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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2025 On 07-November-24 | | | Bond Future | 185.0653 | 185.0528 | 185.0653 | 185.0528 | 9,276 |
| 24/10/2024 | 2029 On 07-November-24 | | | Bond Future | 133.4420 | 133.4375 | 133.4420 | 133.4375 | 6,862 |
| 24/10/2024 | 2029 On 06-February-25 | | | Bond Future | 136.2088 | 136.2036 | 136.2088 | 136.2036 | 7,117 |
| 24/10/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 3808.7700 | 3803.5800 | 3.8088 | 3.8036 | 0 |
| 24/10/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2029 On 08-May-25 | | | Bond Future | 137.5978 | 137.5920 | 137.5978 | 137.5920 | 728 |
| 24/10/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 252.2200 | 258.0100 | 0.2522 | 0.2580 | 0 |
| 24/10/2024 | 2029 On 07-August-25 | | | Bond Future | 140.3541 | 140.3475 | 140.3541 | 140.3475 | 0 |
| 24/10/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 2944.0700 | 2937.5400 | 2.9441 | 2.9375 | 0 |
| 24/10/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 2029 On 06-November-25 | | | Bond Future | 141.6622 | 141.6547 | 141.6622 | 141.6547 | 0 |
| 24/10/2024 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 1872.1700 | 1864.7400 | 1.8722 | 1.8647 | 0 |
| 24/10/2024 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | | | Bond Future | 9.3885 | 9.4547 | 96.6126 | 96.3539 | 138,728 |
| 24/10/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 3148.2500 | 2891.5100 | 3.1483 | 2.8915 | 600 |
| 24/10/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 1.1200 | 3.0400 | 0.0011 | 0.0030 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 4999.0800 | 4740.4400 | 4.9991 | 4.7404 | 600 |
| 24/10/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 0.0100 | 0.0300 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 5108.7100 | 4850.0600 | 5.1087 | 4.8501 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 0.0100 | 0.0200 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 5145.2100 | 4886.5700 | 5.1452 | 4.8866 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 0.0000 | 0.0200 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 5181.6900 | 4923.0500 | 5.1817 | 4.9231 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 0.0000 | 0.0200 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 9257.1000 | 8998.4400 | 9.2571 | 8.9984 | 0 |
| 24/10/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 600 |
| 24/10/2024 | 2030 On 06-February-25 | | | Bond Future | 9.4525 | 9.5230 | 94.5819 | 94.3175 | 143,846 |
| 24/10/2024 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 170.6100 | 140.6500 | 0.1706 | 0.1407 | 800 |
| 24/10/2024 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 3128.6200 | 3363.0300 | 3.1286 | 3.3630 | 0 |
| 24/10/2024 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 618.8200 | 534.6800 | 0.6188 | 0.5347 | 800 |
| 24/10/2024 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 1649.4300 | 1829.6600 | 1.6494 | 1.8297 | 0 |
| 24/10/2024 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 1598.0700 | 1440.9000 | 1.5981 | 1.4409 | 0 |
| 24/10/2024 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 710.9300 | 818.1300 | 0.7109 | 0.8181 | 800 |
| 24/10/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 4573.5200 | 4331.3500 | 4.5735 | 4.3314 | 0 |
| 24/10/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 97.6700 | 119.8700 | 0.0977 | 0.1199 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | | | Bond Future | 9.5342 | 9.6094 | 96.5089 | 96.2389 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 355.1700 | 308.8400 | 0.3552 | 0.3088 | 800 |
| 24/10/2024 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 3492.0200 | 3715.7100 | 3.4920 | 3.7157 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 852.9200 | 761.7200 | 0.8529 | 0.7617 | 800 |
| 24/10/2024 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 2138.3500 | 2317.1700 | 2.1384 | 2.3172 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2301.9900 | 2132.5300 | 2.3020 | 2.1325 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 890.6500 | 991.2100 | 0.8907 | 0.9912 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 2449.6000 | 2274.6700 | 2.4496 | 2.2747 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 826.5900 | 921.6800 | 0.8266 | 0.9217 | 800 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 3294.5700 | 3093.9500 | 3.2946 | 3.0940 | 1,640 |
| 24/10/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 552.6400 | 622.0400 | 0.5526 | 0.6220 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 4387.3900 | 4163.6800 | 4.3874 | 4.1637 | 2,280 |
| 24/10/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 338.2800 | 384.5900 | 0.3383 | 0.3846 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 7990.7600 | 7731.1000 | 7.9908 | 7.7311 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 59.1000 | 69.4600 | 0.0591 | 0.0695 | 1,640 |
| 24/10/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 9299.5200 | 9034.4000 | 9.2995 | 9.0344 | 0 |
| 24/10/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 24.7100 | 29.6100 | 0.0247 | 0.0296 | 2,280 |
| 24/10/2024 | 2030 On 07-August-25 | | | Bond Future | 9.6417 | 9.7222 | 94.4082 | 94.1323 | 0 |
| 24/10/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 3658.4600 | 3462.8000 | 3.6585 | 3.4628 | 1,054 |
| 24/10/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 834.5800 | 914.7500 | 0.8346 | 0.9148 | 0 |
| 24/10/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 5344.9800 | 5118.4600 | 5.3450 | 5.1185 | 0 |
| 24/10/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 467.3900 | 516.7000 | 0.4674 | 0.5167 | 0 |
| 24/10/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 8194.2300 | 7936.7000 | 8.1942 | 7.9367 | 0 |
| 24/10/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 141.8100 | 160.1100 | 0.1418 | 0.1601 | 1,054 |
| 24/10/2024 | 2030 On 06-November-25 | | | Bond Future | 9.7628 | 9.8491 | 96.2356 | 95.9540 | 0 |
| 24/10/2024 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 1583.2700 | 1462.3900 | 1.5833 | 1.4624 | 0 |
| 24/10/2024 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 2314.8200 | 2475.5300 | 2.3148 | 2.4755 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | | | Bond Future | 10.0468 | 10.1283 | 91.7459 | 91.3543 | 59,900 |
| 24/10/2024 | 2032 On 07-November-24 | 9.75 | Call | Bond Future | 51.5700 | 27.3600 | 0.0516 | 0.0274 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 9.75 | Put | Bond Future | 1496.8900 | 1864.2900 | 1.4969 | 1.8643 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 9.86 | Call | Bond Future | 148.8300 | 88.6800 | 0.1488 | 0.0887 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 9.86 | Put | Bond Future | 1055.1100 | 1386.5700 | 1.0551 | 1.3866 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 9.90 | Call | Bond Future | 203.9200 | 126.0900 | 0.2039 | 0.1261 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 9.90 | Put | Bond Future | 915.1800 | 1228.9600 | 0.9152 | 1.2290 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 10.60 | Call | Bond Future | 2643.8100 | 2281.1800 | 2.6438 | 2.2812 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 10.60 | Put | Bond Future | 26.3000 | 55.2800 | 0.0263 | 0.0553 | 200 |
| 24/10/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 4946.6100 | 4556.7900 | 4.9466 | 4.5568 | 600 |
| 24/10/2024 | 2032 On 07-November-24 | 11.11 | Put | Bond Future | 0.9400 | 2.7300 | 0.0009 | 0.0027 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 6541.7900 | 6150.3800 | 6.5418 | 6.1504 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 0.0700 | 0.2700 | 0.0001 | 0.0003 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 6585.5800 | 6194.1500 | 6.5856 | 6.1942 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 0.0700 | 0.2500 | 0.0001 | 0.0003 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 6629.3200 | 6237.8800 | 6.6293 | 6.2379 | 0 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 0.0600 | 0.2300 | 0.0001 | 0.0002 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 7152.1100 | 6760.5800 | 7.1521 | 6.7606 | 600 |
| 24/10/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 0.0300 | 0.1100 | 0.0000 | 0.0001 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 7282.1500 | 6890.6100 | 7.2822 | 6.8906 | 1,615 |
| 24/10/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 0.0200 | 0.0900 | 0.0000 | 0.0001 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 12714.8400 | 12323.2300 | 12.7148 | 12.3232 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 600 |
| 24/10/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 14320.4600 | 13928.8500 | 14.3205 | 13.9289 | 0 |
| 24/10/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,615 |
| 24/10/2024 | 2032 On 06-February-25 | | | Bond Future | 10.1311 | 10.2167 | 93.6254 | 93.2254 | 101,968 |
| 24/10/2024 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 252.5500 | 200.1500 | 0.2526 | 0.2002 | 800 |
| 24/10/2024 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 3667.4800 | 4015.0800 | 3.6675 | 4.0151 | 0 |
| 24/10/2024 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 907.3600 | 765.9500 | 0.9074 | 0.7660 | 800 |
| 24/10/2024 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 1904.6000 | 2163.1900 | 1.9046 | 2.1632 | 0 |
| 24/10/2024 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 2813.3500 | 2532.5600 | 2.8134 | 2.5326 | 0 |
| 24/10/2024 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 602.2800 | 721.4900 | 0.6023 | 0.7215 | 800 |
| 24/10/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 7145.4900 | 6764.8600 | 7.1455 | 6.7649 | 0 |
| 24/10/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 67.8900 | 87.2600 | 0.0679 | 0.0873 | 0 |
| 24/10/2024 | 2032 On 08-May-25 | | | Bond Future | 10.2229 | 10.3128 | 91.3687 | 90.9603 | 37,405 |
| 24/10/2024 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 510.1900 | 433.0400 | 0.5102 | 0.4330 | 800 |
| 24/10/2024 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 4265.0700 | 4596.3800 | 4.2651 | 4.5964 | 0 |
| 24/10/2024 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1210.4400 | 1062.5600 | 1.2104 | 1.0626 | 800 |
| 24/10/2024 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 2604.3700 | 2864.9500 | 2.6044 | 2.8650 | 0 |
| 24/10/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 3884.0400 | 3591.7000 | 3.8840 | 3.5917 | 0 |
| 24/10/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 820.1400 | 936.2600 | 0.8201 | 0.9363 | 0 |
| 24/10/2024 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 4086.8100 | 3787.8200 | 4.0868 | 3.7878 | 0 |
| 24/10/2024 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 761.6600 | 871.1300 | 0.7617 | 0.8711 | 800 |
| 24/10/2024 | 2032 On 07-August-25 | | | Bond Future | 10.3325 | 10.4271 | 93.1759 | 92.7590 | 0 |
| 24/10/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 7581.8700 | 7230.2300 | 7.5819 | 7.2302 | 0 |
| 24/10/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 537.3400 | 602.6000 | 0.5373 | 0.6026 | 0 |
| 24/10/2024 | 2032 On 06-November-25 | | | Bond Future | 10.4614 | 10.5611 | 90.8187 | 90.3933 | 0 |
| 24/10/2024 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 2755.5900 | 2549.2500 | 2.7556 | 2.5493 | 0 |
| 24/10/2024 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 2932.8200 | 3151.9000 | 2.9328 | 3.1519 | 0 |
| 24/10/2024 | 2033 On 07-November-24 | | | Bond Future | 126.2185 | 126.2126 | 126.2185 | 126.2126 | 6,818 |

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| 24/10/2024 | 2033 On 06-February-25 | | | Bond Future | 128.8355 | 128.8289 | 128.8355 | 128.8289 | 5,259 |
| 24/10/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 3895.4500 | 3888.9100 | 3.8955 | 3.8889 | 0 |
| 24/10/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2033 On 08-May-25 | | | Bond Future | 129.9731 | 129.9661 | 129.9731 | 129.9661 | 5,288 |
| 24/10/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 646.8700 | 653.9500 | 0.6469 | 0.6540 | 0 |
| 24/10/2024 | 2033 On 07-August-25 | | | Bond Future | 132.5768 | 132.5689 | 132.5768 | 132.5689 | 0 |
| 24/10/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 3926.7700 | 3918.9300 | 3.9268 | 3.9189 | 0 |
| 24/10/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2033 On 06-November-25 | | | Bond Future | 133.6309 | 133.6222 | 133.6309 | 133.6222 | 0 |
| 24/10/2024 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 490.9200 | 482.2100 | 0.4909 | 0.4822 | 0 |
| 24/10/2024 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2037 On 07-November-24 | | | Bond Future | 11.0388 | 11.1404 | 85.5639 | 84.9757 | 81,677 |
| 24/10/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 8270.5600 | 7682.4000 | 8.2706 | 7.6824 | 0 |
| 24/10/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 8320.6100 | 7732.4500 | 8.3206 | 7.7325 | 0 |
| 24/10/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 8370.6200 | 7782.4600 | 8.3706 | 7.7825 | 0 |
| 24/10/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2037 On 06-February-25 | | | Bond Future | 11.1350 | 11.2406 | 83.0561 | 82.4556 | 163,860 |
| 24/10/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 8695.1300 | 8127.1200 | 8.6951 | 8.1271 | 0 |
| 24/10/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 99.7000 | 132.2200 | 0.0997 | 0.1322 | 0 |
| 24/10/2024 | 2037 On 08-May-25 | | | Bond Future | 11.2416 | 11.3514 | 84.7481 | 84.1351 | 3,975 |
| 24/10/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 6181.8800 | 5702.9000 | 6.1819 | 5.7029 | 0 |
| 24/10/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 785.5400 | 919.5400 | 0.7855 | 0.9195 | 0 |
| 24/10/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 7460.9300 | 6948.2400 | 7.4609 | 6.9482 | 15,000 |
| 24/10/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 556.1000 | 656.3900 | 0.5561 | 0.6564 | 0 |
| 24/10/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 10726.8000 | 10160.5700 | 10.7268 | 10.1606 | 7,500 |
| 24/10/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 231.3100 | 278.0600 | 0.2313 | 0.2781 | 0 |
| 24/10/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 10939.7600 | 10370.6000 | 10.9398 | 10.3706 | 7,500 |
| 24/10/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 213.7100 | 257.5300 | 0.2137 | 0.2575 | 0 |
| 24/10/2024 | 2037 On 07-August-25 | | | Bond Future | 11.3639 | 11.4783 | 82.1636 | 81.5381 | 15 |
| 24/10/2024 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 891.1200 | 761.8400 | 0.8911 | 0.7618 | 2,541 |
| 24/10/2024 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 6803.5300 | 7299.7900 | 6.8035 | 7.2998 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1208.3600 | 1045.5500 | 1.2084 | 1.0456 | 2,341 |
| 24/10/2024 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 5860.9300 | 6323.6600 | 5.8609 | 6.3237 | 0 |
| 24/10/2024 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1364.0800 | 1186.0300 | 1.3641 | 1.1860 | 200 |
| 24/10/2024 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 5484.3800 | 5931.8700 | 5.4844 | 5.9319 | 0 |
| 24/10/2024 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 2300.1000 | 2044.3200 | 2.3001 | 2.0443 | 0 |
| 24/10/2024 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 3939.0800 | 4308.8400 | 3.9391 | 4.3088 | 2,541 |
| 24/10/2024 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 3279.8500 | 2960.7500 | 3.2799 | 2.9608 | 0 |
| 24/10/2024 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 2972.2600 | 3278.7000 | 2.9723 | 3.2787 | 2,541 |
| 24/10/2024 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 4593.3300 | 4208.4700 | 4.5933 | 4.2085 | 0 |
| 24/10/2024 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 2138.0800 | 2378.7600 | 2.1381 | 2.3788 | 2,541 |
| 24/10/2024 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 5864.8600 | 5430.8100 | 5.8649 | 5.4308 | 0 |
| 24/10/2024 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 1595.1900 | 1786.6800 | 1.5952 | 1.7867 | 2,541 |
| 24/10/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 9175.7300 | 8656.2800 | 9.1757 | 8.6563 | 0 |
| 24/10/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 784.6500 | 890.7400 | 0.7847 | 0.8907 | 0 |
| 24/10/2024 | 2037 On 06-November-25 | | | Bond Future | 11.4907 | 11.6097 | 83.7528 | 83.1147 | 0 |
| 24/10/2024 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 4231.2100 | 3891.2800 | 4.2312 | 3.8913 | 0 |
| 24/10/2024 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 3485.1500 | 3783.3100 | 3.4852 | 3.7833 | 0 |
| 24/10/2024 | 2038 On 07-November-24 | | | Bond Future | 137.9855 | 138.1286 | 137.9855 | 138.1286 | 1,628 |
| 24/10/2024 | 2038 On 06-February-25 | | | Bond Future | 138.7452 | 138.8905 | 138.7452 | 138.8905 | 1,658 |
| 24/10/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 3515.1600 | 3660.5400 | 3.5152 | 3.6605 | 0 |
| 24/10/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2038 On 08-May-25 | | | Bond Future | 141.6059 | 141.7540 | 141.6059 | 141.7540 | 440 |
| 24/10/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 1925.8600 | 2074.0300 | 1.9259 | 2.0740 | 0 |
| 24/10/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2038 On 07-August-25 | | | Bond Future | 142.2978 | 142.4479 | 142.2978 | 142.4479 | 0 |
| 24/10/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 2737.7900 | 2887.9400 | 2.7378 | 2.8879 | 0 |
| 24/10/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2038 On 06-November-25 | | | Bond Future | 145.0895 | 145.2421 | 145.0895 | 145.2421 | 0 |
| 24/10/2024 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 1209.5400 | 1362.1100 | 1.2095 | 1.3621 | 0 |
| 24/10/2024 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | | | Bond Future | 11.2941 | 11.3856 | 86.0173 | 85.4452 | 97,384 |
| 24/10/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 4841.8200 | 4275.8900 | 4.8418 | 4.2759 | 640 |
| 24/10/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 2.7800 | 8.9600 | 0.0028 | 0.0090 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 7628.6800 | 7056.6800 | 7.6287 | 7.0567 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 0.0200 | 0.1300 | 0.0000 | 0.0001 | 640 |
| 24/10/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 8913.6800 | 8341.5800 | 8.9137 | 8.3416 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 8966.4900 | 8394.3900 | 8.9665 | 8.3944 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 9019.2400 | 8447.1400 | 9.0192 | 8.4471 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 10523.9900 | 9951.8800 | 10.5240 | 9.9519 | 0 |
| 24/10/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 640 |
| 24/10/2024 | 2040 On 06-February-25 | | | Bond Future | 11.3919 | 11.4869 | 83.2683 | 82.6841 | 64,756 |
| 24/10/2024 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 771.1500 | 619.5400 | 0.7712 | 0.6195 | 780 |
| 24/10/2024 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 3247.7000 | 3680.2600 | 3.2477 | 3.6803 | 0 |
| 24/10/2024 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 2963.3900 | 2596.8800 | 2.9634 | 2.5969 | 0 |
| 24/10/2024 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 1091.2600 | 1308.9200 | 1.0913 | 1.3089 | 780 |
| 24/10/2024 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 5227.4400 | 4752.7800 | 5.2274 | 4.7528 | 0 |
| 24/10/2024 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 451.0700 | 560.5800 | 0.4511 | 0.5606 | 780 |
| 24/10/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 8954.6600 | 8403.8300 | 8.9547 | 8.4038 | 0 |
| 24/10/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 111.7800 | 145.1200 | 0.1118 | 0.1451 | 0 |
| 24/10/2024 | 2040 On 08-May-25 | | | Bond Future | 11.4990 | 11.5977 | 84.9645 | 84.3682 | 3,900 |
| 24/10/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 7221.2500 | 6741.7600 | 7.2213 | 6.7418 | 0 |
| 24/10/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 756.2400 | 873.1200 | 0.7562 | 0.8731 | 0 |
| 24/10/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 7766.1000 | 7274.0600 | 7.7661 | 7.2741 | 15,000 |
| 24/10/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 660.8100 | 765.1400 | 0.6608 | 0.7651 | 0 |
| 24/10/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 10891.7100 | 10349.4000 | 10.8917 | 10.3494 | 7,500 |
| 24/10/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 310.5500 | 364.6100 | 0.3106 | 0.3646 | 0 |
| 24/10/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 11212.5900 | 10666.7200 | 11.2126 | 10.6667 | 7,500 |
| 24/10/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 287.7900 | 338.2900 | 0.2878 | 0.3383 | 0 |
| 24/10/2024 | 2040 On 07-August-25 | | | Bond Future | 11.6208 | 11.7233 | 82.1335 | 81.5250 | 16 |
| 24/10/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 9970.2500 | 9464.4700 | 9.9703 | 9.4645 | 0 |
| 24/10/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 859.0100 | 961.7400 | 0.8590 | 0.9617 | 0 |
| 24/10/2024 | 2040 On 06-November-25 | | | Bond Future | 11.7460 | 11.8525 | 83.7216 | 83.1009 | 0 |
| 24/10/2024 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 4475.5000 | 4149.4900 | 4.4755 | 4.1495 | 0 |
| 24/10/2024 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 3927.4200 | 4222.1100 | 3.9274 | 4.2221 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 2044 On 07-November-24 | | | Bond Future | 11.4036 | 11.4850 | 81.9349 | 81.4137 | 23,836 |
| 24/10/2024 | 2044 On 07-November-24 | 12.00 | Call | Bond Future | 3706.6200 | 3206.5400 | 3.7066 | 3.2065 | 0 |
| 24/10/2024 | 2044 On 07-November-24 | 12.00 | Put | Bond Future | 14.4200 | 35.5300 | 0.0144 | 0.0355 | 13,875 |
| 24/10/2024 | 2044 On 07-November-24 | 12.25 | Call | Bond Future | 5158.8800 | 4641.3300 | 5.1589 | 4.6413 | 0 |
| 24/10/2024 | 2044 On 07-November-24 | 12.25 | Put | Bond Future | 1.6800 | 5.3200 | 0.0017 | 0.0053 | 9,540 |
| 24/10/2024 | 2044 On 07-November-24 | 12.50 | Call | Bond Future | 6576.2400 | 6055.5400 | 6.5762 | 6.0555 | 0 |
| 24/10/2024 | 2044 On 07-November-24 | 12.50 | Put | Bond Future | 0.1600 | 0.6500 | 0.0002 | 0.0007 | 11,405 |
| 24/10/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 8754.7100 | 8233.5400 | 8.7547 | 8.2335 | 0 |
| 24/10/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 0.0000 | 0.0200 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 8807.7800 | 8286.6000 | 8.8078 | 8.2866 | 0 |
| 24/10/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 8860.7800 | 8339.6000 | 8.8608 | 8.3396 | 0 |
| 24/10/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2044 On 06-February-25 | | | Bond Future | 11.4977 | 11.5821 | 79.2276 | 78.6953 | 70,043 |
| 24/10/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 3910.3300 | 3533.4500 | 3.9103 | 3.5335 | 449 |
| 24/10/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 827.1600 | 982.5000 | 0.8272 | 0.9825 | 0 |
| 24/10/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 6306.0000 | 5850.4800 | 6.3060 | 5.8505 | 449 |
| 24/10/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 344.4300 | 421.1300 | 0.3444 | 0.4211 | 0 |
| 24/10/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 8903.1800 | 8405.2900 | 8.9032 | 8.4053 | 0 |
| 24/10/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 134.7300 | 169.0600 | 0.1347 | 0.1691 | 0 |
| 24/10/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 12445.7100 | 11922.8300 | 12.4457 | 11.9228 | 0 |
| 24/10/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 30.4700 | 39.8100 | 0.0305 | 0.0398 | 449 |
| 24/10/2024 | 2044 On 08-May-25 | | Call | Bond Future | 4.6700 | 3.5200 | 0.0047 | 0.0035 | 0 |
| 24/10/2024 | 2044 On 08-May-25 | | | Bond Future | 11.6002 | 11.6877 | 80.8415 | 80.2982 | 8,697 |
| 24/10/2024 | 2044 On 08-May-25 | | Put | Bond Future | 19163.1800 | 19705.3100 | 19.1632 | 19.7053 | 0 |
| 24/10/2024 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 957.2300 | 828.2800 | 0.9572 | 0.8283 | 2,490 |
| 24/10/2024 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 5396.6800 | 5811.0100 | 5.3967 | 5.8110 | 0 |
| 24/10/2024 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 2910.0900 | 2634.9700 | 2.9101 | 2.6350 | 0 |
| 24/10/2024 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 2600.2000 | 2868.3600 | 2.6002 | 2.8684 | 2,490 |
| 24/10/2024 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 5905.0300 | 5507.3600 | 5.9050 | 5.5074 | 0 |
| 24/10/2024 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 1157.5600 | 1303.1700 | 1.1576 | 1.3032 | 2,490 |
| 24/10/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 7332.3600 | 6898.3400 | 7.3324 | 6.8983 | 0 |
| 24/10/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 815.6900 | 924.9500 | 0.8157 | 0.9250 | 0 |
| 24/10/2024 | 2044 On 07-August-25 | | | Bond Future | 11.7160 | 11.8068 | 78.0542 | 77.4998 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 9906.7800 | 9447.7100 | 9.9068 | 9.4477 | 0 |
| 24/10/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 890.6200 | 985.9300 | 0.8906 | 0.9859 | 0 |
| 24/10/2024 | 2044 On 06-November-25 | | | Bond Future | 11.8344 | 11.9287 | 79.5633 | 78.9978 | 0 |
| 24/10/2024 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 4480.3500 | 4188.0200 | 4.4804 | 4.1880 | 0 |
| 24/10/2024 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 4205.8500 | 4479.0200 | 4.2059 | 4.4790 | 0 |
| 24/10/2024 | 2046 On 07-November-24 | | | Bond Future | 118.5768 | 118.5713 | 118.5768 | 118.5713 | 5,267 |
| 24/10/2024 | 2046 On 06-February-25 | | | Bond Future | 121.0354 | 121.0292 | 121.0354 | 121.0292 | 17,708 |
| 24/10/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 7025.3700 | 7019.1800 | 7.0254 | 7.0192 | 0 |
| 24/10/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2046 On 08-May-25 | | | Bond Future | 121.3001 | 121.2934 | 121.3001 | 121.2934 | 0 |
| 24/10/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 669.9000 | 676.6400 | 0.6699 | 0.6766 | 0 |
| 24/10/2024 | 2046 On 07-August-25 | | | Bond Future | 123.7292 | 123.7218 | 123.7292 | 123.7218 | 0 |
| 24/10/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 5039.2400 | 5031.7700 | 5.0392 | 5.0318 | 0 |
| 24/10/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2046 On 06-November-25 | | | Bond Future | 123.8829 | 123.8743 | 123.8829 | 123.8743 | 0 |
| 24/10/2024 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 1527.0600 | 1535.6600 | 1.5271 | 1.5357 | 0 |
| 24/10/2024 | 2050 On 07-November-24 | | | Bond Future | 120.1145 | 120.1091 | 120.1145 | 120.1091 | 5,069 |
| 24/10/2024 | 2050 On 06-February-25 | | | Bond Future | 120.2630 | 120.2569 | 120.2630 | 120.2569 | 14,835 |
| 24/10/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 4662.9500 | 4656.8700 | 4.6630 | 4.6569 | 0 |
| 24/10/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2050 On 08-May-25 | | | Bond Future | 122.7429 | 122.7361 | 122.7429 | 122.7361 | 0 |
| 24/10/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 1582.9100 | 1576.1300 | 1.5829 | 1.5761 | 0 |
| 24/10/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2050 On 07-August-25 | | | Bond Future | 122.8116 | 122.8042 | 122.8116 | 122.8042 | 0 |
| 24/10/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 2921.6400 | 2914.1700 | 2.9216 | 2.9142 | 0 |
| 24/10/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 2050 On 06-November-25 | | | Bond Future | 125.2209 | 125.2128 | 125.2209 | 125.2128 | 0 |
| 24/10/2024 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 800.8700 | 792.8300 | 0.8009 | 0.7928 | 0 |
| 24/10/2024 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | AL37 On 07-November-24 | | | Index Future | 1035.8940 | 1032.7760 | 1035.8940 | 1,032.7760 | 0 |
| 24/10/2024 | AL37 On 06-February-25 | | | Index Future | 1057.1150 | 1053.9300 | 1057.1150 | 1,053.9300 | 0 |
| 24/10/2024 | AL37 On 08-May-25 | | | Index Future | 1078.6660 | 1075.4120 | 1078.6660 | 1,075.4120 | 0 |
| 24/10/2024 | AL37 On 07-August-25 | | | Index Future | 1100.0340 | 1096.7110 | 1100.0340 | 1,096.7110 | 0 |
| 24/10/2024 | AL37 On 06-November-25 | | | Index Future | 1121.4030 | 1118.0110 | 1121.4030 | 1,118.0110 | 0 |
| 24/10/2024 | AL7T On 07-November-24 | | | Index Future | 1239.3400 | 1232.1230 | 1239.3400 | 1,232.1230 | 0 |
| 24/10/2024 | AL7T On 06-February-25 | | | Index Future | 1264.7290 | 1257.3600 | 1264.7290 | 1,257.3600 | 0 |
| 24/10/2024 | AL7T On 08-May-25 | | | Index Future | 1290.5120 | 1282.9880 | 1290.5120 | 1,282.9880 | 0 |
| 24/10/2024 | AL7T On 07-August-25 | | | Index Future | 1316.0770 | 1308.3990 | 1316.0770 | 1,308.3990 | 0 |
| 24/10/2024 | AL7T On 06-November-25 | | | Index Future | 1341.6420 | 1333.8100 | 1341.6420 | 1,333.8100 | 0 |
| 24/10/2024 | ALBI On 07-November-24 | | | Index Future | 1069.4280 | 1064.1100 | 1069.4280 | 1,064.1100 | 102 |
| 24/10/2024 | ALBI On 06-February-25 | | | Index Future | 1091.3370 | 1085.9050 | 1091.3370 | 1,085.9050 | 16 |
| 24/10/2024 | ALBI On 08-May-25 | | | Index Future | 1113.5840 | 1108.0390 | 1113.5840 | 1,108.0390 | 0 |
| 24/10/2024 | ALBI On 07-August-25 | | | Index Future | 1135.6450 | 1129.9850 | 1135.6450 | 1,129.9850 | 0 |
| 24/10/2024 | ALBI On 06-November-25 | | | Index Future | 1157.7050 | 1151.9310 | 1157.7050 | 1,151.9310 | 0 |
| 24/10/2024 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 24/10/2024 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 24/10/2024 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 24/10/2024 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | CR33 On 31-March-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | CR38 On 31-March-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | ES33 On 07-November-24 | | | Bond Future | 11.2376 | 11.3396 | 80.5722 | 80.0907 | 0 |
| 24/10/2024 | ES33 On 06-February-25 | | | Bond Future | 11.3611 | 11.4677 | 82.2428 | 81.7510 | 0 |
| 24/10/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 8511.1600 | 8019.3700 | 8.5112 | 8.0194 | 0 |
| 24/10/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | ES33 On 08-May-25 | | | Bond Future | 11.4886 | 11.6001 | 80.1380 | 79.6358 | 0 |
| 24/10/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 5366.0000 | 4863.7800 | 5.3660 | 4.8638 | 0 |
| 24/10/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | ES33 On 07-August-25 | | | Bond Future | 11.6331 | 11.7498 | 81.7415 | 81.2288 | 0 |
| 24/10/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 7936.8500 | 7424.2300 | 7.9369 | 7.4242 | 0 |
| 24/10/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | ES33 On 06-November-25 | | | Bond Future | 11.7999 | 11.9223 | 79.5458 | 79.0227 | 0 |
| 24/10/2024 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 895.5200 | 372.4600 | 0.8955 | 0.3725 | 0 |
| 24/10/2024 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | ES42 On 07-November-24 | | | Bond Future | 11.6851 | 11.7667 | 76.9084 | 76.4227 | 0 |
| 24/10/2024 | ES42 On 06-February-25 | | | Bond Future | 11.7896 | 11.8742 | 78.5031 | 78.0069 | 0 |
| 24/10/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 10109.5900 | 9613.3900 | 10.1096 | 9.6134 | 0 |
| 24/10/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | ES42 On 08-May-25 | | | Bond Future | 11.9014 | 11.9892 | 75.8545 | 75.3478 | 0 |
| 24/10/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 7223.6000 | 6716.8900 | 7.2236 | 6.7169 | 0 |
| 24/10/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | ES42 On 07-August-25 | | | Bond Future | 12.0225 | 12.1137 | 77.3710 | 76.8538 | 0 |
| 24/10/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 9098.8100 | 8581.6700 | 9.0988 | 8.5817 | 0 |
| 24/10/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | ES42 On 06-November-25 | | | Bond Future | 12.1569 | 12.2517 | 74.6209 | 74.0932 | 0 |
| 24/10/2024 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 1286.9900 | 759.3400 | 1.2870 | 0.7593 | 0 |
| 24/10/2024 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | GOVI On 07-November-24 | | | GOVI | 1053.0100 | 1047.7970 | 1053.0100 | 1,047.7970 | 318 |
| 24/10/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 1042300.0000 | 990170.0000 | 104.2300 | 99.0170 | 0 |
| 24/10/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 1042200.0000 | 990070.0000 | 104.2200 | 99.0070 | 0 |
| 24/10/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 1042100.0000 | 989970.0000 | 104.2100 | 98.9970 | 0 |
| 24/10/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | GOVI On 06-February-25 | | | GOVI | 1074.5820 | 1069.2590 | 1074.5820 | 1,069.2590 | 332 |
| 24/10/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1025820.0000 | 972590.0000 | 102.5820 | 97.2590 | 0 |
| 24/10/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | GOVI On 08-May-25 | | | GOVI | 1096.4880 | 1091.0530 | 1096.4880 | 1,091.0530 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|------------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 744880.0000 | 690530.0000 | 74.4880 | 69.0530 | 0 |
| 24/10/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | GOVI On 07-August-25 | | | GOVI | 1118.2100 | 1112.6620 | 1118.2100 | 1,112.6620 | 0 |
| 24/10/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1072100.0000 | 1016620.0000 | 107.2100 | 101.6620 | 0 |
| 24/10/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | GOVI On 06-November-25 | | | GOVI | 1139.9310 | 1134.2720 | 1139.9310 | 1,134.2720 | 0 |
| 24/10/2024 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 279310.0000 | 222720.0000 | 27.9310 | 22.2720 | 0 |
| 24/10/2024 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 24/10/2024 | IGOV On 07-November-24 | | | Index Future | 367.1550 | 367.2270 | 367.1550 | 367.2270 | 19 |
| 24/10/2024 | IGOV On 06-February-25 | | | Index Future | 374.7680 | 374.8390 | 374.7680 | 374.8390 | 877 |
| 24/10/2024 | IGOV On 08-May-25 | | | Index Future | 382.4970 | 382.5690 | 382.4970 | 382.5690 | 0 |
| 24/10/2024 | IGOV On 07-August-25 | | | Index Future | 390.1610 | 390.2330 | 390.1610 | 390.2330 | 0 |
| 24/10/2024 | IGOV On 06-November-25 | | | Index Future | 397.8260 | 397.8980 | 397.8260 | 397.8980 | 0 |
| 24/10/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 24/10/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 24/10/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 24/10/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 24/10/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 24/10/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 24/10/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 24/10/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 24/10/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 24/10/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 24/10/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 24/10/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 24/10/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 24/10/2024 | JBAF On 16-October-24 | | | Jibar Tradeable Future | 8.3300 | 8.3300 | 91.6700 | 8.3300 | 0 |
| 24/10/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.3600 | 8.3600 | 91.6400 | 91.6400 | 0 |
| 24/10/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.3570 | 8.3570 | 91.6430 | 91.6430 | 0 |
| 24/10/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.3770 | 8.3770 | 91.6230 | 91.6230 | 0 |
| 24/10/2024 | 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 |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.2950 | 8.2950 | 91.7050 | 91.7050 | 0 |
| 24/10/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.3400 | 8.3400 | 91.6600 | 91.6600 | 0 |
| 24/10/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 24/10/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 24/10/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.4000 | 8.4000 | 91.6000 | 91.6000 | 0 |
| 24/10/2024 | R035 On 07-November-24 | | | Bond Future | 10.6487 | 10.7605 | 90.8276 | 90.1939 | 90,859 |
| 24/10/2024 | R035 On 07-November-24 | 11.10 | Call | Bond Future | 2557.9600 | 1985.3600 | 2.5580 | 1.9854 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 11.10 | Put | Bond Future | 35.6000 | 96.7000 | 0.0356 | 0.0967 | 11,000 |
| 24/10/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 8124.1000 | 7490.4100 | 8.1241 | 7.4904 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 8174.0600 | 7540.3700 | 8.1741 | 7.5404 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 8223.9800 | 7590.2900 | 8.2240 | 7.5903 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 8273.8500 | 7640.1600 | 8.2739 | 7.6402 | 1,000 |
| 24/10/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 13190.0400 | 12556.3400 | 13.1900 | 12.5563 | 0 |
| 24/10/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,000 |
| 24/10/2024 | R035 On 06-February-25 | | | Bond Future | 10.7450 | 10.8615 | 92.6883 | 92.0413 | 79,685 |
| 24/10/2024 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 544.4100 | 407.4800 | 0.5444 | 0.4075 | 100 |
| 24/10/2024 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 3308.2900 | 3818.4300 | 3.3083 | 3.8184 | 0 |
| 24/10/2024 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 675.8300 | 514.2800 | 0.6758 | 0.5143 | 1,000 |
| 24/10/2024 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 2975.8200 | 3461.3400 | 2.9758 | 3.4613 | 0 |
| 24/10/2024 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 1371.0400 | 1103.2800 | 1.3710 | 1.1033 | 0 |
| 24/10/2024 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 1903.2000 | 2282.5100 | 1.9032 | 2.2825 | 1,100 |
| 24/10/2024 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 3668.9300 | 3198.3400 | 3.6689 | 3.1983 | 0 |
| 24/10/2024 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 642.8500 | 819.3300 | 0.6429 | 0.8193 | 1,100 |
| 24/10/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 8745.9000 | 8128.9600 | 8.7459 | 8.1290 | 0 |
| 24/10/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 78.6900 | 108.8200 | 0.0787 | 0.1088 | 0 |
| 24/10/2024 | R035 On 08-May-25 | | | Bond Future | 10.8412 | 10.9626 | 90.0657 | 89.4052 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1327.9100 | 1110.0500 | 1.3279 | 1.1101 | 150 |
| 24/10/2024 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 3559.4900 | 4002.1200 | 3.5595 | 4.0021 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 2691.3500 | 2346.8600 | 2.6914 | 2.3469 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 2099.0600 | 2415.0600 | 2.0991 | 2.4151 | 150 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 4491.4800 | 4038.5400 | 4.4915 | 4.0385 | 400 |
| 24/10/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 1193.1500 | 1400.7000 | 1.1932 | 1.4007 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 5439.9900 | 4946.3700 | 5.4400 | 4.9464 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 907.4100 | 1074.2800 | 0.9074 | 1.0743 | 150 |
| 24/10/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 5766.0900 | 5260.4000 | 5.7661 | 5.2604 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 827.5200 | 982.3200 | 0.8275 | 0.9823 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 9702.3800 | 9103.7100 | 9.7024 | 9.1037 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 282.6700 | 344.4900 | 0.2827 | 0.3445 | 400 |
| 24/10/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 12485.1300 | 11850.0600 | 12.4851 | 11.8501 | 0 |
| 24/10/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 97.2200 | 122.6400 | 0.0972 | 0.1226 | 400 |
| 24/10/2024 | R035 On 07-August-25 | | | Bond Future | 10.9530 | 11.0797 | 91.8474 | 91.1735 | 0 |
| 24/10/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 9146.5200 | 8579.0300 | 9.1465 | 8.5790 | 0 |
| 24/10/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 670.8400 | 777.2900 | 0.6708 | 0.7773 | 0 |
| 24/10/2024 | R035 On 06-November-25 | | | Bond Future | 11.0830 | 11.2154 | 89.1191 | 88.4316 | 0 |
| 24/10/2024 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 3983.2200 | 3622.2600 | 3.9832 | 3.6223 | 0 |
| 24/10/2024 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 3375.1300 | 3701.6300 | 3.3751 | 3.7016 | 0 |
| 24/10/2024 | R053 On 07-November-24 | | | Bond Future | 11.3582 | 11.4447 | 103.5909 | 102.8530 | 3,548 |
| 24/10/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 11088.7100 | 10350.8200 | 11.0887 | 10.3508 | 0 |
| 24/10/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 0.0100 | 0.0800 | 0.0000 | 0.0001 | 0 |
| 24/10/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 11158.3600 | 10420.4600 | 11.1584 | 10.4205 | 0 |
| 24/10/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 0.0100 | 0.0700 | 0.0000 | 0.0001 | 0 |
| 24/10/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 11227.9200 | 10490.0100 | 11.2279 | 10.4900 | 0 |
| 24/10/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 0.0100 | 0.0600 | 0.0000 | 0.0001 | 0 |
| 24/10/2024 | R053 On 06-February-25 | | | Bond Future | 11.4496 | 11.5392 | 105.7132 | 104.9596 | 116 |
| 24/10/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 11526.7800 | 10825.4000 | 11.5268 | 10.8254 | 0 |
| 24/10/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 193.9000 | 246.0700 | 0.1939 | 0.2461 | 0 |
| 24/10/2024 | R053 On 08-May-25 | | | Bond Future | 11.5451 | 11.6380 | 101.9988 | 101.2296 | 0 |
| 24/10/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 9539.7900 | 8928.3800 | 9.5398 | 8.9284 | 0 |
| 24/10/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 1108.1900 | 1265.9900 | 1.1082 | 1.2660 | 0 |
| 24/10/2024 | R053 On 07-August-25 | | | Bond Future | 11.6504 | 11.7468 | 104.0154 | 103.2305 | 0 |
| 24/10/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 12503.4200 | 11866.1400 | 12.5034 | 11.8661 | 0 |
| 24/10/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 1322.0700 | 1469.7000 | 1.3221 | 1.4697 | 0 |
| 24/10/2024 | R053 On 06-November-25 | | | Bond Future | 11.7662 | 11.8665 | 100.1641 | 99.3635 | 0 |
| 24/10/2024 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 5267.8000 | 4864.1500 | 5.2678 | 4.8642 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 5318.0300 | 5714.9500 | 5.3180 | 5.7150 | 0 |
| 24/10/2024 | R186 On 07-November-24 | | | Bond Future | 8.4103 | 8.4563 | 108.0715 | 107.9821 | 77,579 |
| 24/10/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1388.0900 | 1299.3800 | 1.3881 | 1.2994 | 0 |
| 24/10/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 0.5600 | 1.3000 | 0.0006 | 0.0013 | 0 |
| 24/10/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1407.1500 | 1318.3800 | 1.4072 | 1.3184 | 0 |
| 24/10/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 0.5100 | 1.1900 | 0.0005 | 0.0012 | 0 |
| 24/10/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1426.2000 | 1337.3800 | 1.4262 | 1.3374 | 0 |
| 24/10/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 0.4600 | 1.0900 | 0.0005 | 0.0011 | 0 |
| 24/10/2024 | R186 On 06-February-25 | | | Bond Future | 8.4272 | 8.4803 | 104.9738 | 104.8821 | 128,218 |
| 24/10/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1209.2300 | 1140.7500 | 1.2092 | 1.1408 | 0 |
| 24/10/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 174.4800 | 197.7100 | 0.1745 | 0.1977 | 0 |
| 24/10/2024 | R186 On 08-May-25 | | | Bond Future | 8.4601 | 8.5225 | 107.1130 | 107.0191 | 0 |
| 24/10/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 599.9200 | 555.0100 | 0.5999 | 0.5550 | 0 |
| 24/10/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 584.9700 | 633.9800 | 0.5850 | 0.6340 | 0 |
| 24/10/2024 | R186 On 07-August-25 | | | Bond Future | 8.5491 | 8.6243 | 103.9216 | 103.8254 | 0 |
| 24/10/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1205.3400 | 1140.9000 | 1.2053 | 1.1409 | 1,983 |
| 24/10/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 350.9400 | 382.7600 | 0.3509 | 0.3828 | 0 |
| 24/10/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1655.4900 | 1581.3200 | 1.6555 | 1.5813 | 0 |
| 24/10/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 221.0200 | 243.1100 | 0.2210 | 0.2431 | 0 |
| 24/10/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2250.4400 | 2166.4600 | 2.2504 | 2.1665 | 0 |
| 24/10/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 103.6200 | 115.9000 | 0.1036 | 0.1159 | 1,983 |
| 24/10/2024 | R186 On 06-November-25 | | | Bond Future | 8.7140 | 8.8077 | 105.9336 | 105.8351 | 0 |
| 24/10/2024 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 295.9300 | 265.3300 | 0.2959 | 0.2653 | 0 |
| 24/10/2024 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 913.1900 | 981.1800 | 0.9132 | 0.9812 | 0 |
| 24/10/2024 | R202 On 07-November-24 | | | Bond Future | 269.1625 | 269.1504 | 269.1625 | 269.1504 | 1,687 |
| 24/10/2024 | R202 On 06-February-25 | | | Bond Future | 269.5542 | 269.5406 | 269.5542 | 269.5406 | 914 |
| 24/10/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 2764.2300 | 2750.6100 | 2.7642 | 2.7506 | 0 |
| 24/10/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R202 On 08-May-25 | | | Bond Future | 275.1126 | 275.0981 | 275.1126 | 275.0981 | 269 |
| 24/10/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 2802.6200 | 2788.1200 | 2.8026 | 2.7881 | 0 |
| 24/10/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R202 On 07-August-25 | | | Bond Future | 275.3402 | 275.3237 | 275.3402 | 275.3237 | 0 |
| 24/10/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 3740.1600 | 3723.6900 | 3.7402 | 3.7237 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R202 On 06-November-25 | | | Bond Future | 280.7430 | 280.7251 | 280.7430 | 280.7251 | 0 |
| 24/10/2024 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 5103.0200 | 5085.0600 | 5.1030 | 5.0851 | 0 |
| 24/10/2024 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R209 On 07-November-24 | | | Bond Future | 10.8025 | 10.9040 | 71.3059 | 70.7895 | 15,057 |
| 24/10/2024 | R209 On 07-November-24 | 10.55 | Call | Bond Future | 110.0200 | 55.5800 | 0.1100 | 0.0556 | 100 |
| 24/10/2024 | R209 On 07-November-24 | 10.55 | Put | Bond Future | 1417.3500 | 1879.3400 | 1.4174 | 1.8793 | 0 |
| 24/10/2024 | R209 On 07-November-24 | 11.00 | Call | Bond Future | 1192.2400 | 845.9000 | 1.1922 | 0.8459 | 0 |
| 24/10/2024 | R209 On 07-November-24 | 11.00 | Put | Bond Future | 191.8400 | 361.9300 | 0.1918 | 0.3619 | 100 |
| 24/10/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 6729.2900 | 6212.8900 | 6.7293 | 6.2129 | 0 |
| 24/10/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 0.0000 | 0.0300 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 6773.9200 | 6257.5200 | 6.7739 | 6.2575 | 0 |
| 24/10/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 0.0000 | 0.0300 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 6818.5000 | 6302.0900 | 6.8185 | 6.3021 | 0 |
| 24/10/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 0.0000 | 0.0200 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R209 On 06-February-25 | | | Bond Future | 10.8895 | 10.9947 | 72.7667 | 72.2394 | 5,848 |
| 24/10/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 7354.0700 | 6857.8200 | 7.3541 | 6.8578 | 0 |
| 24/10/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 95.3000 | 126.3600 | 0.0953 | 0.1264 | 0 |
| 24/10/2024 | R209 On 08-May-25 | | | Bond Future | 10.9814 | 11.0906 | 71.0945 | 70.5563 | 5,227 |
| 24/10/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 5063.6800 | 4652.4300 | 5.0637 | 4.6524 | 0 |
| 24/10/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 748.9400 | 875.9000 | 0.7489 | 0.8759 | 0 |
| 24/10/2024 | R209 On 07-August-25 | | | Bond Future | 11.0855 | 11.1989 | 72.5008 | 71.9516 | 0 |
| 24/10/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 7911.2600 | 7456.2900 | 7.9113 | 7.4563 | 0 |
| 24/10/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 688.7400 | 782.9800 | 0.6887 | 0.7830 | 0 |
| 24/10/2024 | R209 On 06-November-25 | | | Bond Future | 11.2022 | 11.3201 | 70.7522 | 70.1920 | 0 |
| 24/10/2024 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 3491.9100 | 3201.8300 | 3.4919 | 3.2018 | 0 |
| 24/10/2024 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 3168.9300 | 3439.0600 | 3.1689 | 3.4391 | 0 |
| 24/10/2024 | R210 On 07-November-24 | | | Bond Future | 241.5279 | 241.6756 | 241.5279 | 241.6756 | 872 |
| 24/10/2024 | R210 On 06-February-25 | | | Bond Future | 246.5357 | 246.6855 | 246.5357 | 246.6855 | 881 |
| 24/10/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 6925.6800 | 7075.4900 | 6.9257 | 7.0755 | 0 |
| 24/10/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R210 On 08-May-25 | | | Bond Future | 248.2374 | 248.3895 | 248.2374 | 248.3895 | 300 |
| 24/10/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 207.4400 | 359.5000 | 0.2074 | 0.3595 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R210 On 07-August-25 | | | Bond Future | 253.2095 | 253.3634 | 253.2095 | 253.3634 | 0 |
| 24/10/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 4769.4500 | 4923.4000 | 4.7695 | 4.9234 | 0 |
| 24/10/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R210 On 06-November-25 | | | Bond Future | 254.7319 | 254.8873 | 254.7319 | 254.8873 | 0 |
| 24/10/2024 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 2591.8500 | 2747.2900 | 2.5919 | 2.7473 | 0 |
| 24/10/2024 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R213 On 07-November-24 | | | Bond Future | 9.7864 | 9.8628 | 88.5176 | 88.1939 | 74,075 |
| 24/10/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 5790.4300 | 5466.9100 | 5.7904 | 5.4669 | 0 |
| 24/10/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 0.0600 | 0.2100 | 0.0001 | 0.0002 | 0 |
| 24/10/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 5829.3900 | 5505.8600 | 5.8294 | 5.5059 | 0 |
| 24/10/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 0.0600 | 0.2000 | 0.0001 | 0.0002 | 0 |
| 24/10/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 5868.3100 | 5544.7800 | 5.8683 | 5.5448 | 0 |
| 24/10/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 0.0500 | 0.1900 | 0.0001 | 0.0002 | 0 |
| 24/10/2024 | R213 On 06-February-25 | | | Bond Future | 9.8685 | 9.9492 | 90.3310 | 90.0003 | 71,216 |
| 24/10/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 5903.1400 | 5590.9800 | 5.9031 | 5.5910 | 0 |
| 24/10/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 68.7700 | 87.2700 | 0.0688 | 0.0873 | 0 |
| 24/10/2024 | R213 On 08-May-25 | | | Bond Future | 9.9521 | 10.0372 | 88.6135 | 88.2759 | 0 |
| 24/10/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 3031.6300 | 2801.0000 | 3.0316 | 2.8010 | 0 |
| 24/10/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 807.8600 | 914.8700 | 0.8079 | 0.9149 | 0 |
| 24/10/2024 | R213 On 07-August-25 | | | Bond Future | 10.0561 | 10.1461 | 90.3671 | 90.0223 | 0 |
| 24/10/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 6378.9200 | 6090.3200 | 6.3789 | 6.0903 | 0 |
| 24/10/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 478.9400 | 535.0800 | 0.4789 | 0.5351 | 0 |
| 24/10/2024 | R213 On 06-November-25 | | | Bond Future | 10.1865 | 10.2819 | 88.5633 | 88.2115 | 0 |
| 24/10/2024 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2150.5800 | 1989.0000 | 2.1506 | 1.9890 | 0 |
| 24/10/2024 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 2656.9100 | 2847.1600 | 2.6569 | 2.8472 | 0 |
| 24/10/2024 | R214 On 07-November-24 | | | Bond Future | 11.1629 | 11.2443 | 66.6303 | 66.1909 | 6,998 |
| 24/10/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 7148.2000 | 6708.8400 | 7.1482 | 6.7088 | 0 |
| 24/10/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 0.0000 | 0.0200 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 7193.6700 | 6754.3000 | 7.1937 | 6.7543 | 0 |
| 24/10/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 7239.1000 | 6799.7300 | 7.2391 | 6.7997 | 0 |
| 24/10/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 0.0000 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | R214 On 06-February-25 | | | Bond Future | 11.2519 | 11.3361 | 67.9954 | 67.5467 | 18,617 |
| 24/10/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 3270.4700 | 2952.1400 | 3.2705 | 2.9521 | 554 |
| 24/10/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 682.6700 | 812.9900 | 0.6827 | 0.8130 | 0 |
| 24/10/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 5309.2900 | 4923.7100 | 5.3093 | 4.9237 | 554 |
| 24/10/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 276.9400 | 340.0100 | 0.2769 | 0.3400 | 0 |
| 24/10/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 7272.1300 | 6853.7600 | 7.2721 | 6.8538 | 0 |
| 24/10/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 117.4000 | 147.6800 | 0.1174 | 0.1477 | 0 |
| 24/10/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 11081.7300 | 10638.2800 | 11.0817 | 10.6383 | 0 |
| 24/10/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 15.6800 | 20.8800 | 0.0157 | 0.0209 | 554 |
| 24/10/2024 | R214 On 08-May-25 | | | Bond Future | 11.3399 | 11.4270 | 66.0768 | 65.6188 | 3,232 |
| 24/10/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 5960.3300 | 5596.9200 | 5.9603 | 5.5969 | 0 |
| 24/10/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 697.9000 | 792.4500 | 0.6979 | 0.7925 | 0 |
| 24/10/2024 | R214 On 07-August-25 | | | Bond Future | 11.4390 | 11.5292 | 67.3840 | 66.9167 | 0 |
| 24/10/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 8060.4200 | 7676.1500 | 8.0604 | 7.6762 | 0 |
| 24/10/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 763.4700 | 846.5200 | 0.7635 | 0.8465 | 0 |
| 24/10/2024 | R214 On 06-November-25 | | | Bond Future | 11.5508 | 11.6442 | 65.3880 | 64.9113 | 0 |
| 24/10/2024 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 3844.9300 | 3593.5700 | 3.8449 | 3.5936 | 0 |
| 24/10/2024 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 3389.3100 | 3614.6500 | 3.3893 | 3.6147 | 0 |
| 24/10/2024 | R248 On 07-November-24 | | | Bond Future | 11.3184 | 11.4048 | 80.7889 | 80.2140 | 215,568 |
| 24/10/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 8831.4600 | 8256.6600 | 8.8315 | 8.2567 | 0 |
| 24/10/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 0.0100 | 0.0300 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 8885.8900 | 8311.0900 | 8.8859 | 8.3111 | 0 |
| 24/10/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 0.0100 | 0.0300 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 8940.2300 | 8365.4400 | 8.9402 | 8.3654 | 0 |
| 24/10/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 0.0000 | 0.0300 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | R248 On 06-February-25 | | | Bond Future | 11.4106 | 11.5002 | 82.4439 | 81.8570 | 269,190 |
| 24/10/2024 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 67.3200 | 48.5000 | 0.0673 | 0.0485 | 660 |
| 24/10/2024 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 8016.2400 | 8584.3700 | 8.0162 | 8.5844 | 0 |
| 24/10/2024 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 770.5600 | 624.3800 | 0.7706 | 0.6244 | 660 |
| 24/10/2024 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 3559.9400 | 4000.7100 | 3.5599 | 4.0007 | 0 |
| 24/10/2024 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 3061.7500 | 2697.7100 | 3.0618 | 2.6977 | 0 |
| 24/10/2024 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 1192.1800 | 1415.0900 | 1.1922 | 1.4151 | 660 |
| 24/10/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 8025.2900 | 7490.5100 | 8.0253 | 7.4905 | 0 |
| 24/10/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 197.7700 | 249.9400 | 0.1978 | 0.2499 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2024 | R248 On 08-May-25 | | | Bond Future | 11.5015 | 11.5942 | 79.6760 | 79.0768 | 14,660 |
| 24/10/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 7447.5800 | 6968.6600 | 7.4476 | 6.9687 | 0 |
| 24/10/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 828.1500 | 948.3800 | 0.8282 | 0.9484 | 0 |
| 24/10/2024 | R248 On 07-August-25 | | | Bond Future | 11.6036 | 11.6997 | 81.2520 | 80.6406 | 0 |
| 24/10/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 10161.9300 | 9657.6600 | 10.1619 | 9.6577 | 0 |
| 24/10/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 943.9800 | 1051.0600 | 0.9440 | 1.0511 | 0 |
| 24/10/2024 | R248 On 06-November-25 | | | Bond Future | 11.7179 | 11.8177 | 78.3814 | 77.7577 | 0 |
| 24/10/2024 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 4342.4900 | 4023.2800 | 4.3425 | 4.0233 | 0 |
| 24/10/2024 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 4203.3700 | 4507.8000 | 4.2034 | 4.5078 | 0 |
| 24/10/2024 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/10/2024 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |