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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
22/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	2025 On 07-November-24			Bond Future	185.0496	185.0374	185.0496	185.0374	9,276
22/10/2024	2029 On 07-November-24			Bond Future	133.5069	133.4190	133.5069	133.4190	6,862
22/10/2024	2029 On 06-February-25			Bond Future	136.2728	136.1826	136.2728	136.1826	7,103
22/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3872.8300	3782.5600	3.8728	3.7826	0
22/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2029 On 08-May-25			Bond Future	137.6577	137.5651	137.6577	137.5651	728
22/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	192.2900	284.8800	0.1923	0.2849	0
22/10/2024	2029 On 07-August-25			Bond Future	140.4128	140.3177	140.4128	140.3177	0
22/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3002.7500	2907.6800	3.0028	2.9077	0
22/10/2024	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
22/10/2024	2029 On 06-November-25			Bond Future	141.7164	141.6189	141.7164	141.6189	0
22/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1926.3900	1828.9000	1.9264	1.8289	0
22/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2030 On 07-November-24			Bond Future	9.3251	9.3308	96.8606	96.8385	138,297
22/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3396.2800	3374.6300	3.3963	3.3746	600
22/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	1.1100	1.5900	0.0011	0.0016	0
22/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5247.1200	5225.0000	5.2471	5.2250	600
22/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5356.7500	5334.6200	5.3568	5.3346	0
22/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5393.2600	5371.1300	5.3933	5.3711	0
22/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5429.7400	5407.6100	5.4297	5.4076	0
22/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9505.1400	9483.0100	9.5051	9.4830	0
22/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
22/10/2024	2030 On 06-February-25			Bond Future	9.3856	9.3917	94.8335	94.8105	139,064
22/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	212.6000	211.9300	0.2126	0.2119	800
22/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2919.0500	2941.3300	2.9191	2.9413	0
22/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	721.8700	717.6900	0.7219	0.7177	800
22/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1500.9200	1519.6900	1.5009	1.5197	0
22/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1770.8800	1760.4400	1.7709	1.7604	0
22/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	632.1800	644.6900	0.6322	0.6447	800
22/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4812.4400	4792.7200	4.8124	4.7927	0
22/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	85.0300	88.2600	0.0850	0.0883	0
22/10/2024	2030 On 08-May-25			Bond Future	9.4633	9.4699	96.7645	96.7408	0
22/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	411.5100	409.0300	0.4115	0.4090	800
22/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3292.7700	3314.0100	3.2928	3.3140	0
22/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	956.3700	950.5000	0.9564	0.9505	800
22/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1986.2100	2004.0600	1.9862	2.0041	0
22/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2479.2800	2466.6600	2.4793	2.4667	0
22/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	812.3500	823.4500	0.8124	0.8235	0
22/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2631.7000	2618.5700	2.6317	2.6186	0
22/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	753.1000	763.6900	0.7531	0.7637	800

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22/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3498.6500	3483.0300	3.4987	3.4830	1,640
22/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	501.1300	509.2300	0.5011	0.5092	0
22/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4610.2100	4592.2100	4.6102	4.5922	2,280
22/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	305.5100	311.2300	0.3055	0.3112	0
22/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8240.0600	8217.8200	8.2401	8.2178	0
22/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	52.8100	54.2900	0.0528	0.0543	1,640
22/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9552.3100	9529.3200	9.5523	9.5293	0
22/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	21.9100	22.6400	0.0219	0.0226	2,280
22/10/2024	2030 On 07-August-25			Bond Future	9.5664	9.5735	94.6670	94.6425	0
22/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	3854.9800	3839.4000	3.8550	3.8394	1,054
22/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	772.2200	781.2300	0.7722	0.7812	0
22/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5567.3600	5548.7100	5.5674	5.5487	0
22/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	430.8900	436.8300	0.4309	0.4368	0
22/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8440.6500	8418.4600	8.4407	8.4185	0
22/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	129.3500	131.7500	0.1294	0.1318	1,054
22/10/2024	2030 On 06-November-25			Bond Future	9.6827	9.6905	96.4978	96.4723	0
22/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1709.1000	1699.6300	1.7091	1.6996	0
22/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2178.4200	2194.4600	2.1784	2.1945	0
22/10/2024	2032 On 07-November-24			Bond Future	10.0099	10.0208	91.9243	91.8715	59,875
22/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	88.8100	89.4800	0.0888	0.0895	0
22/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1355.7300	1409.2100	1.3557	1.4092	0
22/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	219.8200	218.0200	0.2198	0.2180	0
22/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	947.7000	998.7100	0.9477	0.9987	0
22/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	288.2900	284.8800	0.2883	0.2849	0
22/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	821.1500	870.5500	0.8212	0.8706	0
22/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	2824.2700	2778.7700	2.8243	2.7788	0
22/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	28.3600	35.6700	0.0284	0.0357	200
22/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5125.4400	5073.3000	5.1254	5.0733	600
22/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	1.3700	2.0400	0.0014	0.0020	0
22/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6720.2600	6667.5500	6.7203	6.6676	0
22/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.1400	0.2400	0.0001	0.0002	0
22/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	6764.0400	6711.3200	6.7640	6.7113	0
22/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.1300	0.2200	0.0001	0.0002	0
22/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	6807.7800	6755.0600	6.8078	6.7551	0

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22/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.1200	0.2100	0.0001	0.0002	0
22/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7330.5400	7277.7700	7.3305	7.2778	600
22/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	0
22/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7460.5800	7407.8100	7.4606	7.4078	1,615
22/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0500	0.0900	0.0001	0.0001	0
22/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	12893.2400	12840.4300	12.8932	12.8404	0
22/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
22/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	14498.8600	14446.0500	14.4989	14.4461	0
22/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
22/10/2024	2032 On 06-February-25			Bond Future	10.0927	10.1042	93.8060	93.7518	84,113
22/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	289.0700	283.8000	0.2891	0.2838	800
22/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3523.3800	3572.3500	3.5234	3.5724	0
22/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	992.2400	976.1800	0.9922	0.9762	800
22/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1808.8600	1847.0400	1.8089	1.8470	0
22/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	2958.6900	2923.7400	2.9587	2.9237	0
22/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	567.0000	586.2900	0.5670	0.5863	800
22/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7322.5500	7272.0100	7.3226	7.2720	0
22/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	64.3300	68.0300	0.0643	0.0680	0
22/10/2024	2032 On 08-May-25			Bond Future	10.1828	10.1949	91.5519	91.4963	37,405
22/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	556.3200	547.3600	0.5563	0.5474	800
22/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	4127.9800	4174.6500	4.1280	4.1747	0
22/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1292.2300	1274.2300	1.2922	1.2742	800
22/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2502.9400	2540.5700	2.5029	2.5406	0
22/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4028.8500	3991.3200	4.0289	3.9913	0
22/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	781.7300	799.8300	0.7817	0.7998	0
22/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4234.2000	4195.7300	4.2342	4.1957	0
22/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	725.8300	742.9900	0.7258	0.7430	800
22/10/2024	2032 On 07-August-25			Bond Future	10.2907	10.3036	93.3611	93.3040	0
22/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7746.6400	7700.1600	7.7466	7.7002	0
22/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	516.8900	527.5500	0.5169	0.5276	0
22/10/2024	2032 On 06-November-25			Bond Future	10.4177	10.4314	91.0059	90.9473	0
22/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	2858.7700	2832.3500	2.8588	2.8324	0
22/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2848.7800	2881.0000	2.8488	2.8810	0
22/10/2024	2033 On 07-November-24			Bond Future	126.3833	126.2831	126.3833	126.2831	6,818

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22/10/2024	2033 On 06-February-25			Bond Future	129.0017	128.8989	129.0017	128.8989	5,259
22/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4061.7000	3958.8800	4.0617	3.9589	0
22/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2033 On 08-May-25			Bond Future	130.1374	130.0321	130.1374	130.0321	5,288
22/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	482.6400	587.8800	0.4826	0.5879	0
22/10/2024	2033 On 07-August-25			Bond Future	132.7420	132.6340	132.7420	132.6340	0
22/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4092.0200	3983.9900	4.0920	3.9840	0
22/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2033 On 06-November-25			Bond Future	133.7932	133.6826	133.7932	133.6826	0
22/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	653.1600	542.5500	0.6532	0.5426	0
22/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2037 On 07-November-24			Bond Future	11.0176	11.0236	85.6874	85.6523	81,677
22/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8394.1300	8359.0000	8.3941	8.3590	0
22/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8444.1800	8409.0500	8.4442	8.4091	0
22/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8494.1900	8459.0600	8.4942	8.4591	0
22/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/10/2024	2037 On 06-February-25			Bond Future	11.1132	11.1195	83.1809	83.1447	165,140
22/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	8819.2300	8787.0000	8.8192	8.7870	0
22/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	99.0100	102.9700	0.0990	0.1030	0
22/10/2024	2037 On 08-May-25			Bond Future	11.2191	11.2257	84.8744	84.8373	3,975
22/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6293.1800	6268.0900	6.2932	6.2681	0
22/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	770.5300	782.5500	0.7705	0.7826	0
22/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	7577.2200	7549.5600	7.5772	7.5496	15,000
22/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	546.0800	555.5300	0.5461	0.5555	0
22/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	10849.8100	10817.6300	10.8498	10.8176	7,500
22/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	228.0100	232.9400	0.2280	0.2329	0
22/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11063.0600	11030.5900	11.0631	11.0306	7,500
22/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	210.7000	215.3400	0.2107	0.2153	0
22/10/2024	2037 On 07-August-25			Bond Future	11.3408	11.3478	82.2909	82.2526	15
22/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	927.6700	922.6300	0.9277	0.9226	2,541
22/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6712.8400	6746.0400	6.7128	6.7460	0

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22/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1253.1000	1246.4100	1.2531	1.2464	2,341
22/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5778.4300	5809.9800	5.7784	5.8100	0
22/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1412.4400	1404.9800	1.4124	1.4050	200
22/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5405.5000	5436.2800	5.4055	5.4363	0
22/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2366.0500	2354.4400	2.3661	2.3544	0
22/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3877.7900	3904.4200	3.8778	3.9044	2,541
22/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3359.1400	3343.8900	3.3591	3.3439	0
22/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2924.3100	2947.3000	2.9243	2.9473	2,541
22/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4685.5600	4666.2900	4.6856	4.6663	0
22/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2103.0700	2122.0400	2.1031	2.1220	2,541
22/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	5966.1100	5943.6200	5.9661	5.9436	0
22/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1569.2000	1584.9500	1.5692	1.5850	2,541
22/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9291.0300	9262.4200	9.2910	9.2624	0
22/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	772.7100	782.3400	0.7727	0.7823	0
22/10/2024	2037 On 06-November-25			Bond Future	11.4670	11.4742	83.8810	83.8416	0
22/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4312.6700	4295.7400	4.3127	4.2957	0
22/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3438.3900	3460.8300	3.4384	3.4608	0
22/10/2024	2038 On 07-November-24			Bond Future	137.9599	138.5529	137.9599	138.5529	1,628
22/10/2024	2038 On 06-February-25			Bond Future	138.7118	139.3164	138.7118	139.3164	1,658
22/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	3481.7500	4086.3900	3.4818	4.0864	0
22/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2038 On 08-May-25			Bond Future	141.5702	142.1869	141.5702	142.1869	440
22/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	1890.2300	2506.9000	1.8902	2.5069	0
22/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2038 On 07-August-25			Bond Future	142.2533	142.8817	142.2533	142.8817	0
22/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	2693.2700	3321.6600	2.6933	3.3217	0
22/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2038 On 06-November-25			Bond Future	145.0418	145.6819	145.0418	145.6819	0
22/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1161.7500	1801.8800	1.1618	1.8019	0
22/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2040 On 07-November-24			Bond Future	11.2830	11.2941	86.0868	86.0171	97,384
22/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	4913.0800	4845.2700	4.9131	4.8453	640
22/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	4.5200	6.4200	0.0045	0.0064	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7698.2400	7628.5800	7.6982	7.6286	0
22/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	640
22/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	8983.2100	8913.5000	8.9832	8.9135	0
22/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9036.0200	8966.3100	9.0360	8.9663	0
22/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9088.7700	9019.0600	9.0888	9.0191	0
22/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	10593.5100	10523.8000	10.5935	10.5238	0
22/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
22/10/2024	2040 On 06-February-25			Bond Future	11.3806	11.3922	83.3378	83.2664	71,400
22/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	805.9100	791.5900	0.8059	0.7916	780
22/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3212.8700	3269.9900	3.2129	3.2700	0
22/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3026.2400	2986.8500	3.0262	2.9869	0
22/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1084.5200	1116.5700	1.0845	1.1166	780
22/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5297.7300	5243.8700	5.2977	5.2439	0
22/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	451.7700	469.3500	0.4518	0.4694	780
22/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9026.2600	8960.8900	9.0263	8.9609	0
22/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	113.7900	119.8600	0.1138	0.1199	0
22/10/2024	2040 On 08-May-25			Bond Future	11.4875	11.4996	85.0345	84.9614	3,900
22/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7288.9200	7233.7300	7.2889	7.2337	0
22/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	753.9500	771.8800	0.7540	0.7719	0
22/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7834.5300	7777.6200	7.8345	7.7776	15,000
22/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	659.2800	675.4900	0.6593	0.6755	0
22/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	10962.3700	10898.2400	10.9624	10.8982	7,500
22/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	311.2500	320.2400	0.3113	0.3202	0
22/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11283.3500	11218.6800	11.2834	11.2187	7,500
22/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	288.5900	297.0400	0.2886	0.2970	0
22/10/2024	2040 On 07-August-25			Bond Future	11.6091	11.6216	82.2033	82.1284	16
22/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10037.6800	9978.4500	10.0377	9.9785	0
22/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	856.5900	872.3400	0.8566	0.8723	0
22/10/2024	2040 On 06-November-25			Bond Future	11.7341	11.7472	83.7913	83.7145	0
22/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4524.6900	4488.2000	4.5247	4.4882	0
22/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3906.9100	3947.2100	3.9069	3.9472	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	2044 On 07-November-24			Bond Future	11.3874	11.4035	82.0394	81.9358	23,616
22/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3815.7700	3719.1300	3.8158	3.7191	0
22/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	19.0200	25.9600	0.0190	0.0260	13,875
22/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5264.4800	5162.3600	5.2645	5.1624	0
22/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	2.7300	4.1900	0.0027	0.0042	9,540
22/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6680.9600	6577.6200	6.6810	6.5776	0
22/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.3300	0.5700	0.0003	0.0006	11,405
22/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8859.2700	8755.7000	8.8593	8.7557	0
22/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8912.3400	8808.7700	8.9123	8.8088	0
22/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8965.3400	8861.7700	8.9653	8.8618	0
22/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/10/2024	2044 On 06-February-25			Bond Future	11.4811	11.4978	79.3329	79.2269	69,368
22/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4004.3000	3933.4400	4.0043	3.9334	449
22/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	815.7800	850.9100	0.8158	0.8509	0
22/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6409.0700	6321.4500	6.4091	6.3215	449
22/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	342.1500	360.5200	0.3422	0.3605	0
22/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	9008.9800	8911.7300	9.0090	8.9117	0
22/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	135.1800	143.9200	0.1352	0.1439	0
22/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	12551.6900	12448.2600	12.5517	12.4483	0
22/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	31.1000	33.6600	0.0311	0.0337	449
22/10/2024	2044 On 08-May-25		Call	Bond Future	5.2200	5.0500	0.0052	0.0051	0
22/10/2024	2044 On 08-May-25			Bond Future	11.5832	11.6005	80.9480	80.8396	8,697
22/10/2024	2044 On 08-May-25		Put	Bond Future	19057.2100	19165.4300	19.0572	19.1654	0
22/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	995.8200	972.4400	0.9958	0.9724	2,490
22/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5328.7500	5413.7600	5.3288	5.4138	0
22/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	2981.3700	2930.0400	2.9814	2.9300	0
22/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2564.9600	2622.0200	2.5650	2.6220	2,490
22/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	5997.7600	5921.8600	5.9978	5.9219	0
22/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1143.7700	1176.2600	1.1438	1.1763	2,490
22/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7430.2400	7346.7500	7.4302	7.3468	0
22/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	807.0500	831.9500	0.8071	0.8320	0
22/10/2024	2044 On 07-August-25			Bond Future	11.6985	11.7166	78.1613	78.0505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10005.7100	9916.4800	10.0057	9.9165	0
22/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	882.3600	904.0000	0.8824	0.9040	0
22/10/2024	2044 On 06-November-25			Bond Future	11.8165	11.8353	79.6711	79.5577	0
22/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4549.9800	4494.5300	4.5500	4.4945	0
22/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4167.6100	4225.5800	4.1676	4.2256	0
22/10/2024	2046 On 07-November-24			Bond Future	119.0910	119.0854	119.0910	119.0854	5,267
22/10/2024	2046 On 06-February-25			Bond Future	121.5584	121.5521	121.5584	121.5521	17,708
22/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7548.3800	7542.0900	7.5484	7.5421	0
22/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2046 On 08-May-25			Bond Future	121.8264	121.8197	121.8264	121.8197	0
22/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	143.6100	150.2900	0.1436	0.1503	0
22/10/2024	2046 On 07-August-25			Bond Future	124.2638	124.2566	124.2638	124.2566	0
22/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5573.7800	5566.5500	5.5738	5.5666	0
22/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2046 On 06-November-25			Bond Future	124.4209	124.4127	124.4209	124.4127	0
22/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	989.1100	997.2700	0.9891	0.9973	0
22/10/2024	2050 On 07-November-24			Bond Future	120.6956	120.6902	120.6956	120.6902	5,069
22/10/2024	2050 On 06-February-25			Bond Future	120.8491	120.8430	120.8491	120.8430	14,835
22/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5249.0700	5243.0000	5.2491	5.2430	0
22/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2050 On 08-May-25			Bond Future	123.3396	123.3329	123.3396	123.3329	0
22/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2179.5900	2172.8900	2.1796	2.1729	0
22/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2050 On 07-August-25			Bond Future	123.4119	123.4046	123.4119	123.4046	0
22/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3521.9100	3514.5500	3.5219	3.5146	0
22/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	2050 On 06-November-25			Bond Future	125.8309	125.8229	125.8309	125.8229	0
22/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1410.8600	1402.8600	1.4109	1.4029	0
22/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	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
22/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	AL37 On 07-November-24			Index Future	1038.4940	1038.1730	1038.4940	1,038.1730	0
22/10/2024	AL37 On 06-February-25			Index Future	1059.7610	1059.4290	1059.7610	1,059.4290	0
22/10/2024	AL37 On 08-May-25			Index Future	1081.3590	1081.0170	1081.3590	1,081.0170	0
22/10/2024	AL37 On 07-August-25			Index Future	1102.7710	1102.4180	1102.7710	1,102.4180	0
22/10/2024	AL37 On 06-November-25			Index Future	1124.1840	1123.8200	1124.1840	1,123.8200	0
22/10/2024	AL7T On 07-November-24			Index Future	1240.6850	1240.1060	1240.6850	1,240.1060	0
22/10/2024	AL7T On 06-February-25			Index Future	1266.0920	1265.4960	1266.0920	1,265.4960	0
22/10/2024	AL7T On 08-May-25			Index Future	1291.8950	1291.2840	1291.8950	1,291.2840	0
22/10/2024	AL7T On 07-August-25			Index Future	1317.4760	1316.8480	1317.4760	1,316.8480	0
22/10/2024	AL7T On 06-November-25			Index Future	1343.0580	1342.4110	1343.0580	1,342.4110	0
22/10/2024	ALBI On 07-November-24			Index Future	1070.9980	1070.4360	1070.9980	1,070.4360	102
22/10/2024	ALBI On 06-February-25			Index Future	1092.9300	1092.3530	1092.9300	1,092.3530	16
22/10/2024	ALBI On 08-May-25			Index Future	1115.2040	1114.6120	1115.2040	1,114.6120	0
22/10/2024	ALBI On 07-August-25			Index Future	1137.2870	1136.6780	1137.2870	1,136.6780	0
22/10/2024	ALBI On 06-November-25			Index Future	1159.3690	1158.7440	1159.3690	1,158.7440	0
22/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	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
22/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	ES33 On 07-November-24			Bond Future	11.2427	11.2490	80.5481	80.5182	0
22/10/2024	ES33 On 06-February-25			Bond Future	11.3667	11.3734	82.2169	82.1860	0
22/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8485.3200	8454.4400	8.4853	8.4544	0
22/10/2024	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
22/10/2024	ES33 On 08-May-25			Bond Future	11.4946	11.5017	80.1106	80.0789	0
22/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5338.6300	5306.8900	5.3386	5.3069	0
22/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	ES33 On 07-August-25			Bond Future	11.6398	11.6472	81.7121	81.6793	0
22/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7907.4700	7874.7200	7.9075	7.8747	0
22/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	ES33 On 06-November-25			Bond Future	11.8073	11.8151	79.5143	79.4806	0
22/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	864.0900	830.3600	0.8641	0.8304	0
22/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	ES42 On 07-November-24			Bond Future	11.6694	11.6754	77.0031	76.9666	0
22/10/2024	ES42 On 06-February-25			Bond Future	11.7735	11.7799	78.5984	78.5608	0
22/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10204.9200	10167.2900	10.2049	10.1673	0
22/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	ES42 On 08-May-25			Bond Future	11.8848	11.8915	75.9509	75.9122	0
22/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7319.9900	7281.3500	7.3200	7.2814	0
22/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	ES42 On 07-August-25			Bond Future	12.0055	12.0125	77.4679	77.4282	0
22/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9195.7400	9155.9900	9.1957	9.1560	0
22/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	ES42 On 06-November-25			Bond Future	12.1395	12.1468	74.7183	74.6774	0
22/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1384.4100	1343.5400	1.3844	1.3435	0
22/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	GOVI On 07-November-24			GOVI	1054.5900	1053.9960	1054.5900	1,053.9960	318
22/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1058100.0000	1052160.0000	105.8100	105.2160	0
22/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1058000.0000	1052060.0000	105.8000	105.2060	0
22/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1057900.0000	1051960.0000	105.7900	105.1960	0
22/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	GOVI On 06-February-25			GOVI	1076.1860	1075.5760	1076.1860	1,075.5760	327
22/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1041860.0000	1035760.0000	104.1860	103.5760	0
22/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	GOVI On 08-May-25			GOVI	1098.1190	1097.4930	1098.1190	1,097.4930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	761190.0000	754930.0000	76.1190	75.4930	0
22/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	GOVI On 07-August-25			GOVI	1119.8630	1119.2210	1119.8630	1,119.2210	0
22/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1088630.0000	1082210.0000	108.8630	108.2210	0
22/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	GOVI On 06-November-25			GOVI	1141.6080	1140.9480	1141.6080	1,140.9480	0
22/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	296080.0000	289480.0000	29.6080	28.9480	0
22/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/10/2024	IGOV On 07-November-24			Index Future	367.8460	367.9860	367.8460	367.9860	206
22/10/2024	IGOV On 06-February-25			Index Future	375.4700	375.6110	375.4700	375.6110	690
22/10/2024	IGOV On 08-May-25			Index Future	383.2110	383.3540	383.2110	383.3540	0
22/10/2024	IGOV On 07-August-25			Index Future	390.8870	391.0310	390.8870	391.0310	0
22/10/2024	IGOV On 06-November-25			Index Future	398.5630	398.7080	398.5630	398.7080	0
22/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	8.3300	0
22/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
22/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
22/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
22/10/2024	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
22/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
22/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/10/2024	R035 On 07-November-24			Bond Future	10.6477	10.6537	90.8338	90.7994	90,377
22/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	2576.5800	2551.5000	2.5766	2.5515	0
22/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	48.0600	57.3400	0.0481	0.0573	11,000
22/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8130.2600	8095.9100	8.1303	8.0959	0
22/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8180.2200	8145.8700	8.1802	8.1459	0
22/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8230.1400	8195.7900	8.2301	8.1958	0
22/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8280.0100	8245.6600	8.2800	8.2457	1,000
22/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13196.2000	13161.8400	13.1962	13.1618	0
22/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
22/10/2024	R035 On 06-February-25			Bond Future	10.7441	10.7504	92.6932	92.6578	82,657
22/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	557.0600	554.0000	0.5571	0.5540	100
22/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3316.0300	3348.4100	3.3160	3.3484	0
22/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	689.7400	685.7800	0.6897	0.6858	1,000
22/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2984.8200	3016.3000	2.9848	3.0163	0
22/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1388.5400	1379.9500	1.3885	1.3800	0
22/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1915.7900	1942.6400	1.9158	1.9426	1,100
22/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3685.8400	3665.5400	3.6858	3.6655	0
22/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	654.8500	669.9900	0.6549	0.6700	1,100
22/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8754.6700	8722.6800	8.7547	8.7227	0
22/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	82.5500	86.0000	0.0826	0.0860	0
22/10/2024	R035 On 08-May-25			Bond Future	10.8405	10.8472	90.0696	90.0332	0
22/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1340.0300	1332.2800	1.3400	1.3323	150
22/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3567.6700	3596.3400	3.5677	3.5963	0
22/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2705.5900	2691.5200	2.7056	2.6915	0
22/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2109.3600	2131.7100	2.1094	2.1317	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4505.3900	4485.0400	4.5054	4.4850	400
22/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1203.1200	1219.1900	1.2031	1.2192	0
22/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	5453.1900	5430.2600	5.4532	5.4303	0
22/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	916.6700	930.1600	0.9167	0.9302	150
22/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5779.0000	5755.2700	5.7790	5.7553	0
22/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	836.4900	849.1800	0.8365	0.8492	0
22/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9711.6800	9681.1400	9.7117	9.6811	0
22/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	288.0300	293.9100	0.2880	0.2939	400
22/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	12491.7100	12457.9100	12.4917	12.4579	0
22/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	99.8600	102.4800	0.0999	0.1025	400
22/10/2024	R035 On 07-August-25			Bond Future	10.9526	10.9596	91.8498	91.8123	0
22/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9155.4800	9126.8300	9.1555	9.1268	0
22/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	677.3900	686.2700	0.6774	0.6863	0
22/10/2024	R035 On 06-November-25			Bond Future	11.0829	11.0903	89.1199	89.0812	0
22/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	3993.3500	3977.0500	3.9934	3.9771	0
22/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3384.4200	3406.8100	3.3844	3.4068	0
22/10/2024	R053 On 07-November-24			Bond Future	11.3369	11.3429	103.7749	103.7234	3,548
22/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11272.7000	11221.1900	11.2727	11.2212	0
22/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
22/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11342.3400	11290.8300	11.3423	11.2908	0
22/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
22/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11411.9000	11360.3900	11.4119	11.3604	0
22/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
22/10/2024	R053 On 06-February-25			Bond Future	11.4277	11.4339	105.8992	105.8462	116
22/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	11710.6900	11664.8000	11.7107	11.6648	0
22/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	191.7600	198.9300	0.1918	0.1989	0
22/10/2024	R053 On 08-May-25			Bond Future	11.5225	11.5290	102.1875	102.1331	0
22/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	9707.9600	9670.4900	9.7080	9.6705	0
22/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1087.6800	1104.6200	1.0877	1.1046	0
22/10/2024	R053 On 07-August-25			Bond Future	11.6272	11.6340	104.2060	104.1500	0
22/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	12673.2600	12632.7400	12.6733	12.6327	0
22/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1301.3700	1316.8200	1.3014	1.3168	0
22/10/2024	R053 On 06-November-25			Bond Future	11.7424	11.7495	100.3565	100.2990	0
22/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5383.3200	5359.8400	5.3833	5.3598	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5241.1500	5275.1300	5.2412	5.2751	0
22/10/2024	R186 On 07-November-24			Bond Future	8.3335	8.3284	108.2210	108.2311	77,579
22/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1537.4400	1547.6800	1.5374	1.5477	0
22/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.4400	0.5600	0.0004	0.0006	0
22/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1556.5100	1566.7400	1.5565	1.5667	0
22/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.4000	0.5100	0.0004	0.0005	0
22/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1575.5700	1585.8000	1.5756	1.5858	0
22/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.3600	0.4700	0.0004	0.0005	0
22/10/2024	R186 On 06-February-25			Bond Future	8.3399	8.3342	105.1247	105.1346	125,996
22/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1332.6500	1342.4200	1.3327	1.3424	0
22/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	147.0500	146.9100	0.1471	0.1469	0
22/10/2024	R186 On 08-May-25			Bond Future	8.3588	8.3523	107.2657	107.2754	0
22/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	683.3900	690.2500	0.6834	0.6903	0
22/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	515.7900	512.8700	0.5158	0.5129	0
22/10/2024	R186 On 07-August-25			Bond Future	8.4292	8.4218	104.0753	104.0848	0
22/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1315.9200	1323.7900	1.3159	1.3238	1,983
22/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	307.7900	306.1700	0.3078	0.3062	0
22/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1780.2200	1788.7800	1.7802	1.7888	0
22/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	192.0200	191.0900	0.1920	0.1911	0
22/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2388.7500	2397.8400	2.3888	2.3978	0
22/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	88.2000	87.8000	0.0882	0.0878	1,983
22/10/2024	R186 On 06-November-25			Bond Future	8.5670	8.5583	106.0885	106.0977	0
22/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	351.5400	355.6600	0.3515	0.3557	0
22/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	813.9800	808.8900	0.8140	0.8089	0
22/10/2024	R202 On 07-November-24			Bond Future	269.1139	268.8995	269.1139	268.8995	1,687
22/10/2024	R202 On 06-February-25			Bond Future	269.4979	269.2780	269.4979	269.2780	914
22/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2707.8700	2488.0000	2.7079	2.4880	0
22/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	R202 On 08-May-25			Bond Future	275.0520	274.8269	275.0520	274.8269	269
22/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2741.9900	2516.9000	2.7420	2.5169	0
22/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	R202 On 07-August-25			Bond Future	275.2593	275.0282	275.2593	275.0282	0
22/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3659.2600	3428.2100	3.6593	3.4282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	R202 On 06-November-25			Bond Future	280.6556	280.4189	280.6556	280.4189	0
22/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5015.6300	4778.9400	5.0156	4.7789	0
22/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	R209 On 07-November-24			Bond Future	10.7860	10.7919	71.3906	71.3602	15,057
22/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	148.5000	154.3800	0.1485	0.1544	100
22/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1371.1800	1407.4200	1.3712	1.4074	0
22/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1286.7600	1277.7500	1.2868	1.2778	0
22/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	201.7100	223.0600	0.2017	0.2231	100
22/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6813.9500	6783.6000	6.8140	6.7836	0
22/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	6858.5800	6828.2300	6.8586	6.8282	0
22/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	6903.1600	6872.8100	6.9032	6.8728	0
22/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/10/2024	R209 On 06-February-25			Bond Future	10.8725	10.8787	72.8520	72.8207	5,848
22/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7439.7100	7412.1300	7.4397	7.4121	0
22/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	95.6400	99.3600	0.0956	0.0994	0
22/10/2024	R209 On 08-May-25			Bond Future	10.9640	10.9705	71.1808	71.1487	2,137
22/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5140.3400	5119.3800	5.1403	5.1194	0
22/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	739.3900	750.5200	0.7394	0.7505	0
22/10/2024	R209 On 07-August-25			Bond Future	11.0677	11.0745	72.5874	72.5544	0
22/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	7991.0300	7966.4300	7.9910	7.9664	0
22/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	681.8800	690.3300	0.6819	0.6903	0
22/10/2024	R209 On 06-November-25			Bond Future	11.1840	11.1911	70.8392	70.8052	0
22/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3547.7600	3533.7000	3.5478	3.5337	0
22/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3137.7600	3157.7100	3.1378	3.1577	0
22/10/2024	R210 On 07-November-24			Bond Future	241.6529	241.6452	241.6529	241.6452	872
22/10/2024	R210 On 06-February-25			Bond Future	246.6593	246.6506	246.6593	246.6506	881
22/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7049.3200	7040.6400	7.0493	7.0406	0
22/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	R210 On 08-May-25			Bond Future	248.3516	248.3419	248.3516	248.3419	300
22/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	321.5500	311.8900	0.3216	0.3119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	R210 On 07-August-25			Bond Future	253.3214	253.3104	253.3214	253.3104	0
22/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4881.3700	4870.4400	4.8814	4.8704	0
22/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	R210 On 06-November-25			Bond Future	254.8341	254.8218	254.8341	254.8218	0
22/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2694.0700	2681.8100	2.6941	2.6818	0
22/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2024	R213 On 07-November-24			Bond Future	9.7392	9.7501	88.7182	88.6719	73,800
22/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	5991.0900	5944.8400	5.9911	5.9448	0
22/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.1100	0.1800	0.0001	0.0002	0
22/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6030.0400	5983.7900	6.0300	5.9838	0
22/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.1000	0.1700	0.0001	0.0002	0
22/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6068.9600	6022.7100	6.0690	6.0227	0
22/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0900	0.1600	0.0001	0.0002	0
22/10/2024	R213 On 06-February-25			Bond Future	9.8191	9.8307	90.5343	90.4867	69,109
22/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6100.7800	6056.7000	6.1008	6.0567	0
22/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	63.0600	66.6500	0.0631	0.0667	0
22/10/2024	R213 On 08-May-25			Bond Future	9.9003	9.9126	88.8200	88.7711	0
22/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3186.8700	3155.2600	3.1869	3.1553	0
22/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	756.6400	773.9300	0.7566	0.7739	0
22/10/2024	R213 On 07-August-25			Bond Future	10.0018	10.0148	90.5760	90.5258	0
22/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6562.3500	6521.6500	6.5624	6.5217	0
22/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	453.4200	462.9600	0.4534	0.4630	0
22/10/2024	R213 On 06-November-25			Bond Future	10.1294	10.1433	88.7748	88.7231	0
22/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2259.8800	2237.6000	2.2599	2.2376	0
22/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2554.7400	2584.1200	2.5547	2.5841	0
22/10/2024	R214 On 07-November-24			Bond Future	11.1465	11.1524	66.7196	66.6872	6,998
22/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7237.4800	7205.0800	7.2375	7.2051	0
22/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7282.9500	7250.5400	7.2830	7.2505	0
22/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7328.3800	7295.9700	7.3284	7.2960	0
22/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0100	0.0100	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
22/10/2024	R214 On 06-February-25			Bond Future	11.2351	11.2414	68.0854	68.0521	18,615
22/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3350.5000	3332.0900	3.3505	3.3321	554
22/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	672.6800	687.5900	0.6727	0.6876	0
22/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5397.2400	5372.1700	5.3972	5.3722	554
22/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	274.8700	283.1200	0.2749	0.2831	0
22/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7362.3100	7333.4200	7.3623	7.3334	0
22/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	117.5600	121.9900	0.1176	0.1220	0
22/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11172.1300	11139.7200	11.1721	11.1397	0
22/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	16.0600	16.9700	0.0161	0.0170	554
22/10/2024	R214 On 08-May-25			Bond Future	11.3227	11.3292	66.1679	66.1336	1,082
22/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6043.4400	6019.9500	6.0434	6.0200	0
22/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	689.8900	700.6300	0.6899	0.7006	0
22/10/2024	R214 On 07-August-25			Bond Future	11.4215	11.4282	67.4757	67.4405	0
22/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8144.4300	8118.5300	8.1444	8.1185	0
22/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	755.7900	765.0300	0.7558	0.7650	0
22/10/2024	R214 On 06-November-25			Bond Future	11.5328	11.5399	65.4803	65.4442	0
22/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3905.1900	3890.0500	3.9052	3.8901	0
22/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3357.2600	3378.2200	3.3573	3.3782	0
22/10/2024	R248 On 07-November-24			Bond Future	11.3071	11.3232	80.8643	80.7567	215,568
22/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8906.8800	8799.3800	8.9069	8.7994	0
22/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
22/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	8961.3100	8853.8000	8.9613	8.8538	0
22/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
22/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	9015.6600	8908.1500	9.0157	8.9082	0
22/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
22/10/2024	R248 On 06-February-25			Bond Future	11.3991	11.4158	82.5196	82.4096	265,525
22/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	74.0300	71.2000	0.0740	0.0712	660
22/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	7947.2500	8054.4700	7.9473	8.0545	0
22/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	806.7800	782.5800	0.8068	0.7826	660
22/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3520.4600	3606.3100	3.5205	3.6063	0
22/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3129.2100	3065.5800	3.1292	3.0656	0
22/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1183.9400	1230.3600	1.1839	1.2304	660
22/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8103.1200	8005.3100	8.1031	8.0053	0
22/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	199.9000	212.1400	0.1999	0.2121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	R248 On 08-May-25			Bond Future	11.4898	11.5071	79.7523	79.6398	14,660
22/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	7520.8400	7434.1700	7.5208	7.4342	0
22/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	825.1300	850.9500	0.8251	0.8510	0
22/10/2024	R248 On 07-August-25			Bond Future	11.5916	11.6096	81.3283	81.2132	0
22/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10235.0100	10142.8400	10.2350	10.1428	0
22/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	940.6900	963.6600	0.9407	0.9637	0
22/10/2024	R248 On 06-November-25			Bond Future	11.7057	11.7244	78.4578	78.3400	0
22/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4394.5500	4337.4000	4.3946	4.3374	0
22/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4179.0300	4239.6100	4.1790	4.2396	0
22/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0