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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
25/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	2025 On 07-November-24			Bond Future	185.0756	185.0653	185.0756	185.0653	9,276
25/10/2024	2029 On 07-November-24			Bond Future	133.2239	133.4420	133.2239	133.4420	6,862
25/10/2024	2029 On 06-February-25			Bond Future	135.9778	136.2088	135.9778	136.2088	7,117
25/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3577.7900	3808.7700	3.5778	3.8088	0
25/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2029 On 08-May-25			Bond Future	137.3731	137.5978	137.3731	137.5978	728
25/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	476.9200	252.2200	0.4769	0.2522	0
25/10/2024	2029 On 07-August-25			Bond Future	140.1255	140.3541	140.1255	140.3541	0
25/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2715.5000	2944.0700	2.7155	2.9441	0
25/10/2024	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
25/10/2024	2029 On 06-November-25			Bond Future	141.4299	141.6622	141.4299	141.6622	0
25/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1639.8500	1872.1700	1.6399	1.8722	0
25/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2030 On 07-November-24			Bond Future	9.2722	9.3885	97.0689	96.6126	137,389
25/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3603.5800	3148.2500	3.6036	3.1483	600
25/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	0.1800	1.1200	0.0002	0.0011	0
25/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5455.3400	4999.0800	5.4553	4.9991	600
25/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5564.9700	5108.7100	5.5650	5.1087	0
25/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5601.4800	5145.2100	5.6015	5.1452	0
25/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5637.9600	5181.6900	5.6380	5.1817	0
25/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9713.3700	9257.1000	9.7134	9.2571	0
25/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
25/10/2024	2030 On 06-February-25			Bond Future	9.3305	9.4525	95.0415	94.5819	145,498
25/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	237.7700	170.6100	0.2378	0.1706	800
25/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2736.2100	3128.6200	2.7362	3.1286	0
25/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	791.5600	618.8200	0.7916	0.6188	800
25/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1362.6000	1649.4300	1.3626	1.6494	0
25/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1897.9000	1598.0700	1.8979	1.5981	0
25/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	551.1900	710.9300	0.5512	0.7109	800
25/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5003.7000	4573.5200	5.0037	4.5735	0
25/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	68.2800	97.6700	0.0683	0.0977	0
25/10/2024	2030 On 08-May-25			Bond Future	9.4021	9.5342	96.9858	96.5089	0
25/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	452.5000	355.1700	0.4525	0.3552	800
25/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3112.4100	3492.0200	3.1124	3.4920	0
25/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1035.4700	852.9200	1.0355	0.8529	800
25/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1843.9600	2138.3500	1.8440	2.1384	0
25/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2621.6200	2301.9900	2.6216	2.3020	0
25/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	733.3400	890.6500	0.7333	0.8907	0
25/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2778.3600	2449.6000	2.7784	2.4496	0
25/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	678.4100	826.5900	0.6784	0.8266	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3665.4500	3294.5700	3.6655	3.2946	1,640
25/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	446.5800	552.6400	0.4466	0.5526	0
25/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4795.0100	4387.3900	4.7950	4.3874	2,280
25/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	268.9600	338.2800	0.2690	0.3383	0
25/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8453.1600	7990.7600	8.4532	7.9908	0
25/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	44.5600	59.1000	0.0446	0.0591	1,640
25/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9769.8000	9299.5200	9.7698	9.2995	0
25/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	18.0500	24.7100	0.0181	0.0247	2,280
25/10/2024	2030 On 07-August-25			Bond Future	9.5003	9.6417	94.8950	94.4082	0
25/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4018.6700	3658.4600	4.0187	3.6585	1,054
25/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	707.9700	834.5800	0.7080	0.8346	0
25/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5755.4600	5344.9800	5.7555	5.3450	0
25/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	391.0500	467.3900	0.3911	0.4674	0
25/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8653.8200	8194.2300	8.6538	8.1942	0
25/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	114.5800	141.8100	0.1146	0.1418	1,054
25/10/2024	2030 On 06-November-25			Bond Future	9.6113	9.7628	96.7322	96.2356	0
25/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1814.2500	1583.2700	1.8143	1.5833	0
25/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2049.1100	2314.8200	2.0491	2.3148	0
25/10/2024	2032 On 07-November-24			Bond Future	9.8952	10.0468	92.4806	91.7459	58,240
25/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	165.9200	51.5700	0.1659	0.0516	0
25/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	876.5100	1496.8900	0.8765	1.4969	0
25/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	373.2800	148.8300	0.3733	0.1488	0
25/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	544.8300	1055.1100	0.5448	1.0551	0
25/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	473.9600	203.9200	0.4740	0.2039	0
25/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	450.4900	915.1800	0.4505	0.9152	0
25/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3357.9400	2643.8100	3.3579	2.6438	0
25/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	5.7000	26.3000	0.0057	0.0263	200
25/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5680.5200	4946.6100	5.6805	4.9466	600
25/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	0.1200	0.9400	0.0001	0.0009	0
25/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7276.4600	6541.7900	7.2765	6.5418	0
25/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.0100	0.0700	0.0000	0.0001	0
25/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7320.2500	6585.5800	7.3203	6.5856	0
25/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.0100	0.0700	0.0000	0.0001	0
25/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7364.0000	6629.3200	7.3640	6.6293	0

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25/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
25/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7886.8100	7152.1100	7.8868	7.1521	600
25/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
25/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8016.8600	7282.1500	8.0169	7.2822	1,615
25/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
25/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13449.5700	12714.8400	13.4496	12.7148	0
25/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
25/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15055.1900	14320.4600	15.0552	14.3205	0
25/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
25/10/2024	2032 On 06-February-25			Bond Future	9.9733	10.1311	94.3694	93.6254	102,528
25/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	383.6700	252.5500	0.3837	0.2526	800
25/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3054.6000	3667.4800	3.0546	3.6675	0
25/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1223.7300	907.3600	1.2237	0.9074	800
25/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1476.9700	1904.6000	1.4770	1.9046	0
25/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3379.0200	2813.3500	3.3790	2.8134	0
25/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	423.9500	602.2800	0.4240	0.6023	800
25/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7864.0800	7145.4900	7.8641	7.1455	0
25/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	42.4800	67.8900	0.0425	0.0679	0
25/10/2024	2032 On 08-May-25			Bond Future	10.0556	10.2229	92.1355	91.3687	37,405
25/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	686.8500	510.1900	0.6869	0.5102	800
25/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3674.9300	4265.0700	3.6749	4.2651	0
25/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1529.7400	1210.4400	1.5297	1.2104	800
25/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2156.8700	2604.3700	2.1569	2.6044	0
25/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4465.6400	3884.0400	4.4656	3.8840	0
25/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	634.9400	820.1400	0.6349	0.8201	0
25/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4679.6800	4086.8100	4.6797	4.0868	0
25/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	587.7300	761.6600	0.5877	0.7617	800
25/10/2024	2032 On 07-August-25			Bond Future	10.1565	10.3325	93.9583	93.1759	0
25/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8259.4500	7581.8700	8.2595	7.5819	0
25/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	432.5200	537.3400	0.4325	0.5373	0
25/10/2024	2032 On 06-November-25			Bond Future	10.2759	10.4614	91.6167	90.8187	0
25/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3173.1500	2755.5900	3.1732	2.7556	0
25/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2552.3600	2932.8200	2.5524	2.9328	0
25/10/2024	2033 On 07-November-24			Bond Future	126.0350	126.2185	126.0350	126.2185	6,818

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25/10/2024	2033 On 06-February-25			Bond Future	128.6403	128.8355	128.6403	128.8355	5,259
25/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3700.3300	3895.4500	3.7003	3.8955	0
25/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2033 On 08-May-25			Bond Future	129.7844	129.9731	129.7844	129.9731	5,288
25/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	835.5900	646.8700	0.8356	0.6469	0
25/10/2024	2033 On 07-August-25			Bond Future	132.3848	132.5768	132.3848	132.5768	0
25/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3734.8300	3926.7700	3.7348	3.9268	0
25/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2033 On 06-November-25			Bond Future	133.4360	133.6309	133.4360	133.6309	0
25/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	295.9700	490.9200	0.2960	0.4909	0
25/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2037 On 07-November-24			Bond Future	10.8721	11.0388	86.5416	85.5639	80,231
25/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9248.3300	8270.5600	9.2483	8.2706	0
25/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9298.3800	8320.6100	9.2984	8.3206	0
25/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9348.3900	8370.6200	9.3484	8.3706	0
25/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2037 On 06-February-25			Bond Future	10.9628	11.1350	84.0486	83.0561	164,094
25/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9649.9000	8695.1300	9.6499	8.6951	0
25/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	62.0000	99.7000	0.0620	0.0997	0
25/10/2024	2037 On 08-May-25			Bond Future	11.0615	11.2416	85.7679	84.7481	3,975
25/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7016.1000	6181.8800	7.0161	6.1819	0
25/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	599.9400	785.5400	0.5999	0.7855	0
25/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8344.0200	7460.9300	8.3440	7.4609	15,000
25/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	419.3700	556.1000	0.4194	0.5561	0
25/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11685.0500	10726.8000	11.6851	10.7268	7,500
25/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	169.7400	231.3100	0.1697	0.2313	0
25/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11902.0900	10939.7600	11.9021	10.9398	7,500
25/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	156.2200	213.7100	0.1562	0.2137	0
25/10/2024	2037 On 07-August-25			Bond Future	11.1764	11.3639	83.2040	82.1636	15
25/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1144.5200	891.1200	1.1445	0.8911	2,541
25/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6016.5100	6803.5300	6.0165	6.8035	0

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25/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1521.7900	1208.3600	1.5218	1.2084	2,341
25/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5133.9400	5860.9300	5.1339	5.8609	0
25/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1704.3800	1364.0800	1.7044	1.3641	200
25/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4784.2600	5484.3800	4.7843	5.4844	0
25/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2773.6500	2300.1000	2.7737	2.3001	0
25/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3372.2100	3939.0800	3.3722	3.9391	2,541
25/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3857.8800	3279.8500	3.8579	3.2799	0
25/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2509.8700	2972.2600	2.5099	2.9723	2,541
25/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5276.6300	4593.3300	5.2766	4.5933	0
25/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1780.9600	2138.0800	1.7810	2.1381	2,541
25/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6624.9300	5864.8600	6.6249	5.8649	0
25/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1314.8400	1595.1900	1.3148	1.5952	2,541
25/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10065.0200	9175.7300	10.0650	9.1757	0
25/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	633.5200	784.6500	0.6335	0.7847	0
25/10/2024	2037 On 06-November-25			Bond Future	11.2957	11.4907	84.8138	83.7528	0
25/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4836.4500	4231.2100	4.8365	4.2312	0
25/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3029.4000	3485.1500	3.0294	3.4852	0
25/10/2024	2038 On 07-November-24			Bond Future	139.1906	137.9855	139.1906	137.9855	1,628
25/10/2024	2038 On 06-February-25			Bond Future	139.9666	138.7452	139.9666	138.7452	1,658
25/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4736.6000	3515.1600	4.7366	3.5152	0
25/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2038 On 08-May-25			Bond Future	142.8641	141.6059	142.8641	141.6059	440
25/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	3184.0900	1925.8600	3.1841	1.9259	0
25/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2038 On 07-August-25			Bond Future	143.5820	142.2978	143.5820	142.2978	0
25/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	4021.9600	2737.7900	4.0220	2.7378	0
25/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2038 On 06-November-25			Bond Future	146.3998	145.0895	146.3998	145.0895	0
25/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	2519.7500	1209.5400	2.5198	1.2095	0
25/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2040 On 07-November-24			Bond Future	11.1475	11.2941	86.9459	86.0173	93,003
25/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	5768.0400	4841.8200	5.7680	4.8418	640
25/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	0.3500	2.7800	0.0004	0.0028	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8557.3100	7628.6800	8.5573	7.6287	0
25/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	640
25/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	9842.3300	8913.6800	9.8423	8.9137	0
25/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9895.1400	8966.4900	9.8951	8.9665	0
25/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9947.8900	9019.2400	9.9479	9.0192	0
25/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11452.6400	10523.9900	11.4526	10.5240	0
25/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
25/10/2024	2040 On 06-February-25			Bond Future	11.2407	11.3919	84.2106	83.2683	66,194
25/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1076.6000	771.1500	1.0766	0.7712	780
25/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2610.8500	3247.7000	2.6109	3.2477	0
25/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3615.0600	2963.3900	3.6151	2.9634	0
25/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	800.6300	1091.2600	0.8006	1.0913	780
25/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6032.2400	5227.4400	6.0322	5.2274	0
25/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	313.5700	451.0700	0.3136	0.4511	780
25/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9858.1200	8954.6600	9.8581	8.9547	0
25/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	72.9400	111.7800	0.0729	0.1118	0
25/10/2024	2040 On 08-May-25			Bond Future	11.3411	11.4990	85.9332	84.9645	3,900
25/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8029.6300	7221.2500	8.0296	7.2213	0
25/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	596.0100	756.2400	0.5960	0.7562	0
25/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	8592.4900	7766.1000	8.5925	7.7661	15,000
25/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	518.5900	660.8100	0.5186	0.6608	0
25/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	11788.6400	10891.7100	11.7886	10.8917	7,500
25/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	238.8700	310.5500	0.2389	0.3106	0
25/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12114.4000	11212.5900	12.1144	11.2126	7,500
25/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	220.9900	287.7900	0.2210	0.2878	0
25/10/2024	2040 On 07-August-25			Bond Future	11.4566	11.6208	83.1217	82.1335	16
25/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10813.3300	9970.2500	10.8133	9.9703	0
25/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	713.8300	859.0100	0.7138	0.8590	0
25/10/2024	2040 On 06-November-25			Bond Future	11.5755	11.7460	84.7294	83.7216	0
25/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5038.9600	4475.5000	5.0390	4.4755	0
25/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3483.0700	3927.4200	3.4831	3.9274	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	2044 On 07-November-24			Bond Future	11.2621	11.4036	82.8540	81.9349	23,836
25/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	4613.8400	3706.6200	4.6138	3.7066	0
25/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	2.4900	14.4200	0.0025	0.0144	13,875
25/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6076.5500	5158.8800	6.0766	5.1589	0
25/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	0.2000	1.6800	0.0002	0.0017	9,540
25/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	7495.2400	6576.2400	7.4952	6.5762	0
25/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.0100	0.1600	0.0000	0.0002	11,405
25/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	9673.8600	8754.7100	9.6739	8.7547	0
25/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	9726.9300	8807.7800	9.7269	8.8078	0
25/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	9779.9300	8860.7800	9.7799	8.8608	0
25/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2044 On 06-February-25			Bond Future	11.3520	11.4977	80.1604	79.2276	70,493
25/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4620.8700	3910.3300	4.6209	3.9103	449
25/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	604.8700	827.1600	0.6049	0.8272	0
25/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7134.9000	6306.0000	7.1349	6.3060	449
25/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	240.5000	344.4300	0.2405	0.3444	0
25/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	9791.6900	8903.1800	9.7917	8.9032	0
25/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	90.4100	134.7300	0.0904	0.1347	0
25/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13367.2900	12445.7100	13.3673	12.4457	0
25/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	19.2200	30.4700	0.0192	0.0305	449
25/10/2024	2044 On 08-May-25		Call	Bond Future	7.7000	4.6700	0.0077	0.0047	0
25/10/2024	2044 On 08-May-25			Bond Future	11.4482	11.6002	81.8001	80.8415	8,697
25/10/2024	2044 On 08-May-25		Put	Bond Future	18207.6100	19163.1800	18.2076	19.1632	0
25/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1224.9200	957.2300	1.2249	0.9572	2,490
25/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4705.7700	5396.6800	4.7058	5.3967	0
25/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3442.0700	2910.0900	3.4421	2.9101	0
25/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2173.5800	2600.2000	2.1736	2.6002	2,490
25/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	6641.6000	5905.0300	6.6416	5.9050	0
25/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	935.5300	1157.5600	0.9355	1.1576	2,490
25/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8126.9100	7332.3600	8.1269	7.3324	0
25/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	651.6400	815.6900	0.6516	0.8157	0
25/10/2024	2044 On 07-August-25			Bond Future	11.5582	11.7160	79.0322	78.0542	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10738.0400	9906.7800	10.7380	9.9068	0
25/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	743.8800	890.6200	0.7439	0.8906	0
25/10/2024	2044 On 06-November-25			Bond Future	11.6708	11.8344	80.5606	79.5633	0
25/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5028.5000	4480.3500	5.0285	4.4804	0
25/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3756.6300	4205.8500	3.7566	4.2059	0
25/10/2024	2046 On 07-November-24			Bond Future	118.5811	118.5768	118.5811	118.5768	5,267
25/10/2024	2046 On 06-February-25			Bond Future	121.0323	121.0354	121.0323	121.0354	17,708
25/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7022.3000	7025.3700	7.0223	7.0254	0
25/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2046 On 08-May-25			Bond Future	121.3070	121.3001	121.3070	121.3001	0
25/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	663.0000	669.9000	0.6630	0.6699	0
25/10/2024	2046 On 07-August-25			Bond Future	123.7368	123.7292	123.7368	123.7292	0
25/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5046.7500	5039.2400	5.0468	5.0392	0
25/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2046 On 06-November-25			Bond Future	123.8913	123.8829	123.8913	123.8829	0
25/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1518.7000	1527.0600	1.5187	1.5271	0
25/10/2024	2050 On 07-November-24			Bond Future	120.1187	120.1145	120.1187	120.1145	5,069
25/10/2024	2050 On 06-February-25			Bond Future	120.2598	120.2630	120.2598	120.2630	14,835
25/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	4659.7700	4662.9500	4.6598	4.6630	0
25/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2050 On 08-May-25			Bond Future	122.7495	122.7429	122.7495	122.7429	0
25/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	1589.5100	1582.9100	1.5895	1.5829	0
25/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2050 On 07-August-25			Bond Future	122.8191	122.8116	122.8191	122.8116	0
25/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	2929.1400	2921.6400	2.9291	2.9216	0
25/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	2050 On 06-November-25			Bond Future	125.2291	125.2209	125.2291	125.2209	0
25/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	809.0500	800.8700	0.8091	0.8009	0
25/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	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
25/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	AL37 On 07-November-24			Index Future	1041.5190	1035.8940	1041.5190	1,035.8940	0
25/10/2024	AL37 On 06-February-25			Index Future	1062.7900	1057.1150	1062.7900	1,057.1150	0
25/10/2024	AL37 On 08-May-25			Index Future	1084.5420	1078.6660	1084.5420	1,078.6660	0
25/10/2024	AL37 On 07-August-25			Index Future	1106.0320	1100.0340	1106.0320	1,100.0340	0
25/10/2024	AL37 On 06-November-25			Index Future	1127.5210	1121.4030	1127.5210	1,121.4030	0
25/10/2024	AL7T On 07-November-24			Index Future	1251.2580	1239.3400	1251.2580	1,239.3400	0
25/10/2024	AL7T On 06-February-25			Index Future	1276.8130	1264.7290	1276.8130	1,264.7290	0
25/10/2024	AL7T On 08-May-25			Index Future	1302.9450	1290.5120	1302.9450	1,290.5120	0
25/10/2024	AL7T On 07-August-25			Index Future	1328.7620	1316.0770	1328.7620	1,316.0770	0
25/10/2024	AL7T On 06-November-25			Index Future	1354.5800	1341.6420	1354.5800	1,341.6420	0
25/10/2024	ALBI On 07-November-24			Index Future	1078.3470	1069.4280	1078.3470	1,069.4280	102
25/10/2024	ALBI On 06-February-25			Index Future	1100.3700	1091.3370	1100.3700	1,091.3370	16
25/10/2024	ALBI On 08-May-25			Index Future	1122.8910	1113.5840	1122.8910	1,113.5840	0
25/10/2024	ALBI On 07-August-25			Index Future	1145.1410	1135.6450	1145.1410	1,135.6450	0
25/10/2024	ALBI On 06-November-25			Index Future	1167.3900	1157.7050	1167.3900	1,157.7050	0
25/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	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
25/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	ES33 On 07-November-24			Bond Future	11.0706	11.2376	81.3694	80.5722	0
25/10/2024	ES33 On 06-February-25			Bond Future	11.1877	11.3611	83.0514	82.2428	0
25/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9319.8200	8511.1600	9.3198	8.5112	0
25/10/2024	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
25/10/2024	ES33 On 08-May-25			Bond Future	11.3059	11.4886	80.9701	80.1380	0
25/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6198.0800	5366.0000	6.1981	5.3660	0
25/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	ES33 On 07-August-25			Bond Future	11.4420	11.6331	82.5906	81.7415	0
25/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8785.9900	7936.8500	8.7860	7.9369	0
25/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	ES33 On 06-November-25			Bond Future	11.5997	11.7999	80.4119	79.5458	0
25/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1761.6700	895.5200	1.7617	0.8955	0
25/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	ES42 On 07-November-24			Bond Future	11.5385	11.6851	77.7946	76.9084	0
25/10/2024	ES42 On 06-February-25			Bond Future	11.6385	11.7896	79.4027	78.5031	0
25/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11009.2300	10109.5900	11.0092	10.1096	0
25/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	ES42 On 08-May-25			Bond Future	11.7435	11.9014	76.7791	75.8545	0
25/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8148.2100	7223.6000	8.1482	7.2236	0
25/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	ES42 On 07-August-25			Bond Future	11.8587	12.0225	78.3146	77.3710	0
25/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10042.3900	9098.8100	10.0424	9.0988	0
25/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	ES42 On 06-November-25			Bond Future	11.9866	12.1569	75.5833	74.6209	0
25/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2249.4000	1286.9900	2.2494	1.2870	0
25/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	GOVI On 07-November-24			GOVI	1061.7280	1053.0100	1061.7280	1,053.0100	254
25/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1129480.0000	1042300.0000	112.9480	104.2300	0
25/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1129380.0000	1042200.0000	112.9380	104.2200	0
25/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1129280.0000	1042100.0000	112.9280	104.2100	0
25/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	GOVI On 06-February-25			GOVI	1083.4120	1074.5820	1083.4120	1,074.5820	396
25/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1114120.0000	1025820.0000	111.4120	102.5820	0
25/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	GOVI On 08-May-25			GOVI	1105.5860	1096.4880	1105.5860	1,096.4880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	835860.0000	744880.0000	83.5860	74.4880	0
25/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	GOVI On 07-August-25			GOVI	1127.4930	1118.2100	1127.4930	1,118.2100	0
25/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1164930.0000	1072100.0000	116.4930	107.2100	0
25/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	GOVI On 06-November-25			GOVI	1149.3990	1139.9310	1149.3990	1,139.9310	0
25/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	373990.0000	279310.0000	37.3990	27.9310	0
25/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/10/2024	IGOV On 07-November-24			Index Future	367.5810	367.1550	367.5810	367.1550	19
25/10/2024	IGOV On 06-February-25			Index Future	375.1800	374.7680	375.1800	374.7680	877
25/10/2024	IGOV On 08-May-25			Index Future	382.9480	382.4970	382.9480	382.4970	0
25/10/2024	IGOV On 07-August-25			Index Future	390.6230	390.1610	390.6230	390.1610	0
25/10/2024	IGOV On 06-November-25			Index Future	398.2980	397.8260	398.2980	397.8260	0
25/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	8.3300	0
25/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
25/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
25/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
25/10/2024	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
25/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
25/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/10/2024	R033 On 07-November-24			Bond Future	10.3300	10.3300	99.3374	99.3374	0
25/10/2024	R033 On 07-November-24	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 07-November-24	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 06-February-25			Bond Future	10.3300	10.3300	101.8705	101.8705	0
25/10/2024	R033 On 06-February-25	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 06-February-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 08-May-25			Bond Future	10.3300	10.3300	99.4019	99.4019	0
25/10/2024	R033 On 08-May-25	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 08-May-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 07-August-25			Bond Future	10.3300	10.3300	101.9226	101.9226	0
25/10/2024	R033 On 07-August-25	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 06-November-25			Bond Future	10.3300	10.3300	99.4554	99.4554	0
25/10/2024	R033 On 06-November-25	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R035 On 07-November-24			Bond Future	10.4820	10.6487	91.7850	90.8276	88,579
25/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3485.4400	2557.9600	3.4854	2.5580	0
25/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	5.6800	35.6000	0.0057	0.0356	11,000
25/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9081.5000	8124.1000	9.0815	8.1241	0
25/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9131.4600	8174.0600	9.1315	8.1741	0
25/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9181.3800	8223.9800	9.1814	8.2240	0
25/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9231.2500	8273.8500	9.2313	8.2739	1,000
25/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14147.4400	13190.0400	14.1474	13.1900	0
25/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	R035 On 06-February-25			Bond Future	10.5722	10.7450	93.6596	92.6883	79,685
25/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	816.2600	544.4100	0.8163	0.5444	100
25/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2608.8900	3308.2900	2.6089	3.3083	0
25/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	989.3600	675.8300	0.9894	0.6758	1,000
25/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2318.1000	2975.8200	2.3181	2.9758	0
25/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1852.9400	1371.0400	1.8529	1.3710	0
25/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1413.8500	1903.2000	1.4139	1.9032	1,100
25/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4433.8000	3668.9300	4.4338	3.6689	0
25/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	436.4700	642.8500	0.4365	0.6429	1,100
25/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9686.1500	8745.9000	9.6862	8.7459	0
25/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	47.6900	78.6900	0.0477	0.0787	0
25/10/2024	R035 On 08-May-25			Bond Future	10.6600	10.8412	91.0643	90.0657	0
25/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1714.5200	1327.9100	1.7145	1.3279	150
25/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2947.4800	3559.4900	2.9475	3.5595	0
25/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3269.8000	2691.3500	3.2698	2.6914	0
25/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1678.8900	2099.0600	1.6789	2.0991	150
25/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5223.6100	4491.4800	5.2236	4.4915	400
25/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	926.6600	1193.1500	0.9267	1.1932	0
25/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6227.4900	5439.9900	6.2275	5.4400	0
25/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	696.2900	907.4100	0.6963	0.9074	150
25/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6569.7600	5766.0900	6.5698	5.7661	0
25/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	632.5700	827.5200	0.6326	0.8275	0
25/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10626.6400	9702.3800	10.6266	9.7024	0
25/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	208.3100	282.6700	0.2083	0.2827	400
25/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13454.6400	12485.1300	13.4546	12.4851	0
25/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	68.1100	97.2200	0.0681	0.0972	400
25/10/2024	R035 On 07-August-25			Bond Future	10.7640	10.9530	92.8663	91.8474	0
25/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10029.0000	9146.5200	10.0290	9.1465	0
25/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	534.4500	670.8400	0.5345	0.6708	0
25/10/2024	R035 On 06-November-25			Bond Future	10.8856	11.0830	90.1581	89.1191	0
25/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4569.6000	3983.2200	4.5696	3.9832	0
25/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2922.4900	3375.1300	2.9225	3.3751	0
25/10/2024	R038 On 07-November-24			Bond Future	11.2400	11.2400	98.7623	98.7623	0
25/10/2024	R038 On 07-November-24	11.24	Call	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
25/10/2024	R038 On 07-November-24	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R038 On 06-February-25			Bond Future	11.2400	11.2400	101.4996	101.4996	0
25/10/2024	R038 On 06-February-25	11.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R038 On 06-February-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R038 On 08-May-25			Bond Future	11.2400	11.2400	98.7975	98.7975	0
25/10/2024	R038 On 08-May-25	11.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R038 On 08-May-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R038 On 07-August-25			Bond Future	11.2400	11.2400	101.5206	101.5206	0
25/10/2024	R038 On 07-August-25	11.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R038 On 07-August-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R038 On 06-November-25			Bond Future	11.2400	11.2400	98.8194	98.8194	0
25/10/2024	R038 On 06-November-25	11.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R053 On 07-November-24			Bond Future	11.2167	11.3582	104.8202	103.5909	3,548
25/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	12317.9200	11088.7100	12.3179	11.0887	0
25/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	12387.5700	11158.3600	12.3876	11.1584	0
25/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	12457.1300	11227.9200	12.4571	11.2279	0
25/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/10/2024	R053 On 06-February-25			Bond Future	11.3038	11.4496	106.9610	105.7132	116
25/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	12710.7800	11526.7800	12.7108	11.5268	0
25/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	130.1200	193.9000	0.1301	0.1939	0
25/10/2024	R053 On 08-May-25			Bond Future	11.3930	11.5451	103.2807	101.9988	0
25/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	10597.9600	9539.7900	10.5980	9.5398	0
25/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	884.4900	1108.1900	0.8845	1.1082	0
25/10/2024	R053 On 07-August-25			Bond Future	11.4927	11.6504	105.3232	104.0154	0
25/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	13595.7900	12503.4200	13.5958	12.5034	0
25/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1106.6800	1322.0700	1.1067	1.3221	0
25/10/2024	R053 On 06-November-25			Bond Future	11.6025	11.7662	101.4977	100.1641	0
25/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5987.2600	5267.8000	5.9873	5.2678	0
25/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4703.8900	5318.0300	4.7039	5.3180	0
25/10/2024	R186 On 07-November-24			Bond Future	8.3549	8.4103	108.1794	108.0715	67,670

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1495.6300	1388.0900	1.4956	1.3881	0
25/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.1800	0.5600	0.0002	0.0006	0
25/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1514.7200	1407.1500	1.5147	1.4072	0
25/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.1600	0.5100	0.0002	0.0005	0
25/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1533.8100	1426.2000	1.5338	1.4262	0
25/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.1500	0.4600	0.0002	0.0005	0
25/10/2024	R186 On 06-February-25			Bond Future	8.3673	8.4272	105.0774	104.9738	129,395
25/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1289.2200	1209.2300	1.2892	1.2092	0
25/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	150.9000	174.4800	0.1509	0.1745	0
25/10/2024	R186 On 08-May-25			Bond Future	8.3842	8.4601	107.2274	107.1130	0
25/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	658.1400	599.9200	0.6581	0.5999	0
25/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	528.7900	584.9700	0.5288	0.5850	0
25/10/2024	R186 On 07-August-25			Bond Future	8.4577	8.5491	104.0388	103.9216	0
25/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1286.5800	1205.3400	1.2866	1.2053	1,983
25/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	315.0400	350.9400	0.3150	0.3509	0
25/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1748.0300	1655.4900	1.7480	1.6555	0
25/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	196.4200	221.0200	0.1964	0.2210	0
25/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2354.1900	2250.4400	2.3542	2.2504	0
25/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	90.2300	103.6200	0.0902	0.1036	1,983
25/10/2024	R186 On 06-November-25			Bond Future	8.6001	8.7140	106.0536	105.9336	0
25/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	336.6800	295.9300	0.3367	0.2959	0
25/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	834.0300	913.1900	0.8340	0.9132	0
25/10/2024	R202 On 07-November-24			Bond Future	269.5757	269.1625	269.5757	269.1625	1,687
25/10/2024	R202 On 06-February-25			Bond Future	269.9594	269.5542	269.9594	269.5542	914
25/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	3169.3600	2764.2300	3.1694	2.7642	0
25/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R202 On 08-May-25			Bond Future	275.5483	275.1126	275.5483	275.1126	269
25/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	3238.3200	2802.6200	3.2383	2.8026	0
25/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R202 On 07-August-25			Bond Future	275.7860	275.3402	275.7860	275.3402	0
25/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	4186.0200	3740.1600	4.1860	3.7402	0
25/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R202 On 06-November-25			Bond Future	281.1990	280.7430	281.1990	280.7430	0
25/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5559.0200	5103.0200	5.5590	5.1030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R209 On 07-November-24			Bond Future	10.6359	10.8025	72.1647	71.3059	15,057
25/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	314.3200	110.0200	0.3143	0.1100	0
25/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	762.8400	1417.3500	0.7628	1.4174	0
25/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1910.7600	1192.2400	1.9108	1.1922	0
25/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	51.5500	191.8400	0.0516	0.1918	100
25/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7588.1000	6729.2900	7.5881	6.7293	0
25/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7632.7300	6773.9200	7.6327	6.7739	0
25/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7677.3100	6818.5000	7.6773	6.8185	0
25/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R209 On 06-February-25			Bond Future	10.7177	10.8895	73.6386	72.7667	5,998
25/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8189.8300	7354.0700	8.1898	7.3541	0
25/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	59.2000	95.3000	0.0592	0.0953	0
25/10/2024	R209 On 08-May-25			Bond Future	10.8022	10.9814	71.9901	71.0945	5,227
25/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5782.8700	5063.6800	5.7829	5.0637	0
25/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	572.5500	748.9400	0.5726	0.7489	0
25/10/2024	R209 On 07-August-25			Bond Future	10.8994	11.0855	73.4144	72.5008	0
25/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8690.7800	7911.2600	8.6908	7.9113	0
25/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	554.6100	688.7400	0.5546	0.6887	0
25/10/2024	R209 On 06-November-25			Bond Future	11.0089	11.2022	71.6839	70.7522	0
25/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4010.0900	3491.9100	4.0101	3.4919	0
25/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2755.3900	3168.9300	2.7554	3.1689	0
25/10/2024	R210 On 07-November-24			Bond Future	241.3778	241.5279	241.3778	241.5279	872
25/10/2024	R210 On 06-February-25			Bond Future	246.3674	246.5357	246.3674	246.5357	881
25/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	6757.4000	6925.6800	6.7574	6.9257	0
25/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R210 On 08-May-25			Bond Future	248.0858	248.2374	248.0858	248.2374	300
25/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	55.7800	207.4400	0.0558	0.2074	0
25/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R210 On 07-August-25			Bond Future	253.0558	253.2095	253.0558	253.2095	0
25/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4615.8300	4769.4500	4.6158	4.7695	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R210 On 06-November-25			Bond Future	254.5767	254.7319	254.5767	254.7319	0
25/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2436.7100	2591.8500	2.4367	2.5919	0
25/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R213 On 07-November-24			Bond Future	9.6448	9.7864	89.1210	88.5176	74,015
25/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6393.8100	5790.4300	6.3938	5.7904	0
25/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
25/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6432.7700	5829.3900	6.4328	5.8294	0
25/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
25/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6471.7000	5868.3100	6.4717	5.8683	0
25/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	0
25/10/2024	R213 On 06-February-25			Bond Future	9.7207	9.8685	90.9412	90.3310	71,216
25/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6488.7800	5903.1400	6.4888	5.9031	0
25/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	44.2300	68.7700	0.0442	0.0688	0
25/10/2024	R213 On 08-May-25			Bond Future	9.7945	9.9521	89.2436	88.6135	0
25/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3489.7800	3031.6300	3.4898	3.0316	0
25/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	635.9900	807.8600	0.6360	0.8079	0
25/10/2024	R213 On 07-August-25			Bond Future	9.8894	10.0561	91.0099	90.3671	0
25/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6931.6600	6378.9200	6.9317	6.3789	0
25/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	388.7900	478.9400	0.3888	0.4789	0
25/10/2024	R213 On 06-November-25			Bond Future	10.0099	10.1865	89.2190	88.5633	0
25/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2476.3600	2150.5800	2.4764	2.1506	0
25/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2326.9400	2656.9100	2.3269	2.6569	0
25/10/2024	R214 On 07-November-24			Bond Future	11.0164	11.1629	67.4326	66.6303	6,998
25/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7950.5200	7148.2000	7.9505	7.1482	0
25/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7995.9900	7193.6700	7.9960	7.1937	0
25/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8041.4200	7239.1000	8.0414	7.2391	0
25/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R214 On 06-February-25			Bond Future	11.1013	11.2519	68.8098	67.9954	18,670
25/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3893.3100	3270.4700	3.8933	3.2705	554
25/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	491.0400	682.6700	0.4910	0.6827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6036.2600	5309.2900	6.0363	5.3093	554
25/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	189.4400	276.9400	0.1894	0.2769	0
25/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8046.4600	7272.1300	8.0465	7.2721	0
25/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	77.2600	117.4000	0.0773	0.1174	0
25/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11889.9500	11081.7300	11.8900	11.0817	0
25/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	9.4300	15.6800	0.0094	0.0157	554
25/10/2024	R214 On 08-May-25			Bond Future	11.1832	11.3399	66.9135	66.0768	3,232
25/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6650.7400	5960.3300	6.6507	5.9603	0
25/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	551.6100	697.9000	0.5516	0.6979	0
25/10/2024	R214 On 07-August-25			Bond Future	11.2769	11.4390	68.2375	67.3840	0
25/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8782.1400	8060.4200	8.7821	8.0604	0
25/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	631.6300	763.4700	0.6316	0.7635	0
25/10/2024	R214 On 06-November-25			Bond Future	11.3829	11.5508	66.2584	65.3880	0
25/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4333.2500	3844.9300	4.3333	3.8449	0
25/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3007.1800	3389.3100	3.0072	3.3893	0
25/10/2024	R248 On 07-November-24			Bond Future	11.1769	11.3184	81.7456	80.7889	215,568
25/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	9788.1900	8831.4600	9.7882	8.8315	0
25/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	9842.6200	8885.8900	9.8426	8.8859	0
25/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	9896.9700	8940.2300	9.8970	8.9402	0
25/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2024	R248 On 06-February-25			Bond Future	11.2648	11.4106	83.4152	82.4439	269,190
25/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	114.2600	67.3200	0.1143	0.0673	660
25/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	7091.9000	8016.2400	7.0919	8.0162	0
25/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1072.3500	770.5600	1.0724	0.7706	660
25/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2890.4500	3559.9400	2.8905	3.5599	0
25/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3725.4800	3061.7500	3.7255	3.0618	0
25/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	884.6300	1192.1800	0.8846	1.1922	660
25/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8932.1700	8025.2900	8.9322	8.0253	0
25/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	133.3700	197.7700	0.1334	0.1978	0
25/10/2024	R248 On 08-May-25			Bond Future	11.3497	11.5015	80.6738	79.6760	14,660
25/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8275.5300	7447.5800	8.2755	7.4476	0
25/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	658.2800	828.1500	0.6583	0.8282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2024	R248 On 07-August-25			Bond Future	11.4463	11.6036	82.2699	81.2520	0
25/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11024.2100	10161.9300	11.0242	10.1619	0
25/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	788.3000	943.9800	0.7883	0.9440	0
25/10/2024	R248 On 06-November-25			Bond Future	11.5548	11.7179	79.4194	78.3814	0
25/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4909.3400	4342.4900	4.9093	4.3425	0
25/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3732.1700	4203.3700	3.7322	4.2034	0
25/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0