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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
17/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	2025 On 07-November-24			Bond Future	185.0592	185.0424	185.0592	185.0424	9,276
17/10/2024	2029 On 07-November-24			Bond Future	133.4102	133.5170	133.4102	133.5170	7,602
17/10/2024	2029 On 06-February-25			Bond Future	136.1691	136.2775	136.1691	136.2775	6,730
17/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3769.0800	3877.4600	3.7691	3.8775	0
17/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2029 On 08-May-25			Bond Future	137.5134	137.6234	137.5134	137.6234	0
17/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	336.6400	226.6000	0.3366	0.2266	0
17/10/2024	2029 On 07-August-25			Bond Future	140.2324	140.3440	140.2324	140.3440	0
17/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2822.3500	2933.9500	2.8224	2.9340	0
17/10/2024	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
17/10/2024	2029 On 06-November-25			Bond Future	141.5001	141.6132	141.5001	141.6132	0
17/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1710.0800	1823.2300	1.7101	1.8232	0
17/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2030 On 07-November-24			Bond Future	9.3014	9.2259	96.9537	97.2510	143,242
17/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3492.4400	3788.3100	3.4924	3.7883	600
17/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	4.1700	2.7800	0.0042	0.0028	0
17/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5340.3300	5637.5500	5.3403	5.6376	600
17/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.1200	0.0800	0.0001	0.0001	0
17/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5449.9400	5747.1700	5.4499	5.7472	0
17/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.1000	0.0700	0.0001	0.0001	0
17/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5486.4400	5783.6700	5.4864	5.7837	0
17/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0900	0.0600	0.0001	0.0001	0
17/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5522.9100	5820.1500	5.5229	5.8202	0
17/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0800	0.0600	0.0001	0.0001	0
17/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9598.2400	9895.5000	9.5982	9.8955	0
17/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
17/10/2024	2030 On 06-February-25			Bond Future	9.3614	9.2813	94.9249	95.2277	121,725
17/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	239.7500	299.1900	0.2398	0.2992	800
17/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2854.8100	2611.3800	2.8548	2.6114	0
17/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	777.9600	912.3100	0.7780	0.9123	800
17/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1465.6200	1297.1000	1.4656	1.2971	0
17/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1851.6400	2065.5700	1.8516	2.0656	0
17/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	621.5500	532.6100	0.6216	0.5326	800
17/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4904.7000	5192.2800	4.9047	5.1923	0
17/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	85.9000	70.6100	0.0859	0.0706	0
17/10/2024	2030 On 08-May-25			Bond Future	9.4451	9.3599	96.8304	97.1390	0
17/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	436.2100	510.9900	0.4362	0.5110	800
17/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3251.5700	3017.7800	3.2516	3.0178	0
17/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1024.4300	1157.4400	1.0244	1.1574	800
17/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1988.3700	1812.8100	1.9884	1.8128	0
17/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2579.0800	2796.0000	2.5791	2.7960	0
17/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	846.2500	754.6000	0.8463	0.7546	0
17/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2731.9600	2954.2500	2.7320	2.9543	0
17/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	787.4600	701.1800	0.7875	0.7012	800

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17/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3595.5100	3842.5000	3.5955	3.8425	1,640
17/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	532.0900	470.5100	0.5321	0.4705	0
17/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4701.1900	4969.5500	4.7012	4.9696	2,280
17/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	330.5900	290.3800	0.3306	0.2904	0
17/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8305.4600	8606.4100	8.3055	8.6064	0
17/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	52.3100	44.6900	0.0523	0.0447	1,640
17/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9618.0600	9923.2000	9.6181	9.9232	0
17/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	21.7600	18.3300	0.0218	0.0183	2,280
17/10/2024	2030 On 07-August-25			Bond Future	9.5537	9.4627	94.7109	95.0251	0
17/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	3941.7500	4180.6800	3.9418	4.1807	1,054
17/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	815.1400	739.9000	0.8151	0.7399	0
17/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5643.8500	5912.7400	5.6439	5.9127	0
17/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	463.5300	418.2500	0.4635	0.4183	0
17/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8484.5500	8783.6600	8.4846	8.7837	0
17/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	129.4000	114.3400	0.1294	0.1143	1,054
17/10/2024	2030 On 06-November-25			Bond Future	9.6758	9.5786	96.5203	96.8400	0
17/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1795.5000	1954.0600	1.7955	1.9541	0
17/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2242.3300	2081.1500	2.2423	2.0812	0
17/10/2024	2032 On 07-November-24			Bond Future	9.9820	9.9019	92.0593	92.4481	60,662
17/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	207.8300	327.7400	0.2078	0.3277	50
17/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1339.7900	1070.9000	1.3398	1.0709	0
17/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	387.6800	560.4300	0.3877	0.5604	0
17/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	980.6000	764.5500	0.9806	0.7646	0
17/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	470.7000	662.5500	0.4707	0.6626	100
17/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	868.6000	671.6500	0.8686	0.6717	0
17/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	2992.4100	3363.8400	2.9924	3.3638	0
17/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	61.5400	44.1700	0.0615	0.0442	200
17/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5265.0500	5652.2100	5.2651	5.6522	600
17/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	6.0200	4.3800	0.0060	0.0044	0
17/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6856.1700	7244.6900	6.8562	7.2447	0
17/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	1.0900	0.8100	0.0011	0.0008	0
17/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	6899.9100	7288.4500	6.8999	7.2885	0
17/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	1.0400	0.7800	0.0010	0.0008	0
17/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	6943.6100	7332.1600	6.9436	7.3322	0

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17/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.9900	0.7400	0.0010	0.0007	0
17/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7466.0000	7854.6700	7.4660	7.8547	600
17/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.5600	0.4300	0.0006	0.0004	0
17/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7595.9800	7984.6600	7.5960	7.9847	1,615
17/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.4900	0.3700	0.0005	0.0004	0
17/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13028.2000	13417.0000	13.0282	13.4170	0
17/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
17/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	14633.8200	15022.6200	14.6338	15.0226	0
17/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
17/10/2024	2032 On 06-February-25			Bond Future	10.0642	9.9803	93.9403	94.3366	78,692
17/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	351.8900	438.4200	0.3519	0.4384	800
17/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3451.9600	3142.1400	3.4520	3.1421	0
17/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1126.7500	1313.2700	1.1268	1.3133	800
17/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1809.1300	1599.3000	1.8091	1.5993	0
17/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3130.1100	3438.3200	3.1301	3.4383	0
17/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	604.1800	516.0400	0.6042	0.5160	800
17/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7470.4200	7853.2400	7.4704	7.8532	0
17/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	77.9600	64.4300	0.0780	0.0644	0
17/10/2024	2032 On 08-May-25			Bond Future	10.1585	10.0705	91.6626	92.0665	0
17/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	620.2300	725.1300	0.6202	0.7251	800
17/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	4081.1800	3782.1900	4.0812	3.7822	0
17/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1413.7100	1594.5000	1.4137	1.5945	800
17/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2513.7100	2290.6100	2.5137	2.2906	0
17/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4188.0800	4499.0100	4.1881	4.4990	0
17/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	830.2500	737.2900	0.8303	0.7373	0
17/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4392.3300	4708.8200	4.3923	4.7088	0
17/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	773.2500	685.8500	0.7733	0.6859	800
17/10/2024	2032 On 07-August-25			Bond Future	10.2702	10.1778	93.4517	93.8631	0
17/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7878.2000	8236.2700	7.8782	8.2363	0
17/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	557.8500	504.5100	0.5579	0.5045	0
17/10/2024	2032 On 06-November-25			Bond Future	10.4011	10.3039	91.0769	91.4957	0
17/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	2950.0400	3176.5500	2.9500	3.1766	0
17/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2869.0700	2676.7300	2.8691	2.6767	0
17/10/2024	2033 On 07-November-24			Bond Future	126.3662	126.4548	126.3662	126.4548	6,818

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17/10/2024	2033 On 06-February-25			Bond Future	128.9794	129.0693	128.9794	129.0693	926
17/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4039.3600	4129.3200	4.0394	4.1293	0
17/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2033 On 08-May-25			Bond Future	130.0783	130.1696	130.0783	130.1696	5,288
17/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	541.6800	450.4500	0.5417	0.4505	0
17/10/2024	2033 On 07-August-25			Bond Future	132.6504	132.7428	132.6504	132.7428	0
17/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4000.3900	4092.7800	4.0004	4.0928	0
17/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2033 On 06-November-25			Bond Future	133.6693	133.7629	133.6693	133.7629	0
17/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	529.2600	622.8700	0.5293	0.6229	0
17/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2037 On 07-November-24			Bond Future	10.9952	10.8903	85.8177	86.4342	84,116
17/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8524.4800	9140.9400	8.5245	9.1409	0
17/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0800	0.0400	0.0001	0.0000	0
17/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8574.5300	9190.9900	8.5745	9.1910	0
17/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0800	0.0400	0.0001	0.0000	0
17/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8624.5300	9241.0000	8.6245	9.2410	0
17/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0700	0.0400	0.0001	0.0000	0
17/10/2024	2037 On 06-February-25			Bond Future	11.0906	10.9816	83.3106	83.9394	158,698
17/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	8957.5000	9562.9300	8.9575	9.5629	0
17/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	107.5700	84.2600	0.1076	0.0843	0
17/10/2024	2037 On 08-May-25			Bond Future	11.1999	11.0868	84.9827	85.6237	3,975
17/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6459.9400	6986.3700	6.4599	6.9864	0
17/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	829.0300	714.4500	0.8290	0.7145	0
17/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	7735.5100	8291.4000	7.7355	8.2914	15,000
17/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	596.1100	510.9900	0.5961	0.5110	0
17/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	10961.7400	11566.2600	10.9617	11.5663	7,500
17/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	231.6800	195.1900	0.2317	0.1952	0
17/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11174.9000	11781.8300	11.1749	11.7818	7,500
17/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	214.2800	180.2000	0.2143	0.1802	0
17/10/2024	2037 On 07-August-25			Bond Future	11.3245	11.2068	82.3808	83.0339	15
17/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1033.1400	1206.0600	1.0331	1.2061	2,541
17/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6728.3500	6248.1900	6.7284	6.2482	0

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17/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1375.4900	1586.0500	1.3755	1.5861	2,341
17/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5810.8600	5368.3400	5.8109	5.3683	0
17/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1546.6200	1774.0800	1.5466	1.7741	200
17/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5449.7200	5024.1000	5.4497	5.0241	0
17/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2538.5000	2847.5800	2.5385	2.8476	0
17/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3960.2800	3616.2800	3.9603	3.6163	2,541
17/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3546.0300	3917.9000	3.5460	3.9179	0
17/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	3021.2400	2740.0300	3.0212	2.7400	2,541
17/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4872.6600	5307.5300	4.8727	5.3075	0
17/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2200.2100	1982.0000	2.2002	1.9820	2,541
17/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6145.9300	6626.8600	6.1459	6.6269	0
17/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1659.0600	1486.9100	1.6591	1.4869	2,541
17/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9442.9100	10002.1700	9.4429	10.0022	0
17/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	834.6300	740.8100	0.8346	0.7408	0
17/10/2024	2037 On 06-November-25			Bond Future	11.4536	11.3313	83.9533	84.6185	0
17/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4414.0600	4801.4600	4.4141	4.8015	0
17/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3467.4500	3189.6500	3.4675	3.1897	0
17/10/2024	2038 On 07-November-24			Bond Future	138.8419	138.8356	138.8419	138.8356	2,068
17/10/2024	2038 On 06-February-25			Bond Future	139.6066	139.5997	139.6066	139.5997	1,658
17/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4376.6300	4369.6700	4.3766	4.3697	0
17/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2038 On 08-May-25			Bond Future	142.4438	142.4361	142.4438	142.4361	0
17/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2763.7500	2756.0800	2.7638	2.7561	0
17/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2038 On 07-August-25			Bond Future	143.1099	143.1015	143.1099	143.1015	0
17/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3549.8900	3541.5400	3.5499	3.5415	0
17/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2038 On 06-November-25			Bond Future	145.8820	145.8728	145.8820	145.8728	0
17/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	2001.9900	1992.7700	2.0020	1.9928	0
17/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2040 On 07-November-24			Bond Future	11.2810	11.1862	86.0998	86.6996	97,465
17/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	4938.4000	5531.4400	4.9384	5.5314	640
17/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	16.8200	10.1000	0.0168	0.0101	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7711.8900	8311.3600	7.7119	8.3114	0
17/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.6900	0.4000	0.0007	0.0004	640
17/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	8996.3500	9596.0600	8.9964	9.5961	0
17/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.1300	0.0800	0.0001	0.0001	0
17/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9049.1500	9648.8600	9.0492	9.6489	0
17/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.1200	0.0700	0.0001	0.0001	0
17/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9101.9000	9701.6100	9.1019	9.7016	0
17/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.1200	0.0700	0.0001	0.0001	0
17/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	10606.5400	11206.3000	10.6065	11.2063	0
17/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	640
17/10/2024	2040 On 06-February-25			Bond Future	11.3790	11.2807	83.3479	83.9596	66,843
17/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	923.8800	1139.4500	0.9239	1.1395	780
17/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3320.7500	2924.6900	3.3208	2.9247	0
17/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3161.0400	3585.8700	3.1610	3.5859	0
17/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1209.2300	1022.4300	1.2092	1.0224	780
17/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5393.8900	5912.7800	5.3939	5.9128	0
17/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	537.8400	445.1000	0.5378	0.4451	780
17/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9071.7900	9655.0400	9.0718	9.6550	0
17/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	149.2300	120.8500	0.1492	0.1209	0
17/10/2024	2040 On 08-May-25			Bond Future	11.4898	11.3879	85.0206	85.6442	3,900
17/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7359.7800	7879.5800	7.3598	7.8796	0
17/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	838.6900	734.8900	0.8387	0.7349	0
17/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7899.1600	8430.3100	7.8992	8.4303	15,000
17/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	737.7900	645.3400	0.7378	0.6453	0
17/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	10972.7800	11550.9400	10.9728	11.5509	7,500
17/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	335.5400	290.1000	0.3355	0.2901	0
17/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11283.6500	11865.6700	11.2837	11.8657	7,500
17/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	302.7700	261.1900	0.3028	0.2612	0
17/10/2024	2040 On 07-August-25			Bond Future	11.6149	11.5091	82.1686	82.8040	16
17/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10086.7100	10628.5600	10.0867	10.6286	0
17/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	940.3200	846.8300	0.9403	0.8468	0
17/10/2024	2040 On 06-November-25			Bond Future	11.7434	11.6336	83.7367	84.3838	0
17/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4564.5500	4931.3800	4.5646	4.9314	0
17/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	4001.4100	3721.1000	4.0014	3.7211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	2044 On 07-November-24			Bond Future	11.4054	11.3005	81.9236	82.6031	53,619
17/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3738.5600	4393.3900	3.7386	4.3934	0
17/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	57.6200	33.0100	0.0576	0.0330	13,875
17/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5159.7100	5832.9400	5.1597	5.8329	0
17/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	13.7700	7.5600	0.0138	0.0076	9,540
17/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6567.7000	7245.8000	6.5677	7.2458	0
17/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	2.8800	1.5400	0.0029	0.0015	11,405
17/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8743.6500	9422.9900	8.7437	9.4230	0
17/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.2000	0.1000	0.0002	0.0001	0
17/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8796.7000	9476.0600	8.7967	9.4761	0
17/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.1800	0.1000	0.0002	0.0001	0
17/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8849.6900	9529.0500	8.8497	9.5291	0
17/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.1700	0.0900	0.0002	0.0001	0
17/10/2024	2044 On 06-February-25			Bond Future	11.5002	11.3917	79.2117	79.9046	40,592
17/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4036.0600	4560.6200	4.0361	4.5606	449
17/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	968.8000	800.4000	0.9688	0.8004	0
17/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6380.2100	6990.2600	6.3802	6.9903	449
17/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	434.5500	351.6400	0.4346	0.3516	0
17/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	8937.6300	9593.0200	8.9376	9.5930	0
17/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	185.0900	147.5200	0.1851	0.1475	0
17/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	12439.3500	13123.1000	12.4394	13.1231	0
17/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	40.0200	30.8100	0.0400	0.0308	449
17/10/2024	2044 On 08-May-25		Call	Bond Future	6.1100	9.0800	0.0061	0.0091	0
17/10/2024	2044 On 08-May-25			Bond Future	11.6066	11.4942	80.8014	81.5079	8,697
17/10/2024	2044 On 08-May-25		Put	Bond Future	19204.7500	18501.2100	19.2048	18.5012	0
17/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1057.3700	1266.6100	1.0574	1.2666	2,490
17/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5536.9500	5039.6800	5.5370	5.0397	0
17/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3042.0100	3439.0100	3.0420	3.4390	0
17/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2772.2500	2462.7400	2.7723	2.4627	2,490
17/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	5998.2300	6539.9200	5.9982	6.5399	0
17/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1290.8900	1126.0700	1.2909	1.1261	2,490
17/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7403.1300	7986.5800	7.4031	7.9866	0
17/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	926.5900	803.5300	0.9266	0.8035	0
17/10/2024	2044 On 07-August-25			Bond Future	11.7261	11.6094	77.9923	78.7122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	9962.1400	10571.7700	9.9621	10.5718	0
17/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	1007.8500	897.5500	1.0079	0.8976	0
17/10/2024	2044 On 06-November-25			Bond Future	11.8481	11.7273	79.4804	80.2138	0
17/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4526.4700	4933.9500	4.5265	4.9340	0
17/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4334.8500	4008.9400	4.3349	4.0089	0
17/10/2024	2046 On 07-November-24			Bond Future	119.0747	119.1590	119.0747	119.1590	5,404
17/10/2024	2046 On 06-February-25			Bond Future	121.5371	121.6225	121.5371	121.6225	17,571
17/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7527.1200	7612.5100	7.5271	7.6125	0
17/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2046 On 08-May-25			Bond Future	121.7706	121.8573	121.7706	121.8573	0
17/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	199.4500	112.7500	0.1995	0.1128	0
17/10/2024	2046 On 07-August-25			Bond Future	124.1775	124.2652	124.1775	124.2652	0
17/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5487.4500	5575.1800	5.4875	5.5752	0
17/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2046 On 06-November-25			Bond Future	124.3039	124.3930	124.3039	124.3930	0
17/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1106.1100	1017.0200	1.1061	1.0170	0
17/10/2024	2050 On 07-November-24			Bond Future	120.6797	120.6741	120.6797	120.6741	5,069
17/10/2024	2050 On 06-February-25			Bond Future	120.8281	120.8220	120.8281	120.8220	14,835
17/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5228.1000	5221.9700	5.2281	5.2220	0
17/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2050 On 08-May-25			Bond Future	123.2838	123.2769	123.2838	123.2769	0
17/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2123.8100	2116.9400	2.1238	2.1169	0
17/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2050 On 07-August-25			Bond Future	123.3255	123.3179	123.3255	123.3179	0
17/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3435.4900	3427.8900	3.4355	3.4279	0
17/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	2050 On 06-November-25			Bond Future	125.7140	125.7059	125.7140	125.7059	0
17/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1293.9500	1285.8500	1.2940	1.2859	0
17/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	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
17/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	AL37 On 07-November-24			Index Future	1039.3320	1042.9650	1039.3320	1,042.9650	0
17/10/2024	AL37 On 06-February-25			Index Future	1060.5680	1064.2720	1060.5680	1,064.2720	0
17/10/2024	AL37 On 08-May-25			Index Future	1081.8770	1085.6500	1081.8770	1,085.6500	0
17/10/2024	AL37 On 07-August-25			Index Future	1103.0300	1106.8730	1103.0300	1,106.8730	0
17/10/2024	AL37 On 06-November-25			Index Future	1124.1840	1128.0950	1124.1840	1,128.0950	0
17/10/2024	AL7T On 07-November-24			Index Future	1242.2650	1249.3460	1242.2650	1,249.3460	0
17/10/2024	AL7T On 06-February-25			Index Future	1267.6480	1274.8690	1267.6480	1,274.8690	0
17/10/2024	AL7T On 08-May-25			Index Future	1293.1170	1300.4780	1293.1170	1,300.4780	0
17/10/2024	AL7T On 07-August-25			Index Future	1318.4010	1325.9000	1318.4010	1,325.9000	0
17/10/2024	AL7T On 06-November-25			Index Future	1343.6850	1351.3210	1343.6850	1,351.3210	0
17/10/2024	ALBI On 07-November-24			Index Future	1071.6130	1077.5960	1071.6130	1,077.5960	102
17/10/2024	ALBI On 06-February-25			Index Future	1093.5090	1099.6090	1093.5090	1,099.6090	16
17/10/2024	ALBI On 08-May-25			Index Future	1115.4800	1121.6980	1115.4800	1,121.6980	0
17/10/2024	ALBI On 07-August-25			Index Future	1137.2900	1143.6250	1137.2900	1,143.6250	0
17/10/2024	ALBI On 06-November-25			Index Future	1159.1000	1165.5520	1159.1000	1,165.5520	0
17/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	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
17/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	ES33 On 07-November-24			Bond Future	11.1909	11.0861	80.7941	81.2950	0
17/10/2024	ES33 On 06-February-25			Bond Future	11.3133	11.2038	82.4649	82.9758	0
17/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8733.2800	9244.1600	8.7333	9.2442	0
17/10/2024	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
17/10/2024	ES33 On 08-May-25			Bond Future	11.4439	11.3296	80.3407	80.8616	0
17/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5568.7100	6089.6100	5.5687	6.0896	0
17/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	ES33 On 07-August-25			Bond Future	11.5911	11.4717	81.9273	82.4580	0
17/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8122.6600	8653.4400	8.1227	8.6534	0
17/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	ES33 On 06-November-25			Bond Future	11.7606	11.6356	79.7151	80.2558	0
17/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1064.8800	1605.5900	1.0649	1.6056	0
17/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	ES42 On 07-November-24			Bond Future	11.6574	11.5374	77.0751	77.8011	0
17/10/2024	ES42 On 06-February-25			Bond Future	11.7616	11.6373	78.6690	79.4097	0
17/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10275.5200	11016.1900	10.2755	11.0162	0
17/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	ES42 On 08-May-25			Bond Future	11.8762	11.7474	76.0007	76.7562	0
17/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7369.8300	8125.2800	7.3698	8.1253	0
17/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	ES42 On 07-August-25			Bond Future	11.9999	11.8663	77.5002	78.2703	0
17/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9228.0400	9998.0900	9.2280	9.9981	0
17/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	ES42 On 06-November-25			Bond Future	12.1368	11.9981	74.7333	75.5180	0
17/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1399.4400	2184.0600	1.3994	2.1841	0
17/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	GOVI On 07-November-24			GOVI	1055.1440	1060.9320	1055.1440	1,060.9320	677
17/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1063640.0000	1121520.0000	106.3640	112.1520	0
17/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1063540.0000	1121420.0000	106.3540	112.1420	0
17/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1063440.0000	1121320.0000	106.3440	112.1320	0
17/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	GOVI On 06-February-25			GOVI	1076.7030	1082.6050	1076.7030	1,082.6050	0
17/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1047030.0000	1106050.0000	104.7030	110.6050	0
17/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	GOVI On 08-May-25			GOVI	1098.3360	1104.3520	1098.3360	1,104.3520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	763360.0000	823520.0000	76.3360	82.3520	0
17/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	GOVI On 07-August-25			GOVI	1119.8120	1125.9400	1119.8120	1,125.9400	0
17/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1088120.0000	1149400.0000	108.8120	114.9400	0
17/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	GOVI On 06-November-25			GOVI	1141.2870	1147.5280	1141.2870	1,147.5280	0
17/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	292870.0000	355280.0000	29.2870	35.5280	0
17/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/10/2024	IGOV On 07-November-24			Index Future	368.1370	368.2510	368.1370	368.2510	896
17/10/2024	IGOV On 06-February-25			Index Future	375.7500	375.8650	375.7500	375.8650	0
17/10/2024	IGOV On 08-May-25			Index Future	383.3890	383.5040	383.3890	383.5040	0
17/10/2024	IGOV On 07-August-25			Index Future	390.9720	391.0880	390.9720	391.0880	0
17/10/2024	IGOV On 06-November-25			Index Future	398.5560	398.6730	398.5560	398.6730	0
17/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	8.3300	0
17/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
17/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
17/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
17/10/2024	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
17/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/10/2024	R035 On 07-November-24			Bond Future	10.6304	10.5253	90.9324	91.5348	95,957
17/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	2716.5200	3281.1500	2.7165	3.2812	0
17/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	89.3700	51.5700	0.0894	0.0516	11,000
17/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8228.9600	8831.3500	8.2290	8.8314	0
17/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0700	0.0300	0.0001	0.0000	0
17/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8278.9100	8881.3100	8.2789	8.8813	0
17/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0600	0.0300	0.0001	0.0000	0
17/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8328.8300	8931.2300	8.3288	8.9312	0
17/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0600	0.0300	0.0001	0.0000	0
17/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8378.6900	8981.1000	8.3787	8.9811	1,000
17/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0500	0.0300	0.0001	0.0000	0
17/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13294.8300	13897.2600	13.2948	13.8973	0
17/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
17/10/2024	R035 On 06-February-25			Bond Future	10.7267	10.6173	92.7904	93.4048	79,245
17/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	672.9100	861.4600	0.6729	0.8615	100
17/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3334.7300	2908.9100	3.3347	2.9089	0
17/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	817.5000	1031.4400	0.8175	1.0314	1,000
17/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	3015.4300	2615.0000	3.0154	2.6150	0
17/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1550.8600	1864.8700	1.5509	1.8649	0
17/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1980.9600	1680.6000	1.9810	1.6806	1,100
17/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3853.8500	4334.8900	3.8539	4.3349	0
17/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	725.7100	592.3800	0.7257	0.5924	1,100
17/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8873.8600	9465.5600	8.8739	9.4656	0
17/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	104.5900	81.9200	0.1046	0.0819	0
17/10/2024	R035 On 08-May-25			Bond Future	10.8271	10.7132	90.1431	90.7694	0
17/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1463.1400	1714.3400	1.4631	1.7143	150
17/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3617.3400	3242.2200	3.6173	3.2422	0
17/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2852.7000	3219.3800	2.8527	3.2194	0
17/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2183.0300	1923.3900	2.1830	1.9234	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4649.7600	5109.0200	4.6498	5.1090	400
17/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1274.0500	1106.9900	1.2741	1.1070	0
17/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	5589.4900	6082.5500	5.5895	6.0826	0
17/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	979.5300	846.2700	0.9795	0.8463	150
17/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5912.6000	6415.5900	5.9126	6.4156	0
17/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	896.6500	773.3200	0.8967	0.7733	0
17/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9793.9300	10374.2200	9.7939	10.3742	0
17/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	296.8400	250.8100	0.2968	0.2508	400
17/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	12567.1300	13175.4900	12.5671	13.1755	0
17/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	101.8400	83.8800	0.1018	0.0839	400
17/10/2024	R035 On 07-August-25			Bond Future	10.9426	10.8240	91.9029	92.5410	0
17/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9268.7600	9819.6000	9.2688	9.8196	0
17/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	737.6500	650.3500	0.7377	0.6504	0
17/10/2024	R035 On 06-November-25			Bond Future	11.0765	10.9527	89.1532	89.8032	0
17/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4082.0700	4452.0200	4.0821	4.4520	0
17/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3439.8200	3159.8500	3.4398	3.1599	0
17/10/2024	R053 On 07-November-24			Bond Future	11.3346	11.2347	103.7943	104.6623	3,548
17/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11292.6000	12160.3900	11.2926	12.1604	0
17/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.5400	0.3100	0.0005	0.0003	0
17/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11362.2100	12230.0200	11.3622	12.2300	0
17/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.5000	0.2900	0.0005	0.0003	0
17/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11431.7400	12299.5600	11.4317	12.2996	0
17/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.4700	0.2700	0.0005	0.0003	0
17/10/2024	R053 On 06-February-25			Bond Future	11.4258	11.3224	105.9151	106.8005	116
17/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	11789.6800	12625.5200	11.7897	12.6255	0
17/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	254.8700	205.3400	0.2549	0.2053	0
17/10/2024	R053 On 08-May-25			Bond Future	11.5240	11.4169	102.1742	103.0769	0
17/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	9832.9600	10579.2300	9.8330	10.5792	0
17/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1225.9700	1069.5900	1.2260	1.0696	0
17/10/2024	R053 On 07-August-25			Bond Future	11.6319	11.5208	104.1675	105.0874	0
17/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	12781.9200	13551.1400	12.7819	13.5511	0
17/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1448.5000	1297.8600	1.4485	1.2979	0
17/10/2024	R053 On 06-November-25			Bond Future	11.7502	11.6350	100.2934	101.2305	0
17/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5528.5400	6044.6100	5.5285	6.0446	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5449.4000	5028.3900	5.4494	5.0284	0
17/10/2024	R186 On 07-November-24			Bond Future	8.2765	8.2351	108.3323	108.4131	83,279
17/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1649.6600	1730.2900	1.6497	1.7303	0
17/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.3800	1.1700	0.0014	0.0012	0
17/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1668.6700	1749.3200	1.6687	1.7493	0
17/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.2800	1.0900	0.0013	0.0011	0
17/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1687.6800	1768.3400	1.6877	1.7683	0
17/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1.1900	1.0100	0.0012	0.0010	0
17/10/2024	R186 On 06-February-25			Bond Future	8.2767	8.2294	105.2342	105.3163	113,113
17/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1445.0800	1514.1700	1.4451	1.5142	0
17/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	149.9600	137.0000	0.1500	0.1370	0
17/10/2024	R186 On 08-May-25			Bond Future	8.3048	8.2497	107.3473	107.4305	0
17/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	760.2500	809.7200	0.7603	0.8097	0
17/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	511.0500	477.2800	0.5111	0.4773	0
17/10/2024	R186 On 07-August-25			Bond Future	8.3843	8.3186	104.1331	104.2175	0
17/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1369.0600	1432.0600	1.3691	1.4321	1,983
17/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	303.1600	281.8100	0.3032	0.2818	0
17/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1819.2400	1889.9600	1.8192	1.8900	0
17/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	173.2700	159.6400	0.1733	0.1596	0
17/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2435.7000	2513.1200	2.4357	2.5131	0
17/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	77.3800	70.4500	0.0774	0.0705	1,983
17/10/2024	R186 On 06-November-25			Bond Future	8.5343	8.4534	106.1229	106.2084	0
17/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	376.2800	410.7900	0.3763	0.4108	0
17/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	804.2500	753.2700	0.8043	0.7533	0
17/10/2024	R202 On 07-November-24			Bond Future	269.0783	269.0662	269.0783	269.0662	1,956
17/10/2024	R202 On 06-February-25			Bond Future	269.4515	269.4379	269.4515	269.4379	454
17/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2661.4900	2647.8700	2.6615	2.6479	0
17/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	R202 On 08-May-25			Bond Future	274.9281	274.9131	274.9281	274.9131	0
17/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2618.1400	2603.1200	2.6181	2.6031	0
17/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	R202 On 07-August-25			Bond Future	275.0670	275.0507	275.0670	275.0507	0
17/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3467.0300	3450.6700	3.4670	3.4507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	R202 On 06-November-25			Bond Future	280.3959	280.3777	280.3959	280.3777	0
17/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4755.9200	4737.7300	4.7559	4.7377	0
17/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	R209 On 07-November-24			Bond Future	10.7634	10.6584	71.5064	72.0482	15,459
17/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	259.9800	445.9900	0.2600	0.4460	100
17/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1366.8600	1011.0200	1.3669	1.0110	0
17/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1467.5600	1910.2700	1.4676	1.9103	0
17/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	266.7100	167.5700	0.2667	0.1676	100
17/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6929.8900	7471.6700	6.9299	7.4717	0
17/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.1500	0.0800	0.0002	0.0001	0
17/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	6974.5100	7516.2900	6.9745	7.5163	0
17/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.1400	0.0700	0.0001	0.0001	0
17/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7019.0800	7560.8700	7.0191	7.5609	0
17/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.1300	0.0700	0.0001	0.0001	0
17/10/2024	R209 On 06-February-25			Bond Future	10.8497	10.7409	72.9675	73.5201	5,446
17/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7562.5700	8092.6800	7.5626	8.0927	0
17/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	103.0400	80.5600	0.1030	0.0806	0
17/10/2024	R209 On 08-May-25			Bond Future	10.9444	10.8317	71.2781	71.8416	2,137
17/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5288.9800	5743.1000	5.2890	5.7431	0
17/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	790.6400	681.3300	0.7906	0.6813	0
17/10/2024	R209 On 07-August-25			Bond Future	11.0509	10.9339	72.6694	73.2435	0
17/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8129.1900	8619.3600	8.1292	8.6194	0
17/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	738.0200	654.1200	0.7380	0.6541	0
17/10/2024	R209 On 06-November-25			Bond Future	11.1700	11.0486	70.9062	71.4910	0
17/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3635.2400	3966.9300	3.6352	3.9669	0
17/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3158.2500	2905.1900	3.1583	2.9052	0
17/10/2024	R210 On 07-November-24			Bond Future	241.6309	241.6233	241.6309	241.6233	1,565
17/10/2024	R210 On 06-February-25			Bond Future	246.6278	246.6190	246.6278	246.6190	188
17/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7017.8200	7008.9700	7.0178	7.0090	0
17/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	R210 On 08-May-25			Bond Future	248.2498	248.2398	248.2498	248.2398	0
17/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	219.8100	209.8400	0.2198	0.2098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	R210 On 07-August-25			Bond Future	253.1577	253.1464	253.1577	253.1464	0
17/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4717.6800	4706.3600	4.7177	4.7064	0
17/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	R210 On 06-November-25			Bond Future	254.6087	254.5960	254.6087	254.5960	0
17/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2468.6500	2456.0300	2.4687	2.4560	0
17/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2024	R213 On 07-November-24			Bond Future	9.7263	9.6360	88.7730	89.1587	73,850
17/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6046.7200	6432.1000	6.0467	6.4321	0
17/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.9100	0.6300	0.0009	0.0006	0
17/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6085.6400	6471.0300	6.0856	6.4710	0
17/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.8700	0.6000	0.0009	0.0006	0
17/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6124.5300	6509.9400	6.1245	6.5099	0
17/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.8300	0.5800	0.0008	0.0006	0
17/10/2024	R213 On 06-February-25			Bond Future	9.8064	9.7113	90.5869	90.9801	69,109
17/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6166.5400	6544.4100	6.1665	6.5444	0
17/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	76.2600	60.9300	0.0763	0.0609	0
17/10/2024	R213 On 08-May-25			Bond Future	9.8932	9.7931	88.8485	89.2491	0
17/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3263.2500	3560.7900	3.2633	3.5608	0
17/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	804.5700	701.4200	0.8046	0.7014	0
17/10/2024	R213 On 07-August-25			Bond Future	9.9998	9.8942	90.5835	90.9916	0
17/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6611.2600	6964.2200	6.6113	6.9642	0
17/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	494.8200	439.6800	0.4948	0.4397	0
17/10/2024	R213 On 06-November-25			Bond Future	10.1329	10.0211	88.7618	89.1774	0
17/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2312.8700	2526.9300	2.3129	2.5269	0
17/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2620.6700	2419.1600	2.6207	2.4192	0
17/10/2024	R214 On 07-November-24			Bond Future	11.1341	11.0140	66.7870	67.4459	14,415
17/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7305.1200	7963.8200	7.3051	7.9638	0
17/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.2100	0.0900	0.0002	0.0001	0
17/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7350.5700	8009.2900	7.3506	8.0093	0
17/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.1900	0.0900	0.0002	0.0001	0
17/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7395.9900	8054.7100	7.3960	8.0547	0
17/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.1800	0.0800	0.0002	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
17/10/2024	R214 On 06-February-25			Bond Future	11.2228	11.0987	68.1517	68.8236	9,954
17/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3493.1200	4011.6100	3.4931	4.0116	554
17/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	748.9700	595.5400	0.7490	0.5955	0
17/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5513.5000	6112.2900	5.5135	6.1123	554
17/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	324.8000	251.6700	0.3248	0.2517	0
17/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7458.2300	8095.0400	7.4582	8.0950	0
17/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	147.1500	112.0400	0.1472	0.1120	0
17/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11241.2000	11907.8600	11.2412	11.9079	0
17/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	18.8000	13.5400	0.0188	0.0135	554
17/10/2024	R214 On 08-May-25			Bond Future	11.3135	11.1854	66.2167	66.9018	1,082
17/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6150.7100	6718.9700	6.1507	6.7190	0
17/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	748.3800	631.4800	0.7484	0.6315	0
17/10/2024	R214 On 07-August-25			Bond Future	11.4150	11.2825	67.5094	68.2076	0
17/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8298.1400	8886.7100	8.2981	8.8867	0
17/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	875.7800	766.1200	0.8758	0.7661	0
17/10/2024	R214 On 06-November-25			Bond Future	11.5291	11.3921	65.4994	66.2107	0
17/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3964.9900	4373.5000	3.9650	4.3735	0
17/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3397.9100	3095.1200	3.3979	3.0951	0
17/10/2024	R248 On 07-November-24			Bond Future	11.3150	11.2050	80.8116	81.5537	229,370
17/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8854.5300	9596.4500	8.8545	9.5965	0
17/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.3200	0.1600	0.0003	0.0002	0
17/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	8908.9400	9650.8700	8.9089	9.6509	0
17/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.3000	0.1500	0.0003	0.0002	0
17/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	8963.2700	9705.2100	8.9633	9.7052	0
17/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.2800	0.1400	0.0003	0.0001	0
17/10/2024	R248 On 06-February-25			Bond Future	11.4077	11.2939	82.4628	83.2197	259,374
17/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	93.4600	141.4200	0.0935	0.1414	660
17/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	8023.4500	7314.5500	8.0235	7.3146	0
17/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	918.0200	1174.9200	0.9180	1.1749	660
17/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3688.4700	3188.5100	3.6885	3.1885	0
17/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3238.0700	3756.4700	3.2381	3.7565	0
17/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1349.5700	1111.1100	1.3496	1.1111	660
17/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8110.5300	8811.3100	8.1105	8.8113	0
17/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	264.0800	208.0000	0.2641	0.2080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	R248 On 08-May-25			Bond Future	11.5022	11.3845	79.6715	80.4432	14,660
17/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	7555.0900	8193.3500	7.5551	8.1934	0
17/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	940.0900	806.6600	0.9401	0.8067	0
17/10/2024	R248 On 07-August-25			Bond Future	11.6075	11.4857	81.2266	82.0130	0
17/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10254.1000	10918.4200	10.2541	10.9184	0
17/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	1061.4900	939.4100	1.0615	0.9394	0
17/10/2024	R248 On 06-November-25			Bond Future	11.7251	11.5988	78.3358	79.1369	0
17/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4437.5800	4880.4900	4.4376	4.8805	0
17/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4344.0000	3985.8200	4.3440	3.9858	0
17/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0