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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
23/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	2025 On 07-November-24			Bond Future	185.0528	185.0496	185.0528	185.0496	9,276
23/10/2024	2029 On 07-November-24			Bond Future	133.4375	133.5069	133.4375	133.5069	6,862
23/10/2024	2029 On 06-February-25			Bond Future	136.2036	136.2728	136.2036	136.2728	7,117
23/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3803.5800	3872.8300	3.8036	3.8728	0
23/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2029 On 08-May-25			Bond Future	137.5920	137.6577	137.5920	137.6577	728
23/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	258.0100	192.2900	0.2580	0.1923	0
23/10/2024	2029 On 07-August-25			Bond Future	140.3475	140.4128	140.3475	140.4128	0
23/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2937.5400	3002.7500	2.9375	3.0028	0
23/10/2024	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
23/10/2024	2029 On 06-November-25			Bond Future	141.6547	141.7164	141.6547	141.7164	0
23/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1864.7400	1926.3900	1.8647	1.9264	0
23/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2030 On 07-November-24			Bond Future	9.4547	9.3251	96.3539	96.8606	138,809
23/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	2891.5100	3396.2800	2.8915	3.3963	600
23/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3.0400	1.1100	0.0030	0.0011	0
23/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	4740.4400	5247.1200	4.7404	5.2471	600
23/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
23/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	4850.0600	5356.7500	4.8501	5.3568	0
23/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
23/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	4886.5700	5393.2600	4.8866	5.3933	0
23/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
23/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	4923.0500	5429.7400	4.9231	5.4297	0
23/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
23/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	8998.4400	9505.1400	8.9984	9.5051	0
23/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
23/10/2024	2030 On 06-February-25			Bond Future	9.5230	9.3856	94.3175	94.8335	146,463
23/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	140.6500	212.6000	0.1407	0.2126	800
23/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	3363.0300	2919.0500	3.3630	2.9191	0
23/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	534.6800	721.8700	0.5347	0.7219	800
23/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1829.6600	1500.9200	1.8297	1.5009	0
23/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1440.9000	1770.8800	1.4409	1.7709	0
23/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	818.1300	632.1800	0.8181	0.6322	800
23/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4331.3500	4812.4400	4.3314	4.8124	0
23/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	119.8700	85.0300	0.1199	0.0850	0
23/10/2024	2030 On 08-May-25			Bond Future	9.6094	9.4633	96.2389	96.7645	0
23/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	308.8400	411.5100	0.3088	0.4115	800
23/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3715.7100	3292.7700	3.7157	3.2928	0
23/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	761.7200	956.3700	0.7617	0.9564	800
23/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	2317.1700	1986.2100	2.3172	1.9862	0
23/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2132.5300	2479.2800	2.1325	2.4793	0
23/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	991.2100	812.3500	0.9912	0.8124	0
23/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2274.6700	2631.7000	2.2747	2.6317	0
23/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	921.6800	753.1000	0.9217	0.7531	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3093.9500	3498.6500	3.0940	3.4987	1,640
23/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	622.0400	501.1300	0.6220	0.5011	0
23/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4163.6800	4610.2100	4.1637	4.6102	2,280
23/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	384.5900	305.5100	0.3846	0.3055	0
23/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	7731.1000	8240.0600	7.7311	8.2401	0
23/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	69.4600	52.8100	0.0695	0.0528	1,640
23/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9034.4000	9552.3100	9.0344	9.5523	0
23/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	29.6100	21.9100	0.0296	0.0219	2,280
23/10/2024	2030 On 07-August-25			Bond Future	9.7222	9.5664	94.1323	94.6670	0
23/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	3462.8000	3854.9800	3.4628	3.8550	1,054
23/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	914.7500	772.2200	0.9148	0.7722	0
23/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5118.4600	5567.3600	5.1185	5.5674	0
23/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	516.7000	430.8900	0.5167	0.4309	0
23/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	7936.7000	8440.6500	7.9367	8.4407	0
23/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	160.1100	129.3500	0.1601	0.1294	1,054
23/10/2024	2030 On 06-November-25			Bond Future	9.8491	9.6827	95.9540	96.4978	0
23/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1462.3900	1709.1000	1.4624	1.7091	0
23/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2475.5300	2178.4200	2.4755	2.1784	0
23/10/2024	2032 On 07-November-24			Bond Future	10.1283	10.0099	91.3543	91.9243	59,900
23/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	27.3600	88.8100	0.0274	0.0888	0
23/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1864.2900	1355.7300	1.8643	1.3557	0
23/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	88.6800	219.8200	0.0887	0.2198	0
23/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	1386.5700	947.7000	1.3866	0.9477	0
23/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	126.0900	288.2900	0.1261	0.2883	0
23/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	1228.9600	821.1500	1.2290	0.8212	0
23/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	2281.1800	2824.2700	2.2812	2.8243	0
23/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	55.2800	28.3600	0.0553	0.0284	200
23/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	4556.7900	5125.4400	4.5568	5.1254	600
23/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	2.7300	1.3700	0.0027	0.0014	0
23/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6150.3800	6720.2600	6.1504	6.7203	0
23/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.2700	0.1400	0.0003	0.0001	0
23/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	6194.1500	6764.0400	6.1942	6.7640	0
23/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.2500	0.1300	0.0003	0.0001	0
23/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	6237.8800	6807.7800	6.2379	6.8078	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.2300	0.1200	0.0002	0.0001	0
23/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	6760.5800	7330.5400	6.7606	7.3305	600
23/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.1100	0.0600	0.0001	0.0001	0
23/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	6890.6100	7460.5800	6.8906	7.4606	1,615
23/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0900	0.0500	0.0001	0.0001	0
23/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	12323.2300	12893.2400	12.3232	12.8932	0
23/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
23/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	13928.8500	14498.8600	13.9289	14.4989	0
23/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
23/10/2024	2032 On 06-February-25			Bond Future	10.2167	10.0927	93.2254	93.8060	101,968
23/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	200.1500	289.0700	0.2002	0.2891	800
23/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	4015.0800	3523.3800	4.0151	3.5234	0
23/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	765.9500	992.2400	0.7660	0.9922	800
23/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	2163.1900	1808.8600	2.1632	1.8089	0
23/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	2532.5600	2958.6900	2.5326	2.9587	0
23/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	721.4900	567.0000	0.7215	0.5670	800
23/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	6764.8600	7322.5500	6.7649	7.3226	0
23/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	87.2600	64.3300	0.0873	0.0643	0
23/10/2024	2032 On 08-May-25			Bond Future	10.3128	10.1828	90.9603	91.5519	37,405
23/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	433.0400	556.3200	0.4330	0.5563	800
23/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	4596.3800	4127.9800	4.5964	4.1280	0
23/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1062.5600	1292.2300	1.0626	1.2922	800
23/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2864.9500	2502.9400	2.8650	2.5029	0
23/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	3591.7000	4028.8500	3.5917	4.0289	0
23/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	936.2600	781.7300	0.9363	0.7817	0
23/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	3787.8200	4234.2000	3.7878	4.2342	0
23/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	871.1300	725.8300	0.8711	0.7258	800
23/10/2024	2032 On 07-August-25			Bond Future	10.4271	10.2907	92.7590	93.3611	0
23/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7230.2300	7746.6400	7.2302	7.7466	0
23/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	602.6000	516.8900	0.6026	0.5169	0
23/10/2024	2032 On 06-November-25			Bond Future	10.5611	10.4177	90.3933	91.0059	0
23/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	2549.2500	2858.7700	2.5493	2.8588	0
23/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	3151.9000	2848.7800	3.1519	2.8488	0
23/10/2024	2033 On 07-November-24			Bond Future	126.2126	126.3833	126.2126	126.3833	6,818

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23/10/2024	2033 On 06-February-25			Bond Future	128.8289	129.0017	128.8289	129.0017	5,259
23/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3888.9100	4061.7000	3.8889	4.0617	0
23/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2033 On 08-May-25			Bond Future	129.9661	130.1374	129.9661	130.1374	5,288
23/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	653.9500	482.6400	0.6540	0.4826	0
23/10/2024	2033 On 07-August-25			Bond Future	132.5689	132.7420	132.5689	132.7420	0
23/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3918.9300	4092.0200	3.9189	4.0920	0
23/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2033 On 06-November-25			Bond Future	133.6222	133.7932	133.6222	133.7932	0
23/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	482.2100	653.1600	0.4822	0.6532	0
23/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2037 On 07-November-24			Bond Future	11.1404	11.0176	84.9757	85.6874	81,677
23/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	7682.4000	8394.1300	7.6824	8.3941	0
23/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
23/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	7732.4500	8444.1800	7.7325	8.4442	0
23/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
23/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	7782.4600	8494.1900	7.7825	8.4942	0
23/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
23/10/2024	2037 On 06-February-25			Bond Future	11.2406	11.1132	82.4556	83.1809	159,825
23/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	8127.1200	8819.2300	8.1271	8.8192	0
23/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	132.2200	99.0100	0.1322	0.0990	0
23/10/2024	2037 On 08-May-25			Bond Future	11.3514	11.2191	84.1351	84.8744	3,975
23/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	5702.9000	6293.1800	5.7029	6.2932	0
23/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	919.5400	770.5300	0.9195	0.7705	0
23/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	6948.2400	7577.2200	6.9482	7.5772	15,000
23/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	656.3900	546.0800	0.6564	0.5461	0
23/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	10160.5700	10849.8100	10.1606	10.8498	7,500
23/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	278.0600	228.0100	0.2781	0.2280	0
23/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	10370.6000	11063.0600	10.3706	11.0631	7,500
23/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	257.5300	210.7000	0.2575	0.2107	0
23/10/2024	2037 On 07-August-25			Bond Future	11.4783	11.3408	81.5381	82.2909	15
23/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	761.8400	927.6700	0.7618	0.9277	2,541
23/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	7299.7900	6712.8400	7.2998	6.7128	0

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23/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1045.5500	1253.1000	1.0456	1.2531	2,341
23/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	6323.6600	5778.4300	6.3237	5.7784	0
23/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1186.0300	1412.4400	1.1860	1.4124	200
23/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5931.8700	5405.5000	5.9319	5.4055	0
23/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2044.3200	2366.0500	2.0443	2.3661	0
23/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	4308.8400	3877.7900	4.3088	3.8778	2,541
23/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	2960.7500	3359.1400	2.9608	3.3591	0
23/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	3278.7000	2924.3100	3.2787	2.9243	2,541
23/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4208.4700	4685.5600	4.2085	4.6856	0
23/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2378.7600	2103.0700	2.3788	2.1031	2,541
23/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	5430.8100	5966.1100	5.4308	5.9661	0
23/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1786.6800	1569.2000	1.7867	1.5692	2,541
23/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	8656.2800	9291.0300	8.6563	9.2910	0
23/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	890.7400	772.7100	0.8907	0.7727	0
23/10/2024	2037 On 06-November-25			Bond Future	11.6097	11.4670	83.1147	83.8810	0
23/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	3891.2800	4312.6700	3.8913	4.3127	0
23/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3783.3100	3438.3900	3.7833	3.4384	0
23/10/2024	2038 On 07-November-24			Bond Future	138.1286	137.9599	138.1286	137.9599	1,628
23/10/2024	2038 On 06-February-25			Bond Future	138.8905	138.7118	138.8905	138.7118	1,658
23/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	3660.5400	3481.7500	3.6605	3.4818	0
23/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2038 On 08-May-25			Bond Future	141.7540	141.5702	141.7540	141.5702	440
23/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2074.0300	1890.2300	2.0740	1.8902	0
23/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2038 On 07-August-25			Bond Future	142.4479	142.2533	142.4479	142.2533	0
23/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	2887.9400	2693.2700	2.8879	2.6933	0
23/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2038 On 06-November-25			Bond Future	145.2421	145.0418	145.2421	145.0418	0
23/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1362.1100	1161.7500	1.3621	1.1618	0
23/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2040 On 07-November-24			Bond Future	11.3856	11.2830	85.4452	86.0868	97,384
23/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	4275.8900	4913.0800	4.2759	4.9131	640
23/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	8.9600	4.5200	0.0090	0.0045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7056.6800	7698.2400	7.0567	7.6982	0
23/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.1300	0.0600	0.0001	0.0001	640
23/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	8341.5800	8983.2100	8.3416	8.9832	0
23/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	8394.3900	9036.0200	8.3944	9.0360	0
23/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	8447.1400	9088.7700	8.4471	9.0888	0
23/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	9951.8800	10593.5100	9.9519	10.5935	0
23/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
23/10/2024	2040 On 06-February-25			Bond Future	11.4869	11.3806	82.6841	83.3378	64,756
23/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	619.5400	805.9100	0.6195	0.8059	780
23/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3680.2600	3212.8700	3.6803	3.2129	0
23/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	2596.8800	3026.2400	2.5969	3.0262	0
23/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1308.9200	1084.5200	1.3089	1.0845	780
23/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	4752.7800	5297.7300	4.7528	5.2977	0
23/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	560.5800	451.7700	0.5606	0.4518	780
23/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	8403.8300	9026.2600	8.4038	9.0263	0
23/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	145.1200	113.7900	0.1451	0.1138	0
23/10/2024	2040 On 08-May-25			Bond Future	11.5977	11.4875	84.3682	85.0345	3,900
23/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	6741.7600	7288.9200	6.7418	7.2889	0
23/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	873.1200	753.9500	0.8731	0.7540	0
23/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7274.0600	7834.5300	7.2741	7.8345	15,000
23/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	765.1400	659.2800	0.7651	0.6593	0
23/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	10349.4000	10962.3700	10.3494	10.9624	7,500
23/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	364.6100	311.2500	0.3646	0.3113	0
23/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	10666.7200	11283.3500	10.6667	11.2834	7,500
23/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	338.2900	288.5900	0.3383	0.2886	0
23/10/2024	2040 On 07-August-25			Bond Future	11.7233	11.6091	81.5250	82.2033	16
23/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	9464.4700	10037.6800	9.4645	10.0377	0
23/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	961.7400	856.5900	0.9617	0.8566	0
23/10/2024	2040 On 06-November-25			Bond Future	11.8525	11.7341	83.1009	83.7913	0
23/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4149.4900	4524.6900	4.1495	4.5247	0
23/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	4222.1100	3906.9100	4.2221	3.9069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	2044 On 07-November-24			Bond Future	11.4850	11.3874	81.4137	82.0394	23,616
23/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3206.5400	3815.7700	3.2065	3.8158	0
23/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	35.5300	19.0200	0.0355	0.0190	13,875
23/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	4641.3300	5264.4800	4.6413	5.2645	0
23/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	5.3200	2.7300	0.0053	0.0027	9,540
23/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6055.5400	6680.9600	6.0555	6.6810	0
23/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.6500	0.3300	0.0007	0.0003	11,405
23/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8233.5400	8859.2700	8.2335	8.8593	0
23/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
23/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8286.6000	8912.3400	8.2866	8.9123	0
23/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8339.6000	8965.3400	8.3396	8.9653	0
23/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/10/2024	2044 On 06-February-25			Bond Future	11.5821	11.4811	78.6953	79.3329	70,043
23/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	3533.4500	4004.3000	3.5335	4.0043	449
23/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	982.5000	815.7800	0.9825	0.8158	0
23/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	5850.4800	6409.0700	5.8505	6.4091	449
23/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	421.1300	342.1500	0.4211	0.3422	0
23/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	8405.2900	9008.9800	8.4053	9.0090	0
23/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	169.0600	135.1800	0.1691	0.1352	0
23/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	11922.8300	12551.6900	11.9228	12.5517	0
23/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	39.8100	31.1000	0.0398	0.0311	449
23/10/2024	2044 On 08-May-25		Call	Bond Future	3.5200	5.2200	0.0035	0.0052	0
23/10/2024	2044 On 08-May-25			Bond Future	11.6877	11.5832	80.2982	80.9480	8,697
23/10/2024	2044 On 08-May-25		Put	Bond Future	19705.3100	19057.2100	19.7053	19.0572	0
23/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	828.2800	995.8200	0.8283	0.9958	2,490
23/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5811.0100	5328.7500	5.8110	5.3288	0
23/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	2634.9700	2981.3700	2.6350	2.9814	0
23/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2868.3600	2564.9600	2.8684	2.5650	2,490
23/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	5507.3600	5997.7600	5.5074	5.9978	0
23/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1303.1700	1143.7700	1.3032	1.1438	2,490
23/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	6898.3400	7430.2400	6.8983	7.4302	0
23/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	924.9500	807.0500	0.9250	0.8071	0
23/10/2024	2044 On 07-August-25			Bond Future	11.8068	11.6985	77.4998	78.1613	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	9447.7100	10005.7100	9.4477	10.0057	0
23/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	985.9300	882.3600	0.9859	0.8824	0
23/10/2024	2044 On 06-November-25			Bond Future	11.9287	11.8165	78.9978	79.6711	0
23/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4188.0200	4549.9800	4.1880	4.5500	0
23/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4479.0200	4167.6100	4.4790	4.1676	0
23/10/2024	2046 On 07-November-24			Bond Future	118.5713	119.0910	118.5713	119.0910	5,267
23/10/2024	2046 On 06-February-25			Bond Future	121.0292	121.5584	121.0292	121.5584	17,708
23/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7019.1800	7548.3800	7.0192	7.5484	0
23/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2046 On 08-May-25			Bond Future	121.2934	121.8264	121.2934	121.8264	0
23/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	676.6400	143.6100	0.6766	0.1436	0
23/10/2024	2046 On 07-August-25			Bond Future	123.7218	124.2638	123.7218	124.2638	0
23/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5031.7700	5573.7800	5.0318	5.5738	0
23/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2046 On 06-November-25			Bond Future	123.8743	124.4209	123.8743	124.4209	0
23/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1535.6600	989.1100	1.5357	0.9891	0
23/10/2024	2050 On 07-November-24			Bond Future	120.1091	120.6956	120.1091	120.6956	5,069
23/10/2024	2050 On 06-February-25			Bond Future	120.2569	120.8491	120.2569	120.8491	14,835
23/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	4656.8700	5249.0700	4.6569	5.2491	0
23/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2050 On 08-May-25			Bond Future	122.7361	123.3396	122.7361	123.3396	0
23/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	1576.1300	2179.5900	1.5761	2.1796	0
23/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2050 On 07-August-25			Bond Future	122.8042	123.4119	122.8042	123.4119	0
23/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	2914.1700	3521.9100	2.9142	3.5219	0
23/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	2050 On 06-November-25			Bond Future	125.2128	125.8309	125.2128	125.8309	0
23/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	792.8300	1410.8600	0.7928	1.4109	0
23/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	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
23/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	AL37 On 07-November-24			Index Future	1032.7760	1038.4940	1032.7760	1,038.4940	0
23/10/2024	AL37 On 06-February-25			Index Future	1053.9300	1059.7610	1053.9300	1,059.7610	0
23/10/2024	AL37 On 08-May-25			Index Future	1075.4120	1081.3590	1075.4120	1,081.3590	0
23/10/2024	AL37 On 07-August-25			Index Future	1096.7110	1102.7710	1096.7110	1,102.7710	0
23/10/2024	AL37 On 06-November-25			Index Future	1118.0110	1124.1840	1118.0110	1,124.1840	0
23/10/2024	AL7T On 07-November-24			Index Future	1232.1230	1240.6850	1232.1230	1,240.6850	0
23/10/2024	AL7T On 06-February-25			Index Future	1257.3600	1266.0920	1257.3600	1,266.0920	0
23/10/2024	AL7T On 08-May-25			Index Future	1282.9880	1291.8950	1282.9880	1,291.8950	0
23/10/2024	AL7T On 07-August-25			Index Future	1308.3990	1317.4760	1308.3990	1,317.4760	0
23/10/2024	AL7T On 06-November-25			Index Future	1333.8100	1343.0580	1333.8100	1,343.0580	0
23/10/2024	ALBI On 07-November-24			Index Future	1064.1100	1070.9980	1064.1100	1,070.9980	102
23/10/2024	ALBI On 06-February-25			Index Future	1085.9050	1092.9300	1085.9050	1,092.9300	16
23/10/2024	ALBI On 08-May-25			Index Future	1108.0390	1115.2040	1108.0390	1,115.2040	0
23/10/2024	ALBI On 07-August-25			Index Future	1129.9850	1137.2870	1129.9850	1,137.2870	0
23/10/2024	ALBI On 06-November-25			Index Future	1151.9310	1159.3690	1151.9310	1,159.3690	0
23/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	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
23/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	ES33 On 07-November-24			Bond Future	11.3396	11.2427	80.0907	80.5481	0
23/10/2024	ES33 On 06-February-25			Bond Future	11.4677	11.3667	81.7510	82.2169	0
23/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8019.3700	8485.3200	8.0194	8.4853	0
23/10/2024	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
23/10/2024	ES33 On 08-May-25			Bond Future	11.6001	11.4946	79.6358	80.1106	0
23/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4863.7800	5338.6300	4.8638	5.3386	0
23/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	ES33 On 07-August-25			Bond Future	11.7498	11.6398	81.2288	81.7121	0
23/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7424.2300	7907.4700	7.4242	7.9075	0
23/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	ES33 On 06-November-25			Bond Future	11.9223	11.8073	79.0227	79.5143	0
23/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	372.4600	864.0900	0.3725	0.8641	0
23/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	ES42 On 07-November-24			Bond Future	11.7667	11.6694	76.4227	77.0031	0
23/10/2024	ES42 On 06-February-25			Bond Future	11.8742	11.7735	78.0069	78.5984	0
23/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9613.3900	10204.9200	9.6134	10.2049	0
23/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	ES42 On 08-May-25			Bond Future	11.9892	11.8848	75.3478	75.9509	0
23/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6716.8900	7319.9900	6.7169	7.3200	0
23/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	ES42 On 07-August-25			Bond Future	12.1137	12.0055	76.8538	77.4679	0
23/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8581.6700	9195.7400	8.5817	9.1957	0
23/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	ES42 On 06-November-25			Bond Future	12.2517	12.1395	74.0932	74.7183	0
23/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	759.3400	1384.4100	0.7593	1.3844	0
23/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	GOVI On 07-November-24			GOVI	1047.7970	1054.5900	1047.7970	1,054.5900	318
23/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	990170.0000	1058100.0000	99.0170	105.8100	0
23/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	990070.0000	1058000.0000	99.0070	105.8000	0
23/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	989970.0000	1057900.0000	98.9970	105.7900	0
23/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	GOVI On 06-February-25			GOVI	1069.2590	1076.1860	1069.2590	1,076.1860	332
23/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	972590.0000	1041860.0000	97.2590	104.1860	0
23/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	GOVI On 08-May-25			GOVI	1091.0530	1098.1190	1091.0530	1,098.1190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	690530.0000	761190.0000	69.0530	76.1190	0
23/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	GOVI On 07-August-25			GOVI	1112.6620	1119.8630	1112.6620	1,119.8630	0
23/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1016620.0000	1088630.0000	101.6620	108.8630	0
23/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	GOVI On 06-November-25			GOVI	1134.2720	1141.6080	1134.2720	1,141.6080	0
23/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	222720.0000	296080.0000	22.2720	29.6080	0
23/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/10/2024	IGOV On 07-November-24			Index Future	367.2270	367.8460	367.2270	367.8460	19
23/10/2024	IGOV On 06-February-25			Index Future	374.8390	375.4700	374.8390	375.4700	877
23/10/2024	IGOV On 08-May-25			Index Future	382.5690	383.2110	382.5690	383.2110	0
23/10/2024	IGOV On 07-August-25			Index Future	390.2330	390.8870	390.2330	390.8870	0
23/10/2024	IGOV On 06-November-25			Index Future	397.8980	398.5630	397.8980	398.5630	0
23/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	8.3300	0
23/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
23/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
23/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
23/10/2024	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
23/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
23/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/10/2024	R035 On 07-November-24			Bond Future	10.7605	10.6477	90.1939	90.8338	90,377
23/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	1985.3600	2576.5800	1.9854	2.5766	0
23/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	96.7000	48.0600	0.0967	0.0481	11,000
23/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	7490.4100	8130.2600	7.4904	8.1303	0
23/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
23/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	7540.3700	8180.2200	7.5404	8.1802	0
23/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
23/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	7590.2900	8230.1400	7.5903	8.2301	0
23/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
23/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	7640.1600	8280.0100	7.6402	8.2800	1,000
23/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
23/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	12556.3400	13196.2000	12.5563	13.1962	0
23/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
23/10/2024	R035 On 06-February-25			Bond Future	10.8615	10.7441	92.0413	92.6932	77,667
23/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	407.4800	557.0600	0.4075	0.5571	100
23/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3818.4300	3316.0300	3.8184	3.3160	0
23/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	514.2800	689.7400	0.5143	0.6897	1,000
23/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	3461.3400	2984.8200	3.4613	2.9848	0
23/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1103.2800	1388.5400	1.1033	1.3885	0
23/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	2282.5100	1915.7900	2.2825	1.9158	1,100
23/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3198.3400	3685.8400	3.1983	3.6858	0
23/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	819.3300	654.8500	0.8193	0.6549	1,100
23/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8128.9600	8754.6700	8.1290	8.7547	0
23/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	108.8200	82.5500	0.1088	0.0826	0
23/10/2024	R035 On 08-May-25			Bond Future	10.9626	10.8405	89.4052	90.0696	0
23/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1110.0500	1340.0300	1.1101	1.3400	150
23/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	4002.1200	3567.6700	4.0021	3.5677	0
23/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2346.8600	2705.5900	2.3469	2.7056	0
23/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2415.0600	2109.3600	2.4151	2.1094	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4038.5400	4505.3900	4.0385	4.5054	400
23/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1400.7000	1203.1200	1.4007	1.2031	0
23/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	4946.3700	5453.1900	4.9464	5.4532	0
23/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	1074.2800	916.6700	1.0743	0.9167	150
23/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5260.4000	5779.0000	5.2604	5.7790	0
23/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	982.3200	836.4900	0.9823	0.8365	0
23/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9103.7100	9711.6800	9.1037	9.7117	0
23/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	344.4900	288.0300	0.3445	0.2880	400
23/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	11850.0600	12491.7100	11.8501	12.4917	0
23/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	122.6400	99.8600	0.1226	0.0999	400
23/10/2024	R035 On 07-August-25			Bond Future	11.0797	10.9526	91.1735	91.8498	0
23/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	8579.0300	9155.4800	8.5790	9.1555	0
23/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	777.2900	677.3900	0.7773	0.6774	0
23/10/2024	R035 On 06-November-25			Bond Future	11.2154	11.0829	88.4316	89.1199	0
23/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	3622.2600	3993.3500	3.6223	3.9934	0
23/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3701.6300	3384.4200	3.7016	3.3844	0
23/10/2024	R053 On 07-November-24			Bond Future	11.4447	11.3369	102.8530	103.7749	3,548
23/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	10350.8200	11272.7000	10.3508	11.2727	0
23/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0800	0.0400	0.0001	0.0000	0
23/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	10420.4600	11342.3400	10.4205	11.3423	0
23/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0700	0.0300	0.0001	0.0000	0
23/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	10490.0100	11411.9000	10.4900	11.4119	0
23/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0600	0.0300	0.0001	0.0000	0
23/10/2024	R053 On 06-February-25			Bond Future	11.5392	11.4277	104.9596	105.8992	116
23/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	10825.4000	11710.6900	10.8254	11.7107	0
23/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	246.0700	191.7600	0.2461	0.1918	0
23/10/2024	R053 On 08-May-25			Bond Future	11.6380	11.5225	101.2296	102.1875	0
23/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	8928.3800	9707.9600	8.9284	9.7080	0
23/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1265.9900	1087.6800	1.2660	1.0877	0
23/10/2024	R053 On 07-August-25			Bond Future	11.7468	11.6272	103.2305	104.2060	0
23/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	11866.1400	12673.2600	11.8661	12.6733	0
23/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1469.7000	1301.3700	1.4697	1.3014	0
23/10/2024	R053 On 06-November-25			Bond Future	11.8665	11.7424	99.3635	100.3565	0
23/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	4864.1500	5383.3200	4.8642	5.3833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5714.9500	5241.1500	5.7150	5.2412	0
23/10/2024	R186 On 07-November-24			Bond Future	8.4563	8.3335	107.9821	108.2210	77,579
23/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1299.3800	1537.4400	1.2994	1.5374	0
23/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.3000	0.4400	0.0013	0.0004	0
23/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1318.3800	1556.5100	1.3184	1.5565	0
23/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.1900	0.4000	0.0012	0.0004	0
23/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1337.3800	1575.5700	1.3374	1.5756	0
23/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1.0900	0.3600	0.0011	0.0004	0
23/10/2024	R186 On 06-February-25			Bond Future	8.4803	8.3399	104.8821	105.1247	128,127
23/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1140.7500	1332.6500	1.1408	1.3327	0
23/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	197.7100	147.0500	0.1977	0.1471	0
23/10/2024	R186 On 08-May-25			Bond Future	8.5225	8.3588	107.0191	107.2657	0
23/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	555.0100	683.3900	0.5550	0.6834	0
23/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	633.9800	515.7900	0.6340	0.5158	0
23/10/2024	R186 On 07-August-25			Bond Future	8.6243	8.4292	103.8254	104.0753	0
23/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1140.9000	1315.9200	1.1409	1.3159	1,983
23/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	382.7600	307.7900	0.3828	0.3078	0
23/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1581.3200	1780.2200	1.5813	1.7802	0
23/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	243.1100	192.0200	0.2431	0.1920	0
23/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2166.4600	2388.7500	2.1665	2.3888	0
23/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	115.9000	88.2000	0.1159	0.0882	1,983
23/10/2024	R186 On 06-November-25			Bond Future	8.8077	8.5670	105.8351	106.0885	0
23/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	265.3300	351.5400	0.2653	0.3515	0
23/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	981.1800	813.9800	0.9812	0.8140	0
23/10/2024	R202 On 07-November-24			Bond Future	269.1504	269.1139	269.1504	269.1139	1,687
23/10/2024	R202 On 06-February-25			Bond Future	269.5406	269.4979	269.5406	269.4979	914
23/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2750.6100	2707.8700	2.7506	2.7079	0
23/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	R202 On 08-May-25			Bond Future	275.0981	275.0520	275.0981	275.0520	269
23/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2788.1200	2741.9900	2.7881	2.7420	0
23/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	R202 On 07-August-25			Bond Future	275.3237	275.2593	275.3237	275.2593	0
23/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3723.6900	3659.2600	3.7237	3.6593	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	R202 On 06-November-25			Bond Future	280.7251	280.6556	280.7251	280.6556	0
23/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5085.0600	5015.6300	5.0851	5.0156	0
23/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	R209 On 07-November-24			Bond Future	10.9040	10.7860	70.7895	71.3906	15,057
23/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	55.5800	148.5000	0.0556	0.1485	100
23/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1879.3400	1371.1800	1.8793	1.3712	0
23/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	845.9000	1286.7600	0.8459	1.2868	0
23/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	361.9300	201.7100	0.3619	0.2017	100
23/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6212.8900	6813.9500	6.2129	6.8140	0
23/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
23/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	6257.5200	6858.5800	6.2575	6.8586	0
23/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
23/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	6302.0900	6903.1600	6.3021	6.9032	0
23/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
23/10/2024	R209 On 06-February-25			Bond Future	10.9947	10.8725	72.2394	72.8520	5,848
23/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	6857.8200	7439.7100	6.8578	7.4397	0
23/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	126.3600	95.6400	0.1264	0.0956	0
23/10/2024	R209 On 08-May-25			Bond Future	11.0906	10.9640	70.5563	71.1808	5,227
23/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	4652.4300	5140.3400	4.6524	5.1403	0
23/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	875.9000	739.3900	0.8759	0.7394	0
23/10/2024	R209 On 07-August-25			Bond Future	11.1989	11.0677	71.9516	72.5874	0
23/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	7456.2900	7991.0300	7.4563	7.9910	0
23/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	782.9800	681.8800	0.7830	0.6819	0
23/10/2024	R209 On 06-November-25			Bond Future	11.3201	11.1840	70.1920	70.8392	0
23/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3201.8300	3547.7600	3.2018	3.5478	0
23/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3439.0600	3137.7600	3.4391	3.1378	0
23/10/2024	R210 On 07-November-24			Bond Future	241.6756	241.6529	241.6756	241.6529	872
23/10/2024	R210 On 06-February-25			Bond Future	246.6855	246.6593	246.6855	246.6593	881
23/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7075.4900	7049.3200	7.0755	7.0493	0
23/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	R210 On 08-May-25			Bond Future	248.3895	248.3516	248.3895	248.3516	300
23/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	359.5000	321.5500	0.3595	0.3216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	R210 On 07-August-25			Bond Future	253.3634	253.3214	253.3634	253.3214	0
23/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4923.4000	4881.3700	4.9234	4.8814	0
23/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	R210 On 06-November-25			Bond Future	254.8873	254.8341	254.8873	254.8341	0
23/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2747.2900	2694.0700	2.7473	2.6941	0
23/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2024	R213 On 07-November-24			Bond Future	9.8628	9.7392	88.1939	88.7182	73,745
23/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	5466.9100	5991.0900	5.4669	5.9911	0
23/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.2100	0.1100	0.0002	0.0001	0
23/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	5505.8600	6030.0400	5.5059	6.0300	0
23/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.2000	0.1000	0.0002	0.0001	0
23/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	5544.7800	6068.9600	5.5448	6.0690	0
23/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.1900	0.0900	0.0002	0.0001	0
23/10/2024	R213 On 06-February-25			Bond Future	9.9492	9.8191	90.0003	90.5343	71,216
23/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	5590.9800	6100.7800	5.5910	6.1008	0
23/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	87.2700	63.0600	0.0873	0.0631	0
23/10/2024	R213 On 08-May-25			Bond Future	10.0372	9.9003	88.2759	88.8200	0
23/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	2801.0000	3186.8700	2.8010	3.1869	0
23/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	914.8700	756.6400	0.9149	0.7566	0
23/10/2024	R213 On 07-August-25			Bond Future	10.1461	10.0018	90.0223	90.5760	0
23/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6090.3200	6562.3500	6.0903	6.5624	0
23/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	535.0800	453.4200	0.5351	0.4534	0
23/10/2024	R213 On 06-November-25			Bond Future	10.2819	10.1294	88.2115	88.7748	0
23/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	1989.0000	2259.8800	1.9890	2.2599	0
23/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2847.1600	2554.7400	2.8472	2.5547	0
23/10/2024	R214 On 07-November-24			Bond Future	11.2443	11.1465	66.1909	66.7196	6,998
23/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	6708.8400	7237.4800	6.7088	7.2375	0
23/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
23/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	6754.3000	7282.9500	6.7543	7.2830	0
23/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	6799.7300	7328.3800	6.7997	7.3284	0
23/10/2024	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
23/10/2024	R214 On 06-February-25			Bond Future	11.3361	11.2351	67.5467	68.0854	18,617
23/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	2952.1400	3350.5000	2.9521	3.3505	554
23/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	812.9900	672.6800	0.8130	0.6727	0
23/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	4923.7100	5397.2400	4.9237	5.3972	554
23/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	340.0100	274.8700	0.3400	0.2749	0
23/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	6853.7600	7362.3100	6.8538	7.3623	0
23/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	147.6800	117.5600	0.1477	0.1176	0
23/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	10638.2800	11172.1300	10.6383	11.1721	0
23/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	20.8800	16.0600	0.0209	0.0161	554
23/10/2024	R214 On 08-May-25			Bond Future	11.4270	11.3227	65.6188	66.1679	3,232
23/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	5596.9200	6043.4400	5.5969	6.0434	0
23/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	792.4500	689.8900	0.7925	0.6899	0
23/10/2024	R214 On 07-August-25			Bond Future	11.5292	11.4215	66.9167	67.4757	0
23/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	7676.1500	8144.4300	7.6762	8.1444	0
23/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	846.5200	755.7900	0.8465	0.7558	0
23/10/2024	R214 On 06-November-25			Bond Future	11.6442	11.5328	64.9113	65.4803	0
23/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3593.5700	3905.1900	3.5936	3.9052	0
23/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3614.6500	3357.2600	3.6147	3.3573	0
23/10/2024	R248 On 07-November-24			Bond Future	11.4048	11.3071	80.2140	80.8643	215,568
23/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8256.6600	8906.8800	8.2567	8.9069	0
23/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
23/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	8311.0900	8961.3100	8.3111	8.9613	0
23/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
23/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	8365.4400	9015.6600	8.3654	9.0157	0
23/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
23/10/2024	R248 On 06-February-25			Bond Future	11.5002	11.3991	81.8570	82.5196	269,190
23/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	48.5000	74.0300	0.0485	0.0740	660
23/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	8584.3700	7947.2500	8.5844	7.9473	0
23/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	624.3800	806.7800	0.6244	0.8068	660
23/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	4000.7100	3520.4600	4.0007	3.5205	0
23/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	2697.7100	3129.2100	2.6977	3.1292	0
23/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1415.0900	1183.9400	1.4151	1.1839	660
23/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	7490.5100	8103.1200	7.4905	8.1031	0
23/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	249.9400	199.9000	0.2499	0.1999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	R248 On 08-May-25			Bond Future	11.5942	11.4898	79.0768	79.7523	14,660
23/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	6968.6600	7520.8400	6.9687	7.5208	0
23/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	948.3800	825.1300	0.9484	0.8251	0
23/10/2024	R248 On 07-August-25			Bond Future	11.6997	11.5916	80.6406	81.3283	0
23/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	9657.6600	10235.0100	9.6577	10.2350	0
23/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	1051.0600	940.6900	1.0511	0.9407	0
23/10/2024	R248 On 06-November-25			Bond Future	11.8177	11.7057	77.7577	78.4578	0
23/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4023.2800	4394.5500	4.0233	4.3946	0
23/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4507.8000	4179.0300	4.5078	4.1790	0
23/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0