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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
18/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	2025 On 07-November-24			Bond Future	185.0701	185.0592	185.0701	185.0592	9,276
18/10/2024	2029 On 07-November-24			Bond Future	133.4143	133.4102	133.4143	133.4102	6,874
18/10/2024	2029 On 06-February-25			Bond Future	136.1773	136.1691	136.1773	136.1691	7,064
18/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3777.2600	3769.0800	3.7773	3.7691	0
18/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2029 On 08-May-25			Bond Future	137.5594	137.5134	137.5594	137.5134	728
18/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	290.6500	336.6400	0.2907	0.3366	0
18/10/2024	2029 On 07-August-25			Bond Future	140.3112	140.2324	140.3112	140.2324	0
18/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2901.1500	2822.3500	2.9012	2.8224	0
18/10/2024	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
18/10/2024	2029 On 06-November-25			Bond Future	141.6115	141.5001	141.6115	141.5001	0
18/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1821.5100	1710.0800	1.8215	1.7101	0
18/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2030 On 07-November-24			Bond Future	9.2807	9.3014	97.0352	96.9537	143,242
18/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3571.8600	3492.4400	3.5719	3.4924	600
18/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	2.1300	4.1700	0.0021	0.0042	0
18/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5421.7100	5340.3300	5.4217	5.3403	600
18/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0400	0.1200	0.0000	0.0001	0
18/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5531.3300	5449.9400	5.5313	5.4499	0
18/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0300	0.1000	0.0000	0.0001	0
18/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5567.8400	5486.4400	5.5678	5.4864	0
18/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0300	0.0900	0.0000	0.0001	0
18/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5604.3200	5522.9100	5.6043	5.5229	0
18/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	0
18/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9679.7000	9598.2400	9.6797	9.5982	0
18/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
18/10/2024	2030 On 06-February-25			Bond Future	9.3386	9.3614	95.0108	94.9249	133,680
18/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	254.5000	239.7500	0.2545	0.2398	800
18/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2783.5900	2854.8100	2.7836	2.8548	0
18/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	812.7300	777.9600	0.8127	0.7780	800
18/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1414.4200	1465.6200	1.4144	1.4656	0
18/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1909.1500	1851.6400	1.9092	1.8516	0
18/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	593.0900	621.5500	0.5931	0.6216	800
18/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4986.2000	4904.7000	4.9862	4.9047	0
18/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	81.4300	85.9000	0.0814	0.0859	0
18/10/2024	2030 On 08-May-25			Bond Future	9.4134	9.4451	96.9449	96.8304	0
18/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	461.7600	436.2100	0.4618	0.4362	800
18/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3162.5800	3251.5700	3.1626	3.2516	0
18/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1042.7900	1024.4300	1.0428	1.0244	800
18/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1892.1900	1988.3700	1.8922	1.9884	0
18/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2616.5800	2579.0800	2.6166	2.5791	0
18/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	769.2100	846.2500	0.7692	0.8463	0
18/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2772.0800	2731.9600	2.7721	2.7320	0
18/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	713.0400	787.4600	0.7130	0.7875	800

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18/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3652.6400	3595.5100	3.6526	3.5955	1,640
18/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	474.6800	532.0900	0.4747	0.5321	0
18/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4775.1100	4701.1900	4.7751	4.7012	2,280
18/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	289.9700	330.5900	0.2900	0.3306	0
18/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8418.3500	8305.4600	8.4184	8.3055	0
18/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	50.6600	52.3100	0.0507	0.0523	1,640
18/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9731.9400	9618.0600	9.7319	9.6181	0
18/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	21.1000	21.7600	0.0211	0.0218	2,280
18/10/2024	2030 On 07-August-25			Bond Future	9.5133	9.5537	94.8502	94.7109	0
18/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4003.3300	3941.7500	4.0033	3.9418	1,054
18/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	737.4200	815.1400	0.7374	0.8151	0
18/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5731.6600	5643.8500	5.7317	5.6439	0
18/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	412.0400	463.5300	0.4120	0.4635	0
18/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8618.2200	8484.5500	8.6182	8.4846	0
18/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	123.7700	129.4000	0.1238	0.1294	1,054
18/10/2024	2030 On 06-November-25			Bond Future	9.6261	9.6758	96.6836	96.5203	0
18/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1808.2800	1795.5000	1.8083	1.7955	0
18/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2091.7700	2242.3300	2.0918	2.2423	0
18/10/2024	2032 On 07-November-24			Bond Future	9.9610	9.9820	92.1607	92.0593	60,662
18/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	169.6100	207.8300	0.1696	0.2078	50
18/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1200.1100	1339.7900	1.2001	1.3398	0
18/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	350.1500	387.6800	0.3502	0.3877	0
18/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	841.6100	980.6000	0.8416	0.9806	0
18/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	436.1700	470.7000	0.4362	0.4707	100
18/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	732.6100	868.6000	0.7326	0.8686	0
18/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3068.5000	2992.4100	3.0685	2.9924	0
18/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	36.1700	61.5400	0.0362	0.0615	200
18/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5363.2900	5265.0500	5.3633	5.2651	600
18/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	2.8000	6.0200	0.0028	0.0060	0
18/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6956.9600	6856.1700	6.9570	6.8562	0
18/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.4200	1.0900	0.0004	0.0011	0
18/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7000.7300	6899.9100	7.0007	6.8999	0
18/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.4000	1.0400	0.0004	0.0010	0
18/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7044.4600	6943.6100	7.0445	6.9436	0

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18/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.3800	0.9900	0.0004	0.0010	0
18/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7567.1000	7466.0000	7.5671	7.4660	600
18/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.2000	0.5600	0.0002	0.0006	0
18/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7697.1200	7595.9800	7.6971	7.5960	1,615
18/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.1700	0.4900	0.0002	0.0005	0
18/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13129.6600	13028.2000	13.1297	13.0282	0
18/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
18/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	14735.2800	14633.8200	14.7353	14.6338	0
18/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
18/10/2024	2032 On 06-February-25			Bond Future	10.0416	10.0642	94.0466	93.9403	77,925
18/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	348.4400	351.8900	0.3484	0.3519	800
18/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3342.2000	3451.9600	3.3422	3.4520	0
18/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1119.6900	1126.7500	1.1197	1.1268	800
18/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1695.7600	1809.1300	1.6958	1.8091	0
18/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3162.4300	3130.1100	3.1624	3.1301	0
18/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	530.1900	604.1800	0.5302	0.6042	800
18/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7560.7200	7470.4200	7.5607	7.4704	0
18/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	61.9500	77.9600	0.0620	0.0780	0
18/10/2024	2032 On 08-May-25			Bond Future	10.1292	10.1585	91.7969	91.6626	37,405
18/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	626.8000	620.2300	0.6268	0.6202	800
18/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3953.5400	4081.1800	3.9535	4.0812	0
18/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1412.2300	1413.7100	1.4122	1.4137	800
18/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2378.0200	2513.7100	2.3780	2.5137	0
18/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4230.3000	4188.0800	4.2303	4.1881	0
18/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	738.2600	830.2500	0.7383	0.8303	0
18/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4438.8200	4392.3300	4.4388	4.3923	0
18/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	685.5300	773.2500	0.6855	0.7733	800
18/10/2024	2032 On 07-August-25			Bond Future	10.2346	10.2702	93.6100	93.4517	0
18/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7972.7400	7878.2000	7.9727	7.8782	0
18/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	494.0700	557.8500	0.4941	0.5579	0
18/10/2024	2032 On 06-November-25			Bond Future	10.3588	10.4011	91.2588	91.0769	0
18/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3006.1000	2950.0400	3.0061	2.9500	0
18/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2743.1800	2869.0700	2.7432	2.8691	0
18/10/2024	2033 On 07-November-24			Bond Future	126.2772	126.3662	126.2772	126.3662	6,818

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18/10/2024	2033 On 06-February-25			Bond Future	128.8923	128.9794	128.8923	128.9794	5,079
18/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3952.3000	4039.3600	3.9523	4.0394	0
18/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2033 On 08-May-25			Bond Future	130.0250	130.0783	130.0250	130.0783	5,288
18/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	594.9700	541.6800	0.5950	0.5417	0
18/10/2024	2033 On 07-August-25			Bond Future	132.6262	132.6504	132.6262	132.6504	0
18/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3976.2400	4000.3900	3.9762	4.0004	0
18/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2033 On 06-November-25			Bond Future	133.6739	133.6693	133.6739	133.6693	0
18/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	533.9200	529.2600	0.5339	0.5293	0
18/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2037 On 07-November-24			Bond Future	10.9843	10.9952	85.8819	85.8177	84,213
18/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8588.6800	8524.4800	8.5887	8.5245	0
18/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	0
18/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8638.7300	8574.5300	8.6387	8.5745	0
18/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	0
18/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8688.7300	8624.5300	8.6887	8.6245	0
18/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0200	0.0700	0.0000	0.0001	0
18/10/2024	2037 On 06-February-25			Bond Future	11.0787	11.0906	83.3788	83.3106	159,743
18/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9017.8900	8957.5000	9.0179	8.9575	0
18/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	99.7900	107.5700	0.0998	0.1076	0
18/10/2024	2037 On 08-May-25			Bond Future	11.1834	11.1999	85.0759	84.9827	3,975
18/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6475.1600	6459.9400	6.4752	6.4599	0
18/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	751.0900	829.0300	0.7511	0.8290	0
18/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	7766.3600	7735.5100	7.7664	7.7355	15,000
18/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	533.8000	596.1100	0.5338	0.5961	0
18/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11048.0600	10961.7400	11.0481	10.9617	7,500
18/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	224.8400	231.6800	0.2248	0.2317	0
18/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11261.6500	11174.9000	11.2617	11.1749	7,500
18/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	207.8700	214.2800	0.2079	0.2143	0
18/10/2024	2037 On 07-August-25			Bond Future	11.3037	11.3245	82.4955	82.3808	15
18/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	991.3800	1033.1400	0.9914	1.0331	2,541
18/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6571.8900	6728.3500	6.5719	6.7284	0

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18/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1330.4300	1375.4900	1.3304	1.3755	2,341
18/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5651.1000	5810.8600	5.6511	5.8109	0
18/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1495.7400	1546.6200	1.4957	1.5466	200
18/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5284.1400	5449.7200	5.2841	5.4497	0
18/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2478.0400	2538.5000	2.4780	2.5385	0
18/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3785.1200	3960.2800	3.7851	3.9603	2,541
18/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3492.5000	3546.0300	3.4925	3.5460	0
18/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2853.0100	3021.2400	2.8530	3.0212	2,541
18/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4839.3000	4872.6600	4.8393	4.8727	0
18/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2052.1500	2200.2100	2.0522	2.2002	2,541
18/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6133.8000	6145.9300	6.1338	6.1459	0
18/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1532.2300	1659.0600	1.5322	1.6591	2,541
18/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9479.8500	9442.9100	9.4799	9.4429	0
18/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	756.8700	834.6300	0.7569	0.8346	0
18/10/2024	2037 On 06-November-25			Bond Future	11.4286	11.4536	84.0888	83.9533	0
18/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4449.8400	4414.0600	4.4498	4.4141	0
18/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3367.7300	3467.4500	3.3677	3.4675	0
18/10/2024	2038 On 07-November-24			Bond Future	138.5467	138.8419	138.5467	138.8419	1,628
18/10/2024	2038 On 06-February-25			Bond Future	139.3095	139.6066	139.3095	139.6066	1,658
18/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4079.4700	4376.6300	4.0795	4.3766	0
18/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2038 On 08-May-25			Bond Future	142.1793	142.4438	142.1793	142.4438	440
18/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2499.3100	2763.7500	2.4993	2.7638	0
18/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2038 On 07-August-25			Bond Future	142.8733	143.1099	142.8733	143.1099	0
18/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3313.2600	3549.8900	3.3133	3.5499	0
18/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2038 On 06-November-25			Bond Future	145.6726	145.8820	145.6726	145.8820	0
18/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1792.6000	2001.9900	1.7926	2.0020	0
18/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2040 On 07-November-24			Bond Future	11.2599	11.2810	86.2327	86.0998	97,465
18/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	5063.5800	4938.4000	5.0636	4.9384	640
18/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	9.0800	16.8200	0.0091	0.0168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7844.3800	7711.8900	7.8444	7.7119	0
18/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.2600	0.6900	0.0003	0.0007	640
18/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	9129.1800	8996.3500	9.1292	8.9964	0
18/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0400	0.1300	0.0000	0.0001	0
18/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9181.9900	9049.1500	9.1820	9.0492	0
18/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0400	0.1200	0.0000	0.0001	0
18/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9234.7400	9101.9000	9.2347	9.1019	0
18/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0400	0.1200	0.0000	0.0001	0
18/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	10739.4500	10606.5400	10.7395	10.6065	0
18/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	640
18/10/2024	2040 On 06-February-25			Bond Future	11.3567	11.3790	83.4861	83.3479	66,878
18/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	879.9600	923.8800	0.8800	0.9239	780
18/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3138.6200	3320.7500	3.1386	3.3208	0
18/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3158.2800	3161.0400	3.1583	3.1610	0
18/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1068.2600	1209.2300	1.0683	1.2092	780
18/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5445.7700	5393.8900	5.4458	5.3939	0
18/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	451.5100	537.8400	0.4515	0.5378	780
18/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9178.0300	9071.7900	9.1780	9.0718	0
18/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	117.2600	149.2300	0.1173	0.1492	0
18/10/2024	2040 On 08-May-25			Bond Future	11.4628	11.4898	85.1853	85.0206	3,900
18/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7433.2600	7359.7800	7.4333	7.3598	0
18/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	747.4900	838.6900	0.7475	0.8387	0
18/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7980.5800	7899.1600	7.9806	7.8992	15,000
18/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	654.5300	737.7900	0.6545	0.7378	0
18/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	11113.6500	10972.7800	11.1137	10.9728	7,500
18/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	311.7300	335.5400	0.3117	0.3355	0
18/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11434.8700	11283.6500	11.4349	11.2837	7,500
18/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	289.3100	302.7700	0.2893	0.3028	0
18/10/2024	2040 On 07-August-25			Bond Future	11.5835	11.6149	82.3564	82.1686	16
18/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10183.8900	10086.7100	10.1839	10.0867	0
18/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	849.7700	940.3200	0.8498	0.9403	0
18/10/2024	2040 On 06-November-25			Bond Future	11.7077	11.7434	83.9466	83.7367	0
18/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4632.3100	4564.5500	4.6323	4.5646	0
18/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3859.2700	4001.4100	3.8593	4.0014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	2044 On 07-November-24			Bond Future	11.3843	11.4054	82.0594	81.9236	53,619
18/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3851.8400	3738.5600	3.8518	3.7386	0
18/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	35.1600	57.6200	0.0352	0.0576	13,875
18/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5288.6600	5159.7100	5.2887	5.1597	0
18/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	6.9800	13.7700	0.0070	0.0138	9,540
18/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6701.7800	6567.7000	6.7018	6.5677	0
18/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	1.2200	2.8800	0.0012	0.0029	11,405
18/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8879.2500	8743.6500	8.8793	8.7437	0
18/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0600	0.2000	0.0001	0.0002	0
18/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8932.3200	8796.7000	8.9323	8.7967	0
18/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0600	0.1800	0.0001	0.0002	0
18/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8985.3100	8849.6900	8.9853	8.8497	0
18/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0500	0.1700	0.0001	0.0002	0
18/10/2024	2044 On 06-February-25			Bond Future	11.4780	11.5002	79.3527	79.2117	40,592
18/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4049.8300	4036.0600	4.0498	4.0361	449
18/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	841.5400	968.8000	0.8415	0.9688	0
18/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6447.3500	6380.2100	6.4474	6.3802	449
18/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	360.6600	434.5500	0.3607	0.4346	0
18/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	9039.7300	8937.6300	9.0397	8.9376	0
18/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	146.1600	185.0900	0.1462	0.1851	0
18/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	12575.4300	12439.3500	12.5754	12.4394	0
18/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	35.0700	40.0200	0.0351	0.0400	449
18/10/2024	2044 On 08-May-25		Call	Bond Future	5.8500	6.1100	0.0059	0.0061	0
18/10/2024	2044 On 08-May-25			Bond Future	11.5800	11.6066	80.9677	80.8014	8,697
18/10/2024	2044 On 08-May-25		Put	Bond Future	19038.1900	19204.7500	19.0382	19.2048	0
18/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1022.2200	1057.3700	1.0222	1.0574	2,490
18/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5335.5000	5536.9500	5.3355	5.5370	0
18/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3019.7700	3042.0100	3.0198	3.0420	0
18/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2583.7100	2772.2500	2.5837	2.7723	2,490
18/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	6036.6800	5998.2300	6.0367	5.9982	0
18/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1163.0400	1290.8900	1.1630	1.2909	2,490
18/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7467.2900	7403.1300	7.4673	7.4031	0
18/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	824.4500	926.5900	0.8245	0.9266	0
18/10/2024	2044 On 07-August-25			Bond Future	11.6954	11.7261	78.1807	77.9923	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10038.9000	9962.1400	10.0389	9.9621	0
18/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	896.2300	1007.8500	0.8962	1.0079	0
18/10/2024	2044 On 06-November-25			Bond Future	11.8134	11.8481	79.6901	79.4804	0
18/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4583.0500	4526.4700	4.5831	4.5265	0
18/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4181.7500	4334.8500	4.1818	4.3349	0
18/10/2024	2046 On 07-November-24			Bond Future	119.4396	119.0747	119.4396	119.0747	5,404
18/10/2024	2046 On 06-February-25			Bond Future	121.9130	121.5371	121.9130	121.5371	17,571
18/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7903.0300	7527.1200	7.9030	7.5271	0
18/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2046 On 08-May-25			Bond Future	122.1877	121.7706	122.1877	121.7706	0
18/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	217.7000	0.0000	0.2177	0.0000	0
18/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	199.4500	0.0000	0.1995	0
18/10/2024	2046 On 07-August-25			Bond Future	124.6312	124.1775	124.6312	124.1775	0
18/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5941.2400	5487.4500	5.9412	5.4875	0
18/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2046 On 06-November-25			Bond Future	124.7943	124.3039	124.7943	124.3039	0
18/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	615.7400	1106.1100	0.6157	1.1061	0
18/10/2024	2050 On 07-November-24			Bond Future	120.6848	120.6797	120.6848	120.6797	5,069
18/10/2024	2050 On 06-February-25			Bond Future	120.8368	120.8281	120.8368	120.8281	14,835
18/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5236.8000	5228.1000	5.2368	5.2281	0
18/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2050 On 08-May-25			Bond Future	123.3263	123.2838	123.3263	123.2838	0
18/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2166.3100	2123.8100	2.1663	2.1238	0
18/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2050 On 07-August-25			Bond Future	123.3971	123.3255	123.3971	123.3255	0
18/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3507.1300	3435.4900	3.5071	3.4355	0
18/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	2050 On 06-November-25			Bond Future	125.8148	125.7140	125.8148	125.7140	0
18/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1394.7800	1293.9500	1.3948	1.2940	0
18/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	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
18/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	AL37 On 07-November-24			Index Future	1040.4410	1039.3320	1040.4410	1,039.3320	0
18/10/2024	AL37 On 06-February-25			Index Future	1061.7310	1060.5680	1061.7310	1,060.5680	0
18/10/2024	AL37 On 08-May-25			Index Future	1083.3570	1081.8770	1083.3570	1,081.8770	0
18/10/2024	AL37 On 07-August-25			Index Future	1104.7910	1103.0300	1104.7910	1,103.0300	0
18/10/2024	AL37 On 06-November-25			Index Future	1126.2240	1124.1840	1126.2240	1,124.1840	0
18/10/2024	AL7T On 07-November-24			Index Future	1243.5190	1242.2650	1243.5190	1,242.2650	0
18/10/2024	AL7T On 06-February-25			Index Future	1268.9640	1267.6480	1268.9640	1,267.6480	0
18/10/2024	AL7T On 08-May-25			Index Future	1294.8120	1293.1170	1294.8120	1,293.1170	0
18/10/2024	AL7T On 07-August-25			Index Future	1320.4290	1318.4010	1320.4290	1,318.4010	0
18/10/2024	AL7T On 06-November-25			Index Future	1346.0460	1343.6850	1346.0460	1,343.6850	0
18/10/2024	ALBI On 07-November-24			Index Future	1072.7070	1071.6130	1072.7070	1,071.6130	102
18/10/2024	ALBI On 06-February-25			Index Future	1094.6570	1093.5090	1094.6570	1,093.5090	16
18/10/2024	ALBI On 08-May-25			Index Future	1116.9540	1115.4800	1116.9540	1,115.4800	0
18/10/2024	ALBI On 07-August-25			Index Future	1139.0520	1137.2900	1139.0520	1,137.2900	0
18/10/2024	ALBI On 06-November-25			Index Future	1161.1510	1159.1000	1161.1510	1,159.1000	0
18/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	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
18/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	ES33 On 07-November-24			Bond Future	11.1797	11.1909	80.8477	80.7941	0
18/10/2024	ES33 On 06-February-25			Bond Future	11.3010	11.3133	82.5221	82.4649	0
18/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8790.4800	8733.2800	8.7905	8.7333	0
18/10/2024	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
18/10/2024	ES33 On 08-May-25			Bond Future	11.4261	11.4439	80.4216	80.3407	0
18/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5649.5700	5568.7100	5.6496	5.5687	0
18/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	ES33 On 07-August-25			Bond Future	11.5682	11.5911	82.0285	81.9273	0
18/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8223.9100	8122.6600	8.2239	8.1227	0
18/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	ES33 On 06-November-25			Bond Future	11.7325	11.7606	79.8362	79.7151	0
18/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1186.0100	1064.8800	1.1860	1.0649	0
18/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	ES42 On 07-November-24			Bond Future	11.6463	11.6574	77.1417	77.0751	0
18/10/2024	ES42 On 06-February-25			Bond Future	11.7497	11.7616	78.7393	78.6690	0
18/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10345.8100	10275.5200	10.3458	10.2755	0
18/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	ES42 On 08-May-25			Bond Future	11.8602	11.8762	76.0941	76.0007	0
18/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7463.2400	7369.8300	7.4632	7.3698	0
18/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	ES42 On 07-August-25			Bond Future	11.9801	11.9999	77.6134	77.5002	0
18/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9341.1800	9228.0400	9.3412	9.2280	0
18/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	ES42 On 06-November-25			Bond Future	12.1132	12.1368	74.8659	74.7333	0
18/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1532.0200	1399.4400	1.5320	1.3994	0
18/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	GOVI On 07-November-24			GOVI	1056.2390	1055.1440	1056.2390	1,055.1440	677
18/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1074590.0000	1063640.0000	107.4590	106.3640	0
18/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1074490.0000	1063540.0000	107.4490	106.3540	0
18/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1074390.0000	1063440.0000	107.4390	106.3440	0
18/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	GOVI On 06-February-25			GOVI	1077.8530	1076.7030	1077.8530	1,076.7030	0
18/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1058530.0000	1047030.0000	105.8530	104.7030	0
18/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	GOVI On 08-May-25			GOVI	1099.8070	1098.3360	1099.8070	1,098.3360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	778070.0000	763360.0000	77.8070	76.3360	0
18/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	GOVI On 07-August-25			GOVI	1121.5660	1119.8120	1121.5660	1,119.8120	0
18/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1105660.0000	1088120.0000	110.5660	108.8120	0
18/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	GOVI On 06-November-25			GOVI	1143.3250	1141.2870	1143.3250	1,141.2870	0
18/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	313250.0000	292870.0000	31.3250	29.2870	0
18/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/10/2024	IGOV On 07-November-24			Index Future	368.1610	368.1370	368.1610	368.1370	896
18/10/2024	IGOV On 06-February-25			Index Future	375.7860	375.7500	375.7860	375.7500	0
18/10/2024	IGOV On 08-May-25			Index Future	383.5290	383.3890	383.5290	383.3890	0
18/10/2024	IGOV On 07-August-25			Index Future	391.2050	390.9720	391.2050	390.9720	0
18/10/2024	IGOV On 06-November-25			Index Future	398.8800	398.5560	398.8800	398.5560	0
18/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	8.3300	0
18/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
18/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
18/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
18/10/2024	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
18/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
18/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/10/2024	R035 On 07-November-24			Bond Future	10.6143	10.6304	91.0241	90.9324	95,957
18/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	2780.3600	2716.5200	2.7804	2.7165	0
18/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	61.5100	89.3700	0.0615	0.0894	11,000
18/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8320.6100	8228.9600	8.3206	8.2290	0
18/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0200	0.0700	0.0000	0.0001	0
18/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8370.5700	8278.9100	8.3706	8.2789	0
18/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	0
18/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8420.4900	8328.8300	8.4205	8.3288	0
18/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	0
18/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8470.3600	8378.6900	8.4704	8.3787	1,000
18/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
18/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13386.5300	13294.8300	13.3865	13.2948	0
18/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
18/10/2024	R035 On 06-February-25			Bond Future	10.7095	10.7267	92.8867	92.7904	79,289
18/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	629.9900	672.9100	0.6300	0.6729	100
18/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3195.5200	3334.7300	3.1955	3.3347	0
18/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	772.6300	817.5000	0.7726	0.8175	1,000
18/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2874.2700	3015.4300	2.8743	3.0154	0
18/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1509.1700	1550.8600	1.5092	1.5509	0
18/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1842.9800	1980.9600	1.8430	1.9810	1,100
18/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3859.5200	3853.8500	3.8595	3.8539	0
18/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	635.0900	725.7100	0.6351	0.7257	1,100
18/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8948.7700	8873.8600	8.9488	8.8739	0
18/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	83.2100	104.5900	0.0832	0.1046	0
18/10/2024	R035 On 08-May-25			Bond Future	10.8046	10.8271	90.2665	90.1431	0
18/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1433.8200	1463.1400	1.4338	1.4631	150
18/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3464.5900	3617.3400	3.4646	3.6173	0
18/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2839.5800	2852.7000	2.8396	2.8527	0
18/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2046.4800	2183.0300	2.0465	2.1830	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4668.3100	4649.7600	4.6683	4.6498	400
18/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1169.1700	1274.0500	1.1692	1.2741	0
18/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	5625.5600	5589.4900	5.6256	5.5895	0
18/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	892.1700	979.5300	0.8922	0.9795	150
18/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5954.0000	5912.6000	5.9540	5.9126	0
18/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	814.6200	896.6500	0.8146	0.8967	0
18/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9903.7000	9793.9300	9.9037	9.7939	0
18/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	283.1800	296.8400	0.2832	0.2968	400
18/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	12687.5900	12567.1300	12.6876	12.5671	0
18/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	98.8700	101.8400	0.0989	0.1018	400
18/10/2024	R035 On 07-August-25			Bond Future	10.9152	10.9426	92.0498	91.9029	0
18/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9340.5900	9268.7600	9.3406	9.2688	0
18/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	662.5600	737.6500	0.6626	0.7377	0
18/10/2024	R035 On 06-November-25			Bond Future	11.0440	11.0765	89.3230	89.1532	0
18/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4124.5300	4082.0700	4.1245	4.0821	0
18/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3312.5600	3439.8200	3.3126	3.4398	0
18/10/2024	R053 On 07-November-24			Bond Future	11.3186	11.3346	103.9326	103.7943	3,548
18/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11430.5000	11292.6000	11.4305	11.2926	0
18/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.1800	0.5400	0.0002	0.0005	0
18/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11500.1400	11362.2100	11.5001	11.3622	0
18/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.1700	0.5000	0.0002	0.0005	0
18/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11569.6900	11431.7400	11.5697	11.4317	0
18/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.1600	0.4700	0.0002	0.0005	0
18/10/2024	R053 On 06-February-25			Bond Future	11.4088	11.4258	106.0593	105.9151	116
18/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	11878.2400	11789.6800	11.8782	11.7897	0
18/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	199.2300	254.8700	0.1992	0.2549	0
18/10/2024	R053 On 08-May-25			Bond Future	11.5030	11.5240	102.3502	102.1742	0
18/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	9869.0600	9832.9600	9.8691	9.8330	0
18/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1086.0500	1225.9700	1.0861	1.2260	0
18/10/2024	R053 On 07-August-25			Bond Future	11.6071	11.6319	104.3710	104.1675	0
18/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	12833.9500	12781.9200	12.8340	12.7819	0
18/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1297.0200	1448.5000	1.2970	1.4485	0
18/10/2024	R053 On 06-November-25			Bond Future	11.7217	11.7502	100.5238	100.2934	0
18/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5500.3900	5528.5400	5.5004	5.5285	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5190.9100	5449.4000	5.1909	5.4494	0
18/10/2024	R186 On 07-November-24			Bond Future	8.2614	8.2765	108.3617	108.3323	83,279
18/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1678.3000	1649.6600	1.6783	1.6497	0
18/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.6100	1.3800	0.0006	0.0014	0
18/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1697.3600	1668.6700	1.6974	1.6687	0
18/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.5600	1.2800	0.0006	0.0013	0
18/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1716.4200	1687.6800	1.7164	1.6877	0
18/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.5200	1.1900	0.0005	0.0012	0
18/10/2024	R186 On 06-February-25			Bond Future	8.2576	8.2767	105.2674	105.2342	125,800
18/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1456.3500	1445.0800	1.4564	1.4451	0
18/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	128.0200	149.9600	0.1280	0.1500	0
18/10/2024	R186 On 08-May-25			Bond Future	8.2628	8.3048	107.4107	107.3473	0
18/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	771.4100	760.2500	0.7714	0.7603	0
18/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	458.8000	511.0500	0.4588	0.5111	0
18/10/2024	R186 On 07-August-25			Bond Future	8.3149	8.3843	104.2223	104.1331	0
18/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1427.6500	1369.0600	1.4277	1.3691	1,983
18/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	272.6100	303.1600	0.2726	0.3032	0
18/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1904.1100	1819.2400	1.9041	1.8192	0
18/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	169.0000	173.2700	0.1690	0.1733	0
18/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2523.8900	2435.7000	2.5239	2.4357	0
18/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	76.4300	77.3800	0.0764	0.0774	1,983
18/10/2024	R186 On 06-November-25			Bond Future	8.4261	8.5343	106.2373	106.1229	0
18/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	412.7200	376.2800	0.4127	0.3763	0
18/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	726.3600	804.2500	0.7264	0.8043	0
18/10/2024	R202 On 07-November-24			Bond Future	269.0896	269.0783	269.0896	269.0783	1,687
18/10/2024	R202 On 06-February-25			Bond Future	269.4710	269.4515	269.4710	269.4515	914
18/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2680.9600	2661.4900	2.6810	2.6615	0
18/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	R202 On 08-May-25			Bond Future	275.0228	274.9281	275.0228	274.9281	269
18/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2712.8000	2618.1400	2.7128	2.6181	0
18/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	R202 On 07-August-25			Bond Future	275.2267	275.0670	275.2267	275.0670	0
18/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3626.7300	3467.0300	3.6267	3.4670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	R202 On 06-November-25			Bond Future	280.6202	280.3959	280.6202	280.3959	0
18/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4980.1700	4755.9200	4.9802	4.7559	0
18/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	R209 On 07-November-24			Bond Future	10.7525	10.7634	71.5624	71.5064	15,459
18/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	236.4500	259.9800	0.2365	0.2600	100
18/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1287.3000	1366.8600	1.2873	1.3669	0
18/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1472.9900	1467.5600	1.4730	1.4676	0
18/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	216.1100	266.7100	0.2161	0.2667	100
18/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6985.8200	6929.8900	6.9858	6.9299	0
18/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0500	0.1500	0.0001	0.0002	0
18/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7030.4500	6974.5100	7.0305	6.9745	0
18/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0500	0.1400	0.0001	0.0001	0
18/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7075.0300	7019.0800	7.0750	7.0191	0
18/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0500	0.1300	0.0001	0.0001	0
18/10/2024	R209 On 06-February-25			Bond Future	10.8379	10.8497	73.0267	72.9675	5,446
18/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7614.8300	7562.5700	7.6148	7.5626	0
18/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	96.0300	103.0400	0.0960	0.1030	0
18/10/2024	R209 On 08-May-25			Bond Future	10.9283	10.9444	71.3586	71.2781	2,137
18/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5298.4900	5288.9800	5.2985	5.2890	0
18/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	719.6600	790.6400	0.7197	0.7906	0
18/10/2024	R209 On 07-August-25			Bond Future	11.0307	11.0509	72.7682	72.6694	0
18/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8157.2300	8129.1900	8.1572	8.1292	0
18/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	667.3200	738.0200	0.6673	0.7380	0
18/10/2024	R209 On 06-November-25			Bond Future	11.1457	11.1700	71.0229	70.9062	0
18/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3665.8000	3635.2400	3.6658	3.6352	0
18/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3072.1000	3158.2500	3.0721	3.1583	0
18/10/2024	R210 On 07-November-24			Bond Future	241.6376	241.6309	241.6376	241.6309	872
18/10/2024	R210 On 06-February-25			Bond Future	246.6418	246.6278	246.6418	246.6278	881
18/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7031.8400	7017.8200	7.0318	7.0178	0
18/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	R210 On 08-May-25			Bond Future	248.3322	248.2498	248.3322	248.2498	300
18/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	302.1900	219.8100	0.3022	0.2198	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	R210 On 07-August-25			Bond Future	253.2994	253.1577	253.2994	253.1577	0
18/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4859.4100	4717.6800	4.8594	4.7177	0
18/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	R210 On 06-November-25			Bond Future	254.8092	254.6087	254.8092	254.6087	0
18/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2669.2200	2468.6500	2.6692	2.4687	0
18/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/10/2024	R213 On 07-November-24			Bond Future	9.6953	9.7263	88.9053	88.7730	73,850
18/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6178.4700	6046.7200	6.1785	6.0467	0
18/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.3400	0.9100	0.0003	0.0009	0
18/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6217.4100	6085.6400	6.2174	6.0856	0
18/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.3200	0.8700	0.0003	0.0009	0
18/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6256.3200	6124.5300	6.2563	6.1245	0
18/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.3000	0.8300	0.0003	0.0008	0
18/10/2024	R213 On 06-February-25			Bond Future	9.7730	9.8064	90.7246	90.5869	69,109
18/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6289.1900	6166.5400	6.2892	6.1665	0
18/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	61.2200	76.2600	0.0612	0.0763	0
18/10/2024	R213 On 08-May-25			Bond Future	9.8518	9.8932	89.0136	88.8485	0
18/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3342.6300	3263.2500	3.3426	3.2633	0
18/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	718.7800	804.5700	0.7188	0.8046	0
18/10/2024	R213 On 07-August-25			Bond Future	9.9508	9.9998	90.7727	90.5835	0
18/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6741.0200	6611.2600	6.7410	6.6113	0
18/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	435.4200	494.8200	0.4354	0.4948	0
18/10/2024	R213 On 06-November-25			Bond Future	10.0756	10.1329	88.9744	88.7618	0
18/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2372.4700	2312.8700	2.3725	2.3129	0
18/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2467.6600	2620.6700	2.4677	2.6207	0
18/10/2024	R214 On 07-November-24			Bond Future	11.1231	11.1341	66.8467	66.7870	14,415
18/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7364.5900	7305.1200	7.3646	7.3051	0
18/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0500	0.2100	0.0001	0.0002	0
18/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7410.0500	7350.5700	7.4101	7.3506	0
18/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0400	0.1900	0.0000	0.0002	0
18/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7455.4800	7395.9900	7.4555	7.3960	0
18/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0400	0.1800	0.0000	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	R214 On 06-February-25			Bond Future	11.2111	11.2228	68.2145	68.1517	11,198
18/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3472.7500	3493.1200	3.4728	3.4931	554
18/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	665.7700	748.9700	0.6658	0.7490	0
18/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5528.1200	5513.5000	5.5281	5.5135	554
18/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	276.5900	324.8000	0.2766	0.3248	0
18/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7494.4800	7458.2300	7.4945	7.4582	0
18/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	120.5700	147.1500	0.1206	0.1472	0
18/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11302.5000	11241.2000	11.3025	11.2412	0
18/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	17.2700	18.8000	0.0173	0.0188	554
18/10/2024	R214 On 08-May-25			Bond Future	11.2980	11.3135	66.2993	66.2167	1,082
18/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6168.3500	6150.7100	6.1684	6.1507	0
18/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	683.3800	748.3800	0.6834	0.7484	0
18/10/2024	R214 On 07-August-25			Bond Future	11.3960	11.4150	67.6091	67.5094	0
18/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8270.7100	8298.1400	8.2707	8.2981	0
18/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	748.6300	875.7800	0.7486	0.8758	0
18/10/2024	R214 On 06-November-25			Bond Future	11.5066	11.5291	65.6157	65.4994	0
18/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3999.2600	3964.9900	3.9993	3.9650	0
18/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3315.9000	3397.9100	3.3159	3.3979	0
18/10/2024	R248 On 07-November-24			Bond Future	11.2990	11.3150	80.9190	80.8116	229,270
18/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8961.7000	8854.5300	8.9617	8.8545	0
18/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.1100	0.3200	0.0001	0.0003	0
18/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	9016.1200	8908.9400	9.0161	8.9089	0
18/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.1000	0.3000	0.0001	0.0003	0
18/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	9070.4600	8963.2700	9.0705	8.9633	0
18/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0900	0.2800	0.0001	0.0003	0
18/10/2024	R248 On 06-February-25			Bond Future	11.3908	11.4077	82.5749	82.4628	244,714
18/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	84.0900	93.4600	0.0841	0.0935	660
18/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	7902.0600	8023.4500	7.9021	8.0235	0
18/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	852.1800	918.0200	0.8522	0.9180	660
18/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3510.6100	3688.4700	3.5106	3.6885	0
18/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3200.3100	3238.0700	3.2003	3.2381	0
18/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1199.7900	1349.5700	1.1998	1.3496	660
18/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8169.6700	8110.5300	8.1697	8.1105	0
18/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	211.2000	264.0800	0.2112	0.2641	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	R248 On 08-May-25			Bond Future	11.4812	11.5022	79.8082	79.6715	14,660
18/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	7587.9900	7555.0900	7.5880	7.5551	0
18/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	836.3600	940.0900	0.8364	0.9401	0
18/10/2024	R248 On 07-August-25			Bond Future	11.5829	11.6075	81.3846	81.2266	0
18/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10300.0200	10254.1000	10.3000	10.2541	0
18/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	949.4400	1061.4900	0.9494	1.0615	0
18/10/2024	R248 On 06-November-25			Bond Future	11.6968	11.7251	78.5144	78.3358	0
18/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4447.3900	4437.5800	4.4474	4.4376	0
18/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4175.2300	4344.0000	4.1752	4.3440	0
18/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0