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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
21/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	2025 On 07-November-24			Bond Future	185.0374	185.0701	185.0374	185.0701	9,276
21/10/2024	2029 On 07-November-24			Bond Future	133.4190	133.4143	133.4190	133.4143	6,874
21/10/2024	2029 On 06-February-25			Bond Future	136.1826	136.1773	136.1826	136.1773	7,064
21/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3782.5600	3777.2600	3.7826	3.7773	0
21/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2029 On 08-May-25			Bond Future	137.5651	137.5594	137.5651	137.5594	728
21/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	284.8800	290.6500	0.2849	0.2907	0
21/10/2024	2029 On 07-August-25			Bond Future	140.3177	140.3112	140.3177	140.3112	0
21/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2907.6800	2901.1500	2.9077	2.9012	0
21/10/2024	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
21/10/2024	2029 On 06-November-25			Bond Future	141.6189	141.6115	141.6189	141.6115	0
21/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1828.9000	1821.5100	1.8289	1.8215	0
21/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2030 On 07-November-24			Bond Future	9.3308	9.2807	96.8385	97.0352	143,242
21/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3374.6300	3571.8600	3.3746	3.5719	600
21/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	1.5900	2.1300	0.0016	0.0021	0
21/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5225.0000	5421.7100	5.2250	5.4217	600
21/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
21/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5334.6200	5531.3300	5.3346	5.5313	0
21/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
21/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5371.1300	5567.8400	5.3711	5.5678	0
21/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
21/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5407.6100	5604.3200	5.4076	5.6043	0
21/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
21/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9483.0100	9679.7000	9.4830	9.6797	0
21/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
21/10/2024	2030 On 06-February-25			Bond Future	9.3917	9.3386	94.8105	95.0108	139,256
21/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	211.9300	254.5000	0.2119	0.2545	800
21/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2941.3300	2783.5900	2.9413	2.7836	0
21/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	717.6900	812.7300	0.7177	0.8127	800
21/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1519.6900	1414.4200	1.5197	1.4144	0
21/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1760.4400	1909.1500	1.7604	1.9092	0
21/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	644.6900	593.0900	0.6447	0.5931	800
21/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4792.7200	4986.2000	4.7927	4.9862	0
21/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	88.2600	81.4300	0.0883	0.0814	0
21/10/2024	2030 On 08-May-25			Bond Future	9.4699	9.4134	96.7408	96.9449	0
21/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	409.0300	461.7600	0.4090	0.4618	800
21/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3314.0100	3162.5800	3.3140	3.1626	0
21/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	950.5000	1042.7900	0.9505	1.0428	800
21/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	2004.0600	1892.1900	2.0041	1.8922	0
21/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2466.6600	2616.5800	2.4667	2.6166	0
21/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	823.4500	769.2100	0.8235	0.7692	0
21/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2618.5700	2772.0800	2.6186	2.7721	0
21/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	763.6900	713.0400	0.7637	0.7130	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3483.0300	3652.6400	3.4830	3.6526	1,640
21/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	509.2300	474.6800	0.5092	0.4747	0
21/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4592.2100	4775.1100	4.5922	4.7751	2,280
21/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	311.2300	289.9700	0.3112	0.2900	0
21/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8217.8200	8418.3500	8.2178	8.4184	0
21/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	54.2900	50.6600	0.0543	0.0507	1,640
21/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9529.3200	9731.9400	9.5293	9.7319	0
21/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	22.6400	21.1000	0.0226	0.0211	2,280
21/10/2024	2030 On 07-August-25			Bond Future	9.5735	9.5133	94.6425	94.8502	0
21/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	3839.4000	4003.3300	3.8394	4.0033	1,054
21/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	781.2300	737.4200	0.7812	0.7374	0
21/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5548.7100	5731.6600	5.5487	5.7317	0
21/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	436.8300	412.0400	0.4368	0.4120	0
21/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8418.4600	8618.2200	8.4185	8.6182	0
21/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	131.7500	123.7700	0.1318	0.1238	1,054
21/10/2024	2030 On 06-November-25			Bond Future	9.6905	9.6261	96.4723	96.6836	0
21/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1699.6300	1808.2800	1.6996	1.8083	0
21/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2194.4600	2091.7700	2.1945	2.0918	0
21/10/2024	2032 On 07-November-24			Bond Future	10.0208	9.9610	91.8715	92.1607	59,875
21/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	89.4800	169.6100	0.0895	0.1696	50
21/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1409.2100	1200.1100	1.4092	1.2001	0
21/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	218.0200	350.1500	0.2180	0.3502	0
21/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	998.7100	841.6100	0.9987	0.8416	0
21/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	284.8800	436.1700	0.2849	0.4362	100
21/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	870.5500	732.6100	0.8706	0.7326	0
21/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	2778.7700	3068.5000	2.7788	3.0685	0
21/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	35.6700	36.1700	0.0357	0.0362	200
21/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5073.3000	5363.2900	5.0733	5.3633	600
21/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	2.0400	2.8000	0.0020	0.0028	0
21/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6667.5500	6956.9600	6.6676	6.9570	0
21/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.2400	0.4200	0.0002	0.0004	0
21/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	6711.3200	7000.7300	6.7113	7.0007	0
21/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.2200	0.4000	0.0002	0.0004	0
21/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	6755.0600	7044.4600	6.7551	7.0445	0

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21/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.2100	0.3800	0.0002	0.0004	0
21/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7277.7700	7567.1000	7.2778	7.5671	600
21/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.1000	0.2000	0.0001	0.0002	0
21/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7407.8100	7697.1200	7.4078	7.6971	1,615
21/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0900	0.1700	0.0001	0.0002	0
21/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	12840.4300	13129.6600	12.8404	13.1297	0
21/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
21/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	14446.0500	14735.2800	14.4461	14.7353	0
21/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
21/10/2024	2032 On 06-February-25			Bond Future	10.1042	10.0416	93.7518	94.0466	78,053
21/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	283.8000	348.4400	0.2838	0.3484	800
21/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3572.3500	3342.2000	3.5724	3.3422	0
21/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	976.1800	1119.6900	0.9762	1.1197	800
21/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1847.0400	1695.7600	1.8470	1.6958	0
21/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	2923.7400	3162.4300	2.9237	3.1624	0
21/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	586.2900	530.1900	0.5863	0.5302	800
21/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7272.0100	7560.7200	7.2720	7.5607	0
21/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	68.0300	61.9500	0.0680	0.0620	0
21/10/2024	2032 On 08-May-25			Bond Future	10.1949	10.1292	91.4963	91.7969	37,405
21/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	547.3600	626.8000	0.5474	0.6268	800
21/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	4174.6500	3953.5400	4.1747	3.9535	0
21/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1274.2300	1412.2300	1.2742	1.4122	800
21/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2540.5700	2378.0200	2.5406	2.3780	0
21/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	3991.3200	4230.3000	3.9913	4.2303	0
21/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	799.8300	738.2600	0.7998	0.7383	0
21/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4195.7300	4438.8200	4.1957	4.4388	0
21/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	742.9900	685.5300	0.7430	0.6855	800
21/10/2024	2032 On 07-August-25			Bond Future	10.3036	10.2346	93.3040	93.6100	0
21/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7700.1600	7972.7400	7.7002	7.9727	0
21/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	527.5500	494.0700	0.5276	0.4941	0
21/10/2024	2032 On 06-November-25			Bond Future	10.4314	10.3588	90.9473	91.2588	0
21/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	2832.3500	3006.1000	2.8324	3.0061	0
21/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2881.0000	2743.1800	2.8810	2.7432	0
21/10/2024	2033 On 07-November-24			Bond Future	126.2831	126.2772	126.2831	126.2772	6,818

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21/10/2024	2033 On 06-February-25			Bond Future	128.8989	128.8923	128.8989	128.8923	5,079
21/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3958.8800	3952.3000	3.9589	3.9523	0
21/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2033 On 08-May-25			Bond Future	130.0321	130.0250	130.0321	130.0250	5,288
21/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	587.8800	594.9700	0.5879	0.5950	0
21/10/2024	2033 On 07-August-25			Bond Future	132.6340	132.6262	132.6340	132.6262	0
21/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3983.9900	3976.2400	3.9840	3.9762	0
21/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2033 On 06-November-25			Bond Future	133.6826	133.6739	133.6826	133.6739	0
21/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	542.5500	533.9200	0.5426	0.5339	0
21/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2037 On 07-November-24			Bond Future	11.0236	10.9843	85.6523	85.8819	81,677
21/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8359.0000	8588.6800	8.3590	8.5887	0
21/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
21/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8409.0500	8638.7300	8.4091	8.6387	0
21/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
21/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8459.0600	8688.7300	8.4591	8.6887	0
21/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
21/10/2024	2037 On 06-February-25			Bond Future	11.1195	11.0787	83.1447	83.3788	164,475
21/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	8787.0000	9017.8900	8.7870	9.0179	0
21/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	102.9700	99.7900	0.1030	0.0998	0
21/10/2024	2037 On 08-May-25			Bond Future	11.2257	11.1834	84.8373	85.0759	3,975
21/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6268.0900	6475.1600	6.2681	6.4752	0
21/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	782.5500	751.0900	0.7826	0.7511	0
21/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	7549.5600	7766.3600	7.5496	7.7664	15,000
21/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	555.5300	533.8000	0.5555	0.5338	0
21/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	10817.6300	11048.0600	10.8176	11.0481	7,500
21/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	232.9400	224.8400	0.2329	0.2248	0
21/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11030.5900	11261.6500	11.0306	11.2617	7,500
21/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	215.3400	207.8700	0.2153	0.2079	0
21/10/2024	2037 On 07-August-25			Bond Future	11.3478	11.3037	82.2526	82.4955	15
21/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	922.6300	991.3800	0.9226	0.9914	2,541
21/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6746.0400	6571.8900	6.7460	6.5719	0

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21/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1246.4100	1330.4300	1.2464	1.3304	2,341
21/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5809.9800	5651.1000	5.8100	5.6511	0
21/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1404.9800	1495.7400	1.4050	1.4957	200
21/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5436.2800	5284.1400	5.4363	5.2841	0
21/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2354.4400	2478.0400	2.3544	2.4780	0
21/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3904.4200	3785.1200	3.9044	3.7851	2,541
21/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3343.8900	3492.5000	3.3439	3.4925	0
21/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2947.3000	2853.0100	2.9473	2.8530	2,541
21/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4666.2900	4839.3000	4.6663	4.8393	0
21/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2122.0400	2052.1500	2.1220	2.0522	2,541
21/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	5943.6200	6133.8000	5.9436	6.1338	0
21/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1584.9500	1532.2300	1.5850	1.5322	2,541
21/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9262.4200	9479.8500	9.2624	9.4799	0
21/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	782.3400	756.8700	0.7823	0.7569	0
21/10/2024	2037 On 06-November-25			Bond Future	11.4742	11.4286	83.8416	84.0888	0
21/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4295.7400	4449.8400	4.2957	4.4498	0
21/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3460.8300	3367.7300	3.4608	3.3677	0
21/10/2024	2038 On 07-November-24			Bond Future	138.5529	138.5467	138.5529	138.5467	1,628
21/10/2024	2038 On 06-February-25			Bond Future	139.3164	139.3095	139.3164	139.3095	1,658
21/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4086.3900	4079.4700	4.0864	4.0795	0
21/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2038 On 08-May-25			Bond Future	142.1869	142.1793	142.1869	142.1793	440
21/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2506.9000	2499.3100	2.5069	2.4993	0
21/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2038 On 07-August-25			Bond Future	142.8817	142.8733	142.8817	142.8733	0
21/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3321.6600	3313.2600	3.3217	3.3133	0
21/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2038 On 06-November-25			Bond Future	145.6819	145.6726	145.6819	145.6726	0
21/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1801.8800	1792.6000	1.8019	1.7926	0
21/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2040 On 07-November-24			Bond Future	11.2941	11.2599	86.0171	86.2327	97,384
21/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	4845.2700	5063.5800	4.8453	5.0636	640
21/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	6.4200	9.0800	0.0064	0.0091	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7628.5800	7844.3800	7.6286	7.8444	0
21/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.1100	0.2600	0.0001	0.0003	640
21/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	8913.5000	9129.1800	8.9135	9.1292	0
21/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
21/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	8966.3100	9181.9900	8.9663	9.1820	0
21/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
21/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9019.0600	9234.7400	9.0191	9.2347	0
21/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
21/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	10523.8000	10739.4500	10.5238	10.7395	0
21/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
21/10/2024	2040 On 06-February-25			Bond Future	11.3922	11.3567	83.2664	83.4861	70,735
21/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	791.5900	879.9600	0.7916	0.8800	780
21/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3269.9900	3138.6200	3.2700	3.1386	0
21/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	2986.8500	3158.2800	2.9869	3.1583	0
21/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1116.5700	1068.2600	1.1166	1.0683	780
21/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5243.8700	5445.7700	5.2439	5.4458	0
21/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	469.3500	451.5100	0.4694	0.4515	780
21/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	8960.8900	9178.0300	8.9609	9.1780	0
21/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	119.8600	117.2600	0.1199	0.1173	0
21/10/2024	2040 On 08-May-25			Bond Future	11.4996	11.4628	84.9614	85.1853	3,900
21/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7233.7300	7433.2600	7.2337	7.4333	0
21/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	771.8800	747.4900	0.7719	0.7475	0
21/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7777.6200	7980.5800	7.7776	7.9806	15,000
21/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	675.4900	654.5300	0.6755	0.6545	0
21/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	10898.2400	11113.6500	10.8982	11.1137	7,500
21/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	320.2400	311.7300	0.3202	0.3117	0
21/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11218.6800	11434.8700	11.2187	11.4349	7,500
21/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	297.0400	289.3100	0.2970	0.2893	0
21/10/2024	2040 On 07-August-25			Bond Future	11.6216	11.5835	82.1284	82.3564	16
21/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	9978.4500	10183.8900	9.9785	10.1839	0
21/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	872.3400	849.7700	0.8723	0.8498	0
21/10/2024	2040 On 06-November-25			Bond Future	11.7472	11.7077	83.7145	83.9466	0
21/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4488.2000	4632.3100	4.4882	4.6323	0
21/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3947.2100	3859.2700	3.9472	3.8593	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	2044 On 07-November-24			Bond Future	11.4035	11.3843	81.9358	82.0594	23,619
21/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3719.1300	3851.8400	3.7191	3.8518	0
21/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	25.9600	35.1600	0.0260	0.0352	13,875
21/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5162.3600	5288.6600	5.1624	5.2887	0
21/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	4.1900	6.9800	0.0042	0.0070	9,540
21/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6577.6200	6701.7800	6.5776	6.7018	0
21/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.5700	1.2200	0.0006	0.0012	11,405
21/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8755.7000	8879.2500	8.7557	8.8793	0
21/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	0
21/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8808.7700	8932.3200	8.8088	8.9323	0
21/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	0
21/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8861.7700	8985.3100	8.8618	8.9853	0
21/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
21/10/2024	2044 On 06-February-25			Bond Future	11.4978	11.4780	79.2269	79.3527	69,141
21/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	3933.4400	4049.8300	3.9334	4.0498	449
21/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	850.9100	841.5400	0.8509	0.8415	0
21/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6321.4500	6447.3500	6.3215	6.4474	449
21/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	360.5200	360.6600	0.3605	0.3607	0
21/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	8911.7300	9039.7300	8.9117	9.0397	0
21/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	143.9200	146.1600	0.1439	0.1462	0
21/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	12448.2600	12575.4300	12.4483	12.5754	0
21/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	33.6600	35.0700	0.0337	0.0351	449
21/10/2024	2044 On 08-May-25		Call	Bond Future	5.0500	5.8500	0.0051	0.0059	0
21/10/2024	2044 On 08-May-25			Bond Future	11.6005	11.5800	80.8396	80.9677	8,697
21/10/2024	2044 On 08-May-25		Put	Bond Future	19165.4300	19038.1900	19.1654	19.0382	0
21/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	972.4400	1022.2200	0.9724	1.0222	2,490
21/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5413.7600	5335.5000	5.4138	5.3355	0
21/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	2930.0400	3019.7700	2.9300	3.0198	0
21/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2622.0200	2583.7100	2.6220	2.5837	2,490
21/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	5921.8600	6036.6800	5.9219	6.0367	0
21/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1176.2600	1163.0400	1.1763	1.1630	2,490
21/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7346.7500	7467.2900	7.3468	7.4673	0
21/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	831.9500	824.4500	0.8320	0.8245	0
21/10/2024	2044 On 07-August-25			Bond Future	11.7166	11.6954	78.0505	78.1807	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	9916.4800	10038.9000	9.9165	10.0389	0
21/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	904.0000	896.2300	0.9040	0.8962	0
21/10/2024	2044 On 06-November-25			Bond Future	11.8353	11.8134	79.5577	79.6901	0
21/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4494.5300	4583.0500	4.4945	4.5831	0
21/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4225.5800	4181.7500	4.2256	4.1818	0
21/10/2024	2046 On 07-November-24			Bond Future	119.0854	119.4396	119.0854	119.4396	5,404
21/10/2024	2046 On 06-February-25			Bond Future	121.5521	121.9130	121.5521	121.9130	17,571
21/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7542.0900	7903.0300	7.5421	7.9030	0
21/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2046 On 08-May-25			Bond Future	121.8197	122.1877	121.8197	122.1877	0
21/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	217.7000	0.0000	0.2177	0
21/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	150.2900	0.0000	0.1503	0.0000	0
21/10/2024	2046 On 07-August-25			Bond Future	124.2566	124.6312	124.2566	124.6312	0
21/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5566.5500	5941.2400	5.5666	5.9412	0
21/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2046 On 06-November-25			Bond Future	124.4127	124.7943	124.4127	124.7943	0
21/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	997.2700	615.7400	0.9973	0.6157	0
21/10/2024	2050 On 07-November-24			Bond Future	120.6902	120.6848	120.6902	120.6848	5,069
21/10/2024	2050 On 06-February-25			Bond Future	120.8430	120.8368	120.8430	120.8368	14,835
21/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5243.0000	5236.8000	5.2430	5.2368	0
21/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2050 On 08-May-25			Bond Future	123.3329	123.3263	123.3329	123.3263	0
21/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2172.8900	2166.3100	2.1729	2.1663	0
21/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2050 On 07-August-25			Bond Future	123.4046	123.3971	123.4046	123.3971	0
21/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3514.5500	3507.1300	3.5146	3.5071	0
21/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	2050 On 06-November-25			Bond Future	125.8229	125.8148	125.8229	125.8148	0
21/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1402.8600	1394.7800	1.4029	1.3948	0
21/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	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
21/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	AL37 On 07-November-24			Index Future	1038.1730	1040.4410	1038.1730	1,040.4410	0
21/10/2024	AL37 On 06-February-25			Index Future	1059.4290	1061.7310	1059.4290	1,061.7310	0
21/10/2024	AL37 On 08-May-25			Index Future	1081.0170	1083.3570	1081.0170	1,083.3570	0
21/10/2024	AL37 On 07-August-25			Index Future	1102.4180	1104.7910	1102.4180	1,104.7910	0
21/10/2024	AL37 On 06-November-25			Index Future	1123.8200	1126.2240	1123.8200	1,126.2240	0
21/10/2024	AL7T On 07-November-24			Index Future	1240.1060	1243.5190	1240.1060	1,243.5190	0
21/10/2024	AL7T On 06-February-25			Index Future	1265.4960	1268.9640	1265.4960	1,268.9640	0
21/10/2024	AL7T On 08-May-25			Index Future	1291.2840	1294.8120	1291.2840	1,294.8120	0
21/10/2024	AL7T On 07-August-25			Index Future	1316.8480	1320.4290	1316.8480	1,320.4290	0
21/10/2024	AL7T On 06-November-25			Index Future	1342.4110	1346.0460	1342.4110	1,346.0460	0
21/10/2024	ALBI On 07-November-24			Index Future	1070.4360	1072.7070	1070.4360	1,072.7070	102
21/10/2024	ALBI On 06-February-25			Index Future	1092.3530	1094.6570	1092.3530	1,094.6570	16
21/10/2024	ALBI On 08-May-25			Index Future	1114.6120	1116.9540	1114.6120	1,116.9540	0
21/10/2024	ALBI On 07-August-25			Index Future	1136.6780	1139.0520	1136.6780	1,139.0520	0
21/10/2024	ALBI On 06-November-25			Index Future	1158.7440	1161.1510	1158.7440	1,161.1510	0
21/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	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
21/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	ES33 On 07-November-24			Bond Future	11.2490	11.1797	80.5182	80.8477	0
21/10/2024	ES33 On 06-February-25			Bond Future	11.3734	11.3010	82.1860	82.5221	0
21/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8454.4400	8790.4800	8.4544	8.7905	0
21/10/2024	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
21/10/2024	ES33 On 08-May-25			Bond Future	11.5017	11.4261	80.0789	80.4216	0
21/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5306.8900	5649.5700	5.3069	5.6496	0
21/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	ES33 On 07-August-25			Bond Future	11.6472	11.5682	81.6793	82.0285	0
21/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7874.7200	8223.9100	7.8747	8.2239	0
21/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	ES33 On 06-November-25			Bond Future	11.8151	11.7325	79.4806	79.8362	0
21/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	830.3600	1186.0100	0.8304	1.1860	0
21/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	ES42 On 07-November-24			Bond Future	11.6754	11.6463	76.9666	77.1417	0
21/10/2024	ES42 On 06-February-25			Bond Future	11.7799	11.7497	78.5608	78.7393	0
21/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10167.2900	10345.8100	10.1673	10.3458	0
21/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	ES42 On 08-May-25			Bond Future	11.8915	11.8602	75.9122	76.0941	0
21/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7281.3500	7463.2400	7.2814	7.4632	0
21/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	ES42 On 07-August-25			Bond Future	12.0125	11.9801	77.4282	77.6134	0
21/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9155.9900	9341.1800	9.1560	9.3412	0
21/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	ES42 On 06-November-25			Bond Future	12.1468	12.1132	74.6774	74.8659	0
21/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1343.5400	1532.0200	1.3435	1.5320	0
21/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	GOVI On 07-November-24			GOVI	1053.9960	1056.2390	1053.9960	1,056.2390	676
21/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1052160.0000	1074590.0000	105.2160	107.4590	0
21/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1052060.0000	1074490.0000	105.2060	107.4490	0
21/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1051960.0000	1074390.0000	105.1960	107.4390	0
21/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	GOVI On 06-February-25			GOVI	1075.5760	1077.8530	1075.5760	1,077.8530	0
21/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1035760.0000	1058530.0000	103.5760	105.8530	0
21/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	GOVI On 08-May-25			GOVI	1097.4930	1099.8070	1097.4930	1,099.8070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	754930.0000	778070.0000	75.4930	77.8070	0
21/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	GOVI On 07-August-25			GOVI	1119.2210	1121.5660	1119.2210	1,121.5660	0
21/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1082210.0000	1105660.0000	108.2210	110.5660	0
21/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	GOVI On 06-November-25			GOVI	1140.9480	1143.3250	1140.9480	1,143.3250	0
21/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	289480.0000	313250.0000	28.9480	31.3250	0
21/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/10/2024	IGOV On 07-November-24			Index Future	367.9860	368.1610	367.9860	368.1610	206
21/10/2024	IGOV On 06-February-25			Index Future	375.6110	375.7860	375.6110	375.7860	690
21/10/2024	IGOV On 08-May-25			Index Future	383.3540	383.5290	383.3540	383.5290	0
21/10/2024	IGOV On 07-August-25			Index Future	391.0310	391.2050	391.0310	391.2050	0
21/10/2024	IGOV On 06-November-25			Index Future	398.7080	398.8800	398.7080	398.8800	0
21/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	8.3300	0
21/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
21/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
21/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
21/10/2024	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
21/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
21/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
21/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/10/2024	R035 On 07-November-24			Bond Future	10.6537	10.6143	90.7994	91.0241	92,027
21/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	2551.5000	2780.3600	2.5515	2.7804	0
21/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	57.3400	61.5100	0.0573	0.0615	11,000
21/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8095.9100	8320.6100	8.0959	8.3206	0
21/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
21/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8145.8700	8370.5700	8.1459	8.3706	0
21/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
21/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8195.7900	8420.4900	8.1958	8.4205	0
21/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
21/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8245.6600	8470.3600	8.2457	8.4704	1,000
21/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
21/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13161.8400	13386.5300	13.1618	13.3865	0
21/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
21/10/2024	R035 On 06-February-25			Bond Future	10.7504	10.7095	92.6578	92.8867	81,028
21/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	554.0000	629.9900	0.5540	0.6300	100
21/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3348.4100	3195.5200	3.3484	3.1955	0
21/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	685.7800	772.6300	0.6858	0.7726	1,000
21/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	3016.3000	2874.2700	3.0163	2.8743	0
21/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1379.9500	1509.1700	1.3800	1.5092	0
21/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1942.6400	1842.9800	1.9426	1.8430	1,100
21/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3665.5400	3859.5200	3.6655	3.8595	0
21/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	669.9900	635.0900	0.6700	0.6351	1,100
21/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8722.6800	8948.7700	8.7227	8.9488	0
21/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	86.0000	83.2100	0.0860	0.0832	0
21/10/2024	R035 On 08-May-25			Bond Future	10.8472	10.8046	90.0332	90.2665	0
21/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1332.2800	1433.8200	1.3323	1.4338	150
21/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3596.3400	3464.5900	3.5963	3.4646	0
21/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2691.5200	2839.5800	2.6915	2.8396	0
21/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2131.7100	2046.4800	2.1317	2.0465	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4485.0400	4668.3100	4.4850	4.6683	400
21/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1219.1900	1169.1700	1.2192	1.1692	0
21/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	5430.2600	5625.5600	5.4303	5.6256	0
21/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	930.1600	892.1700	0.9302	0.8922	150
21/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5755.2700	5954.0000	5.7553	5.9540	0
21/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	849.1800	814.6200	0.8492	0.8146	0
21/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9681.1400	9903.7000	9.6811	9.9037	0
21/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	293.9100	283.1800	0.2939	0.2832	400
21/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	12457.9100	12687.5900	12.4579	12.6876	0
21/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	102.4800	98.8700	0.1025	0.0989	400
21/10/2024	R035 On 07-August-25			Bond Future	10.9596	10.9152	91.8123	92.0498	0
21/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9126.8300	9340.5900	9.1268	9.3406	0
21/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	686.2700	662.5600	0.6863	0.6626	0
21/10/2024	R035 On 06-November-25			Bond Future	11.0903	11.0440	89.0812	89.3230	0
21/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	3977.0500	4124.5300	3.9771	4.1245	0
21/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3406.8100	3312.5600	3.4068	3.3126	0
21/10/2024	R053 On 07-November-24			Bond Future	11.3429	11.3186	103.7234	103.9326	3,548
21/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11221.1900	11430.5000	11.2212	11.4305	0
21/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0700	0.1800	0.0001	0.0002	0
21/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11290.8300	11500.1400	11.2908	11.5001	0
21/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0600	0.1700	0.0001	0.0002	0
21/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11360.3900	11569.6900	11.3604	11.5697	0
21/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0600	0.1600	0.0001	0.0002	0
21/10/2024	R053 On 06-February-25			Bond Future	11.4339	11.4088	105.8462	106.0593	116
21/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	11664.8000	11878.2400	11.6648	11.8782	0
21/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	198.9300	199.2300	0.1989	0.1992	0
21/10/2024	R053 On 08-May-25			Bond Future	11.5290	11.5030	102.1331	102.3502	0
21/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	9670.4900	9869.0600	9.6705	9.8691	0
21/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1104.6200	1086.0500	1.1046	1.0861	0
21/10/2024	R053 On 07-August-25			Bond Future	11.6340	11.6071	104.1500	104.3710	0
21/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	12632.7400	12833.9500	12.6327	12.8340	0
21/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1316.8200	1297.0200	1.3168	1.2970	0
21/10/2024	R053 On 06-November-25			Bond Future	11.7495	11.7217	100.2990	100.5238	0
21/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5359.8400	5500.3900	5.3598	5.5004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5275.1300	5190.9100	5.2751	5.1909	0
21/10/2024	R186 On 07-November-24			Bond Future	8.3284	8.2614	108.2311	108.3617	80,779
21/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1547.6800	1678.3000	1.5477	1.6783	0
21/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.5600	0.6100	0.0006	0.0006	0
21/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1566.7400	1697.3600	1.5667	1.6974	0
21/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.5100	0.5600	0.0005	0.0006	0
21/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1585.8000	1716.4200	1.5858	1.7164	0
21/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.4700	0.5200	0.0005	0.0005	0
21/10/2024	R186 On 06-February-25			Bond Future	8.3342	8.2576	105.1346	105.2674	125,800
21/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1342.4200	1456.3500	1.3424	1.4564	0
21/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	146.9100	128.0200	0.1469	0.1280	0
21/10/2024	R186 On 08-May-25			Bond Future	8.3523	8.2628	107.2754	107.4107	0
21/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	690.2500	771.4100	0.6903	0.7714	0
21/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	512.8700	458.8000	0.5129	0.4588	0
21/10/2024	R186 On 07-August-25			Bond Future	8.4218	8.3149	104.0848	104.2223	0
21/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1323.7900	1427.6500	1.3238	1.4277	1,983
21/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	306.1700	272.6100	0.3062	0.2726	0
21/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1788.7800	1904.1100	1.7888	1.9041	0
21/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	191.0900	169.0000	0.1911	0.1690	0
21/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2397.8400	2523.8900	2.3978	2.5239	0
21/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	87.8000	76.4300	0.0878	0.0764	1,983
21/10/2024	R186 On 06-November-25			Bond Future	8.5583	8.4261	106.0977	106.2373	0
21/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	355.6600	412.7200	0.3557	0.4127	0
21/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	808.8900	726.3600	0.8089	0.7264	0
21/10/2024	R202 On 07-November-24			Bond Future	268.8995	269.0896	268.8995	269.0896	1,687
21/10/2024	R202 On 06-February-25			Bond Future	269.2780	269.4710	269.2780	269.4710	914
21/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2488.0000	2680.9600	2.4880	2.6810	0
21/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	R202 On 08-May-25			Bond Future	274.8269	275.0228	274.8269	275.0228	269
21/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2516.9000	2712.8000	2.5169	2.7128	0
21/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	R202 On 07-August-25			Bond Future	275.0282	275.2267	275.0282	275.2267	0
21/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3428.2100	3626.7300	3.4282	3.6267	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	R202 On 06-November-25			Bond Future	280.4189	280.6202	280.4189	280.6202	0
21/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4778.9400	4980.1700	4.7789	4.9802	0
21/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	R209 On 07-November-24			Bond Future	10.7919	10.7525	71.3602	71.5624	15,459
21/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	154.3800	236.4500	0.1544	0.2365	100
21/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1407.4200	1287.3000	1.4074	1.2873	0
21/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1277.7500	1472.9900	1.2778	1.4730	0
21/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	223.0600	216.1100	0.2231	0.2161	100
21/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6783.6000	6985.8200	6.7836	6.9858	0
21/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
21/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	6828.2300	7030.4500	6.8282	7.0305	0
21/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
21/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	6872.8100	7075.0300	6.8728	7.0750	0
21/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
21/10/2024	R209 On 06-February-25			Bond Future	10.8787	10.8379	72.8207	73.0267	5,446
21/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7412.1300	7614.8300	7.4121	7.6148	0
21/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	99.3600	96.0300	0.0994	0.0960	0
21/10/2024	R209 On 08-May-25			Bond Future	10.9705	10.9283	71.1487	71.3586	2,137
21/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5119.3800	5298.4900	5.1194	5.2985	0
21/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	750.5200	719.6600	0.7505	0.7197	0
21/10/2024	R209 On 07-August-25			Bond Future	11.0745	11.0307	72.5544	72.7682	0
21/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	7966.4300	8157.2300	7.9664	8.1572	0
21/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	690.3300	667.3200	0.6903	0.6673	0
21/10/2024	R209 On 06-November-25			Bond Future	11.1911	11.1457	70.8052	71.0229	0
21/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3533.7000	3665.8000	3.5337	3.6658	0
21/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3157.7100	3072.1000	3.1577	3.0721	0
21/10/2024	R210 On 07-November-24			Bond Future	241.6452	241.6376	241.6452	241.6376	872
21/10/2024	R210 On 06-February-25			Bond Future	246.6506	246.6418	246.6506	246.6418	881
21/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7040.6400	7031.8400	7.0406	7.0318	0
21/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	R210 On 08-May-25			Bond Future	248.3419	248.3322	248.3419	248.3322	300
21/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	311.8900	302.1900	0.3119	0.3022	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	R210 On 07-August-25			Bond Future	253.3104	253.2994	253.3104	253.2994	0
21/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4870.4400	4859.4100	4.8704	4.8594	0
21/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	R210 On 06-November-25			Bond Future	254.8218	254.8092	254.8218	254.8092	0
21/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2681.8100	2669.2200	2.6818	2.6692	0
21/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2024	R213 On 07-November-24			Bond Future	9.7501	9.6953	88.6719	88.9053	73,850
21/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	5944.8400	6178.4700	5.9448	6.1785	0
21/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.1800	0.3400	0.0002	0.0003	0
21/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	5983.7900	6217.4100	5.9838	6.2174	0
21/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.1700	0.3200	0.0002	0.0003	0
21/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6022.7100	6256.3200	6.0227	6.2563	0
21/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.1600	0.3000	0.0002	0.0003	0
21/10/2024	R213 On 06-February-25			Bond Future	9.8307	9.7730	90.4867	90.7246	69,109
21/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6056.7000	6289.1900	6.0567	6.2892	0
21/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	66.6500	61.2200	0.0667	0.0612	0
21/10/2024	R213 On 08-May-25			Bond Future	9.9126	9.8518	88.7711	89.0136	0
21/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3155.2600	3342.6300	3.1553	3.3426	0
21/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	773.9300	718.7800	0.7739	0.7188	0
21/10/2024	R213 On 07-August-25			Bond Future	10.0148	9.9508	90.5258	90.7727	0
21/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6521.6500	6741.0200	6.5217	6.7410	0
21/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	462.9600	435.4200	0.4630	0.4354	0
21/10/2024	R213 On 06-November-25			Bond Future	10.1433	10.0756	88.7231	88.9744	0
21/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2237.6000	2372.4700	2.2376	2.3725	0
21/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2584.1200	2467.6600	2.5841	2.4677	0
21/10/2024	R214 On 07-November-24			Bond Future	11.1524	11.1231	66.6872	66.8467	14,415
21/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7205.0800	7364.5900	7.2051	7.3646	0
21/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
21/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7250.5400	7410.0500	7.2505	7.4101	0
21/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
21/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7295.9700	7455.4800	7.2960	7.4555	0
21/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0100	0.0400	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
21/10/2024	R214 On 06-February-25			Bond Future	11.2414	11.2111	68.0521	68.2145	11,198
21/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3332.0900	3472.7500	3.3321	3.4728	554
21/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	687.5900	665.7700	0.6876	0.6658	0
21/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5372.1700	5528.1200	5.3722	5.5281	554
21/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	283.1200	276.5900	0.2831	0.2766	0
21/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7333.4200	7494.4800	7.3334	7.4945	0
21/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	121.9900	120.5700	0.1220	0.1206	0
21/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11139.7200	11302.5000	11.1397	11.3025	0
21/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	16.9700	17.2700	0.0170	0.0173	554
21/10/2024	R214 On 08-May-25			Bond Future	11.3292	11.2980	66.1336	66.2993	1,082
21/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6019.9500	6168.3500	6.0200	6.1684	0
21/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	700.6300	683.3800	0.7006	0.6834	0
21/10/2024	R214 On 07-August-25			Bond Future	11.4282	11.3960	67.4405	67.6091	0
21/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8118.5300	8270.7100	8.1185	8.2707	0
21/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	765.0300	748.6300	0.7650	0.7486	0
21/10/2024	R214 On 06-November-25			Bond Future	11.5399	11.5066	65.4442	65.6157	0
21/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3890.0500	3999.2600	3.8901	3.9993	0
21/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3378.2200	3315.9000	3.3782	3.3159	0
21/10/2024	R248 On 07-November-24			Bond Future	11.3232	11.2990	80.7567	80.9190	218,580
21/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8799.3800	8961.7000	8.7994	8.9617	0
21/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0400	0.1100	0.0000	0.0001	0
21/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	8853.8000	9016.1200	8.8538	9.0161	0
21/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0300	0.1000	0.0000	0.0001	0
21/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	8908.1500	9070.4600	8.9082	9.0705	0
21/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0300	0.0900	0.0000	0.0001	0
21/10/2024	R248 On 06-February-25			Bond Future	11.4158	11.3908	82.4096	82.5749	265,513
21/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	71.2000	84.0900	0.0712	0.0841	660
21/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	8054.4700	7902.0600	8.0545	7.9021	0
21/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	782.5800	852.1800	0.7826	0.8522	660
21/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3606.3100	3510.6100	3.6063	3.5106	0
21/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3065.5800	3200.3100	3.0656	3.2003	0
21/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1230.3600	1199.7900	1.2304	1.1998	660
21/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8005.3100	8169.6700	8.0053	8.1697	0
21/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	212.1400	211.2000	0.2121	0.2112	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2024	R248 On 08-May-25			Bond Future	11.5071	11.4812	79.6398	79.8082	14,660
21/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	7434.1700	7587.9900	7.4342	7.5880	0
21/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	850.9500	836.3600	0.8510	0.8364	0
21/10/2024	R248 On 07-August-25			Bond Future	11.6096	11.5829	81.2132	81.3846	0
21/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10142.8400	10300.0200	10.1428	10.3000	0
21/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	963.6600	949.4400	0.9637	0.9494	0
21/10/2024	R248 On 06-November-25			Bond Future	11.7244	11.6968	78.3400	78.5144	0
21/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4337.4000	4447.3900	4.3374	4.4474	0
21/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4239.6100	4175.2300	4.2396	4.1752	0
21/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0