0.0117	0
16/10/2024	2044 On 08-May-25			Bond Future	11.4942	11.4218	81.5079	81.9684	0
16/10/2024	2044 On 08-May-25		Put	Bond Future	18501.2100	18043.3300	18.5012	18.0433	0
16/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1266.6100	1419.3900	1.2666	1.4194	2,490
16/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5039.6800	4731.9200	5.0397	4.7319	0
16/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3439.0100	3714.5300	3.4390	3.7145	0
16/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2462.7400	2277.7200	2.4627	2.2777	2,490
16/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	6539.9200	6904.8200	6.5399	6.9048	0
16/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1126.0700	1030.4300	1.1261	1.0304	2,490
16/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7986.5800	8376.4700	7.9866	8.3765	0
16/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	803.5300	732.8800	0.8035	0.7329	0
16/10/2024	2044 On 07-August-25			Bond Future	11.6094	11.5345	78.7122	79.1806	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10571.7700	10975.6800	10.5718	10.9757	0
16/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	897.5500	833.1000	0.8976	0.8331	0
16/10/2024	2044 On 06-November-25			Bond Future	11.7273	11.6498	80.2138	80.6900	0
16/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4933.9500	5210.6800	4.9340	5.2107	0
16/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4008.9400	3809.4300	4.0089	3.8094	0
16/10/2024	2046 On 07-November-24			Bond Future	119.1590	119.1421	119.1590	119.1421	10,072
16/10/2024	2046 On 06-February-25			Bond Future	121.6225	121.6038	121.6225	121.6038	11,760
16/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7612.5100	7593.8100	7.6125	7.5938	0
16/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2046 On 08-May-25			Bond Future	121.8573	121.8365	121.8573	121.8365	0
16/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	112.7500	133.5100	0.1128	0.1335	0
16/10/2024	2046 On 07-August-25			Bond Future	124.2652	124.2424	124.2652	124.2424	0
16/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5575.1800	5552.3800	5.5752	5.5524	0
16/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2046 On 06-November-25			Bond Future	124.3930	124.3682	124.3930	124.3682	0
16/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1017.0200	1041.8000	1.0170	1.0418	0
16/10/2024	2050 On 07-November-24			Bond Future	120.6741	120.6576	120.6741	120.6576	7,570
16/10/2024	2050 On 06-February-25			Bond Future	120.8220	120.8035	120.8220	120.8035	10,487
16/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5221.9700	5203.5400	5.2220	5.2035	0
16/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2050 On 08-May-25			Bond Future	123.2769	123.2566	123.2769	123.2566	0
16/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2116.9400	2096.5800	2.1169	2.0966	0
16/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2050 On 07-August-25			Bond Future	123.3179	123.2954	123.3179	123.2954	0
16/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3427.8900	3405.4200	3.4279	3.4054	0
16/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	2050 On 06-November-25			Bond Future	125.7059	125.6811	125.7059	125.6811	0
16/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1285.8500	1261.0600	1.2859	1.2611	0
16/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	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
16/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	AL37 On 07-November-24			Index Future	1042.9650	1043.7160	1042.9650	1,043.7160	0
16/10/2024	AL37 On 06-February-25			Index Future	1064.2720	1065.0330	1064.2720	1,065.0330	0
16/10/2024	AL37 On 08-May-25			Index Future	1085.6500	1086.4230	1085.6500	1,086.4230	0
16/10/2024	AL37 On 07-August-25			Index Future	1106.8730	1107.6550	1106.8730	1,107.6550	0
16/10/2024	AL37 On 06-November-25			Index Future	1128.0950	1128.8880	1128.0950	1,128.8880	0
16/10/2024	AL7T On 07-November-24			Index Future	1249.3460	1251.2550	1249.3460	1,251.2550	0
16/10/2024	AL7T On 06-February-25			Index Future	1274.8690	1276.8110	1274.8690	1,276.8110	0
16/10/2024	AL7T On 08-May-25			Index Future	1300.4780	1302.4540	1300.4780	1,302.4540	0
16/10/2024	AL7T On 07-August-25			Index Future	1325.9000	1327.9080	1325.9000	1,327.9080	0
16/10/2024	AL7T On 06-November-25			Index Future	1351.3210	1353.3630	1351.3210	1,353.3630	0
16/10/2024	ALBI On 07-November-24			Index Future	1077.5960	1080.4490	1077.5960	1,080.4490	102
16/10/2024	ALBI On 06-February-25			Index Future	1099.6090	1102.5160	1099.6090	1,102.5160	16
16/10/2024	ALBI On 08-May-25			Index Future	1121.6980	1124.6590	1121.6980	1,124.6590	0
16/10/2024	ALBI On 07-August-25			Index Future	1143.6250	1146.6390	1143.6250	1,146.6390	0
16/10/2024	ALBI On 06-November-25			Index Future	1165.5520	1168.6190	1165.5520	1,168.6190	0
16/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	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
16/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	ES33 On 07-November-24			Bond Future	11.0861	11.0593	81.2950	81.4234	0
16/10/2024	ES33 On 06-February-25			Bond Future	11.2038	11.1761	82.9758	83.1058	0
16/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9244.1600	9374.2400	9.2442	9.3742	0
16/10/2024	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
16/10/2024	ES33 On 08-May-25			Bond Future	11.3296	11.3009	80.8616	80.9933	0
16/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6089.6100	6221.2900	6.0896	6.2213	0
16/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	ES33 On 07-August-25			Bond Future	11.4717	11.4419	82.4580	82.5912	0
16/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8653.4400	8786.5700	8.6534	8.7866	0
16/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	ES33 On 06-November-25			Bond Future	11.6356	11.6046	80.2558	80.3904	0
16/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1605.5900	1740.1600	1.6056	1.7402	0
16/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	ES42 On 07-November-24			Bond Future	11.5374	11.4647	77.8011	78.2463	0
16/10/2024	ES42 On 06-February-25			Bond Future	11.6373	11.5622	79.4097	79.8631	0
16/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11016.1900	11469.6200	11.0162	11.4696	0
16/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	ES42 On 08-May-25			Bond Future	11.7474	11.6697	76.7562	77.2178	0
16/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8125.2800	8586.8900	8.1253	8.5869	0
16/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	ES42 On 07-August-25			Bond Future	11.8663	11.7859	78.2703	78.7398	0
16/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9998.0900	10467.6700	9.9981	10.4677	0
16/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	ES42 On 06-November-25			Bond Future	11.9981	11.9147	75.5180	75.9956	0
16/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2184.0600	2661.6800	2.1841	2.6617	0
16/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	GOVI On 07-November-24			GOVI	1060.9320	1063.6080	1060.9320	1,063.6080	677
16/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1121520.0000	1148280.0000	112.1520	114.8280	0
16/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1121420.0000	1148180.0000	112.1420	114.8180	0
16/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1121320.0000	1148080.0000	112.1320	114.8080	0
16/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	GOVI On 06-February-25			GOVI	1082.6050	1085.3310	1082.6050	1,085.3310	0
16/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1106050.0000	1133310.0000	110.6050	113.3310	0
16/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	GOVI On 08-May-25			GOVI	1104.3520	1107.1290	1104.3520	1,107.1290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	823520.0000	851290.0000	82.3520	85.1290	0
16/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	GOVI On 07-August-25			GOVI	1125.9400	1128.7660	1125.9400	1,128.7660	0
16/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1149400.0000	1177660.0000	114.9400	117.7660	0
16/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	GOVI On 06-November-25			GOVI	1147.5280	1150.4030	1147.5280	1,150.4030	0
16/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	355280.0000	384030.0000	35.5280	38.4030	0
16/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/10/2024	IGOV On 07-November-24			Index Future	368.2510	368.1260	368.2510	368.1260	904
16/10/2024	IGOV On 06-February-25			Index Future	375.8650	375.7360	375.8650	375.7360	0
16/10/2024	IGOV On 08-May-25			Index Future	383.5040	383.3710	383.5040	383.3710	0
16/10/2024	IGOV On 07-August-25			Index Future	391.0880	390.9500	391.0880	390.9500	0
16/10/2024	IGOV On 06-November-25			Index Future	398.6730	398.5300	398.6730	398.5300	0
16/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
16/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
16/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
16/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
16/10/2024	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
16/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
16/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/10/2024	R035 On 07-November-24			Bond Future	10.5253	10.4978	91.5348	91.6936	101,599
16/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3281.1500	3436.4300	3.2812	3.4364	0
16/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	51.5700	48.1000	0.0516	0.0481	11,000
16/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8831.3500	8990.1100	8.8314	8.9901	0
16/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
16/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8881.3100	9040.0600	8.8813	9.0401	0
16/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
16/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8931.2300	9089.9800	8.9312	9.0900	0
16/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
16/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8981.1000	9139.8500	8.9811	9.1399	1,000
16/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
16/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13897.2600	14056.0100	13.8973	14.0560	0
16/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
16/10/2024	R035 On 06-February-25			Bond Future	10.6173	10.5888	93.4048	93.5656	56,832
16/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	861.4600	921.2500	0.8615	0.9213	100
16/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2908.9100	2807.8500	2.9089	2.8079	0
16/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1031.4400	1098.3200	1.0314	1.0983	1,000
16/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2615.0000	2521.0300	2.6150	2.5210	0
16/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1864.8700	1958.4400	1.8649	1.9584	0
16/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1680.6000	1613.3200	1.6806	1.6133	1,100
16/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4334.8900	4468.8800	4.3349	4.4689	0
16/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	592.3800	565.5200	0.5924	0.5655	1,100
16/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9465.5600	9622.6600	9.4656	9.6227	0
16/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	81.9200	78.1700	0.0819	0.0782	0
16/10/2024	R035 On 08-May-25			Bond Future	10.7132	10.6838	90.7694	90.9323	0
16/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1714.3400	1788.1700	1.7143	1.7882	150
16/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3242.2200	3153.1000	3.2422	3.1531	0
16/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3219.3800	3323.1400	3.2194	3.3231	0
16/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1923.3900	1864.2000	1.9234	1.8642	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5109.0200	5235.4700	5.1090	5.2355	400
16/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1106.9900	1070.4900	1.1070	1.0705	0
16/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6082.5500	6216.9700	6.0826	6.2170	0
16/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	846.2700	817.7400	0.8463	0.8177	150
16/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6415.5900	6552.3100	6.4156	6.5523	0
16/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	773.3200	747.0900	0.7733	0.7471	0
16/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10374.2200	10528.1400	10.3742	10.5281	0
16/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	250.8100	241.7800	0.2508	0.2418	400
16/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13175.4900	13335.1300	13.1755	13.3351	0
16/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	83.8800	80.5700	0.0839	0.0806	400
16/10/2024	R035 On 07-August-25			Bond Future	10.8240	10.7935	92.5410	92.7058	0
16/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9819.6000	9965.8600	9.8196	9.9659	0
16/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	650.3500	631.7800	0.6504	0.6318	0
16/10/2024	R035 On 06-November-25			Bond Future	10.9527	10.9211	89.8032	89.9699	0
16/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4452.0200	4553.3400	4.4520	4.5533	0
16/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3159.8500	3094.4100	3.1599	3.0944	0
16/10/2024	R053 On 07-November-24			Bond Future	11.2347	11.1618	104.6623	105.3050	3,637
16/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	12160.3900	12802.9300	12.1604	12.8029	0
16/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.3100	0.2200	0.0003	0.0002	0
16/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	12230.0200	12872.5700	12.2300	12.8726	0
16/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.2900	0.2100	0.0003	0.0002	0
16/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	12299.5600	12942.1100	12.2996	12.9421	0
16/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.2700	0.1900	0.0003	0.0002	0
16/10/2024	R053 On 06-February-25			Bond Future	11.3224	11.2470	106.8005	107.4549	27
16/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	12625.5200	13250.1800	12.6255	13.2502	0
16/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	205.3400	175.6100	0.2053	0.1756	0
16/10/2024	R053 On 08-May-25			Bond Future	11.4169	11.3390	103.0769	103.7432	0
16/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	10579.2300	11143.2200	10.5792	11.1432	0
16/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1069.5900	967.2800	1.0696	0.9673	0
16/10/2024	R053 On 07-August-25			Bond Future	11.5208	11.4402	105.0874	105.7651	0
16/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	13551.1400	14128.3800	13.5511	14.1284	0
16/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1297.8600	1197.3700	1.2979	1.1974	0
16/10/2024	R053 On 06-November-25			Bond Future	11.6350	11.5515	101.2305	101.9198	0
16/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6044.6100	6442.0400	6.0446	6.4420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5028.3900	4736.4800	5.0284	4.7365	0
16/10/2024	R186 On 07-November-24			Bond Future	8.2351	8.2086	108.4131	108.4648	125,599
16/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1730.2900	1781.9900	1.7303	1.7820	0
16/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.1700	1.1300	0.0012	0.0011	0
16/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1749.3200	1801.0200	1.7493	1.8010	0
16/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.0900	1.0500	0.0011	0.0011	0
16/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1768.3400	1820.0500	1.7683	1.8201	0
16/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1.0100	0.9800	0.0010	0.0010	0
16/10/2024	R186 On 06-February-25			Bond Future	8.2294	8.1998	105.3163	105.3677	69,683
16/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1514.1700	1558.5700	1.5142	1.5586	0
16/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	137.0000	130.0000	0.1370	0.1300	0
16/10/2024	R186 On 08-May-25			Bond Future	8.2497	8.2159	107.4305	107.4816	0
16/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	809.7200	841.4900	0.8097	0.8415	0
16/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	477.2800	457.9700	0.4773	0.4580	0
16/10/2024	R186 On 07-August-25			Bond Future	8.3186	8.2794	104.2175	104.2680	0
16/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1432.0600	1470.7700	1.4321	1.4708	1,983
16/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	281.8100	269.9900	0.2818	0.2700	0
16/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1889.9600	1933.0700	1.8900	1.9331	0
16/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	159.6400	152.2200	0.1596	0.1522	0
16/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2513.1200	2559.9400	2.5131	2.5599	0
16/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	70.4500	66.7400	0.0705	0.0667	1,983
16/10/2024	R186 On 06-November-25			Bond Future	8.4534	8.4060	106.2084	106.2585	0
16/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	410.7900	432.2300	0.4108	0.4322	0
16/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	753.2700	724.6700	0.7533	0.7247	0
16/10/2024	R202 On 07-November-24			Bond Future	269.0662	268.6244	269.0662	268.6244	1,956
16/10/2024	R202 On 06-February-25			Bond Future	269.4379	268.9836	269.4379	268.9836	454
16/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2647.8700	2193.5800	2.6479	2.1936	0
16/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	R202 On 08-May-25			Bond Future	274.9131	274.4462	274.9131	274.4462	0
16/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2603.1200	2136.1800	2.6031	2.1362	0
16/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	R202 On 07-August-25			Bond Future	275.0507	274.5705	275.0507	274.5705	0
16/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3450.6700	2970.5200	3.4507	2.9705	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	R202 On 06-November-25			Bond Future	280.3777	279.8846	280.3777	279.8846	0
16/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4737.7300	4244.5800	4.7377	4.2446	0
16/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	R209 On 07-November-24			Bond Future	10.6584	10.6306	72.0482	72.1923	15,459
16/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	445.9900	517.7300	0.4460	0.5177	100
16/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1011.0200	938.6400	1.0110	0.9386	0
16/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1910.2700	2041.4100	1.9103	2.0414	0
16/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	167.5700	154.5900	0.1676	0.1546	100
16/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7471.6700	7615.8000	7.4717	7.6158	0
16/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	0
16/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7516.2900	7660.4200	7.5163	7.6604	0
16/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	0
16/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7560.8700	7704.9900	7.5609	7.7050	0
16/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
16/10/2024	R209 On 06-February-25			Bond Future	10.7409	10.7123	73.5201	73.6662	5,446
16/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8092.6800	8235.0000	8.0927	8.2350	0
16/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	80.5600	76.7300	0.0806	0.0767	0
16/10/2024	R209 On 08-May-25			Bond Future	10.8317	10.8022	71.8416	71.9898	0
16/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5743.1000	5867.7900	5.7431	5.8678	0
16/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	681.3300	657.8200	0.6813	0.6578	0
16/10/2024	R209 On 07-August-25			Bond Future	10.9339	10.9036	73.2435	73.3936	0
16/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8619.3600	8751.2800	8.6194	8.7513	0
16/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	654.1200	635.9600	0.6541	0.6360	0
16/10/2024	R209 On 06-November-25			Bond Future	11.0486	11.0173	71.4910	71.6430	0
16/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3966.9300	4058.9400	3.9669	4.0589	0
16/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2905.1900	2845.2100	2.9052	2.8452	0
16/10/2024	R210 On 07-November-24			Bond Future	241.6233	241.6004	241.6233	241.6004	1,565
16/10/2024	R210 On 06-February-25			Bond Future	246.6190	246.5923	246.6190	246.5923	188
16/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7008.9700	6982.3400	7.0090	6.9823	0
16/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	R210 On 08-May-25			Bond Future	248.2398	248.2096	248.2398	248.2096	0
16/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	209.8400	179.6100	0.2098	0.1796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	R210 On 07-August-25			Bond Future	253.1464	253.1120	253.1464	253.1120	0
16/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4706.3600	4672.0100	4.7064	4.6720	0
16/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	R210 On 06-November-25			Bond Future	254.5960	254.5577	254.5960	254.5577	0
16/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2456.0300	2417.6900	2.4560	2.4177	0
16/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/10/2024	R213 On 07-November-24			Bond Future	9.6360	9.6179	89.1587	89.2361	73,850
16/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6432.1000	6509.5800	6.4321	6.5096	0
16/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.6300	0.7300	0.0006	0.0007	0
16/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6471.0300	6548.5100	6.4710	6.5485	0
16/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.6000	0.7000	0.0006	0.0007	0
16/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6509.9400	6587.4000	6.5099	6.5874	0
16/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.5800	0.6600	0.0006	0.0007	0
16/10/2024	R213 On 06-February-25			Bond Future	9.7113	9.6925	90.9801	91.0579	10,590
16/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6544.4100	6620.6600	6.5444	6.6207	0
16/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	60.9300	59.3700	0.0609	0.0594	0
16/10/2024	R213 On 08-May-25			Bond Future	9.7931	9.7736	89.2491	89.3274	0
16/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3560.7900	3623.0300	3.5608	3.6230	0
16/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	701.4200	685.3900	0.7014	0.6854	0
16/10/2024	R213 On 07-August-25			Bond Future	9.8942	9.8739	90.9916	91.0702	0
16/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6964.2200	7034.6400	6.9642	7.0346	0
16/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	439.6800	431.5400	0.4397	0.4315	0
16/10/2024	R213 On 06-November-25			Bond Future	10.0211	9.9999	89.1774	89.2562	0
16/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2526.9300	2571.3800	2.5269	2.5714	0
16/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2419.1600	2384.8000	2.4192	2.3848	0
16/10/2024	R214 On 07-November-24			Bond Future	11.0140	10.9410	67.4459	67.8516	15,763
16/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7963.8200	8369.5300	7.9638	8.3695	0
16/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0900	0.0700	0.0001	0.0001	0
16/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8009.2900	8414.9900	8.0093	8.4150	0
16/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0900	0.0600	0.0001	0.0001	0
16/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8054.7100	8460.4200	8.0547	8.4604	0
16/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0800	0.0600	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
16/10/2024	R214 On 06-February-25			Bond Future	11.0987	11.0234	68.8236	69.2368	8,996
16/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4011.6100	4346.3100	4.0116	4.3463	554
16/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	595.5400	517.0500	0.5955	0.5171	0
16/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6112.2900	6489.5100	6.1123	6.4895	554
16/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	251.6700	215.7000	0.2517	0.2157	0
16/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8095.0400	8491.4600	8.0950	8.4915	0
16/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	112.0400	95.2700	0.1120	0.0953	0
16/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11907.8600	12318.7100	11.9079	12.3187	0
16/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	13.5400	11.2000	0.0135	0.0112	554
16/10/2024	R214 On 08-May-25			Bond Future	11.1854	11.1077	66.9018	67.3224	0
16/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6718.9700	7077.4700	6.7190	7.0775	0
16/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	631.4800	569.3500	0.6315	0.5694	0
16/10/2024	R214 On 07-August-25			Bond Future	11.2825	11.2024	68.2076	68.6355	0
16/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8886.7100	9254.8700	8.8867	9.2549	0
16/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	766.1200	706.4000	0.7661	0.7064	0
16/10/2024	R214 On 06-November-25			Bond Future	11.3921	11.3093	66.2107	66.6459	0
16/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4373.5000	4635.6800	4.3735	4.6357	0
16/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3095.1200	2922.1000	3.0951	2.9221	0
16/10/2024	R248 On 07-November-24			Bond Future	11.2050	11.1321	81.5537	82.0525	231,350
16/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	9596.4500	10095.2100	9.5965	10.0952	0
16/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.1600	0.1200	0.0002	0.0001	0
16/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	9650.8700	10149.6300	9.6509	10.1496	0
16/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.1500	0.1100	0.0002	0.0001	0
16/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	9705.2100	10203.9700	9.7052	10.2040	0
16/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.1400	0.1000	0.0001	0.0001	0
16/10/2024	R248 On 06-February-25			Bond Future	11.2939	11.2186	83.2197	83.7277	243,140
16/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	141.4200	184.6900	0.1414	0.1847	660
16/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	7314.5500	6849.8200	7.3146	6.8498	0
16/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1174.9200	1374.5100	1.1749	1.3745	660
16/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3188.5100	2880.1000	3.1885	2.8801	0
16/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3756.4700	4126.8500	3.7565	4.1269	0
16/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1111.1100	973.4900	1.1111	0.9735	660
16/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8811.3100	9289.1200	8.8113	9.2891	0
16/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	208.0000	177.8100	0.2080	0.1778	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	R248 On 08-May-25			Bond Future	11.3845	11.3067	80.4432	80.9604	0
16/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8193.3500	8632.2500	8.1934	8.6323	0
16/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	806.6600	728.3500	0.8067	0.7284	0
16/10/2024	R248 On 07-August-25			Bond Future	11.4857	11.4053	82.0130	82.5392	0
16/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10918.4200	11371.4000	10.9184	11.3714	0
16/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	939.4100	866.2300	0.9394	0.8662	0
16/10/2024	R248 On 06-November-25			Bond Future	11.5988	11.5157	79.1369	79.6721	0
16/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4880.4900	5190.9300	4.8805	5.1909	0
16/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3985.8200	3761.1100	3.9858	3.7611	0
16/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0