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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
29/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	2025 On 07-November-24			Bond Future	184.9418	185.0883	184.9418	185.0883	9,240
29/10/2024	2029 On 07-November-24			Bond Future	133.2887	133.1735	133.2887	133.1735	6,862
29/10/2024	2029 On 06-February-25			Bond Future	136.0450	135.9269	136.0450	135.9269	7,117
29/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3645.0300	3526.8700	3.6450	3.5269	0
29/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2029 On 08-May-25			Bond Future	137.4424	137.3214	137.4424	137.3214	728
29/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	407.6400	528.6300	0.4076	0.5286	0
29/10/2024	2029 On 07-August-25			Bond Future	140.1974	140.0733	140.1974	140.0733	0
29/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2787.4100	2663.3400	2.7874	2.6633	0
29/10/2024	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
29/10/2024	2029 On 06-November-25			Bond Future	141.5045	141.3770	141.5045	141.3770	0
29/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1714.5400	1587.0200	1.7145	1.5870	0
29/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2030 On 07-November-24			Bond Future	9.2660	9.2867	97.0931	97.0116	132,776
29/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3627.6700	3546.2900	3.6277	3.5463	600
29/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	0.0600	0.1600	0.0001	0.0002	0
29/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5479.5500	5398.0700	5.4796	5.3981	600
29/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5589.1800	5507.7000	5.5892	5.5077	0
29/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5625.6900	5544.2100	5.6257	5.5442	0
29/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5662.1700	5580.6900	5.6622	5.5807	0
29/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9737.5800	9656.1000	9.7376	9.6561	0
29/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
29/10/2024	2030 On 06-February-25			Bond Future	9.3238	9.3459	95.0669	94.9834	148,065
29/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	317.3800	304.8400	0.3174	0.3048	800
29/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2790.4200	2861.3900	2.7904	2.8614	0
29/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	909.7100	879.7900	0.9097	0.8798	800
29/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1455.3500	1508.9400	1.4554	1.5089	0
29/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2011.4200	1960.4200	2.0114	1.9604	0
29/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	639.3100	671.8200	0.6393	0.6718	800
29/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5058.2900	4982.5500	5.0583	4.9826	0
29/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	97.4700	105.2400	0.0975	0.1052	0
29/10/2024	2030 On 08-May-25			Bond Future	9.3948	9.4184	97.0122	96.9268	0
29/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	552.5000	534.4600	0.5525	0.5345	800
29/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3186.0400	3253.4100	3.1860	3.2534	0
29/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1166.4100	1134.2300	1.1664	1.1342	800
29/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1948.5300	2001.7600	1.9485	2.0018	0
29/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2745.0500	2690.2400	2.7451	2.6902	0
29/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	830.4000	861.0000	0.8304	0.8610	0
29/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2898.5800	2842.2100	2.8986	2.8422	0
29/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	772.2600	801.3000	0.7723	0.8013	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3770.6500	3706.9400	3.7707	3.7069	1,640
29/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	525.4100	547.1100	0.5254	0.5471	0
29/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4881.9100	4811.4800	4.8819	4.8115	2,280
29/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	329.4900	344.4700	0.3295	0.3445	0
29/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8498.4000	8416.8000	8.4984	8.4168	0
29/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	63.4300	67.2400	0.0634	0.0672	1,640
29/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9806.1100	9722.6100	9.8061	9.7226	0
29/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	27.9900	29.9000	0.0280	0.0299	2,280
29/10/2024	2030 On 07-August-25			Bond Future	9.4923	9.5176	94.9227	94.8352	0
29/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4112.3300	4049.4800	4.1123	4.0495	1,054
29/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	773.8900	798.5800	0.7739	0.7986	0
29/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5832.9100	5761.0000	5.8329	5.7610	0
29/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	440.7600	456.3900	0.4408	0.4564	0
29/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8705.3500	8623.9100	8.7054	8.6239	0
29/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	138.3700	144.4700	0.1384	0.1445	1,054
29/10/2024	2030 On 06-November-25			Bond Future	9.6024	9.6297	96.7614	96.6717	0
29/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1963.4800	1922.1700	1.9635	1.9222	0
29/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2169.1900	2217.5600	2.1692	2.2176	0
29/10/2024	2032 On 07-November-24			Bond Future	9.8584	9.8793	92.6599	92.5580	54,661
29/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	198.8100	188.0400	0.1988	0.1880	0
29/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	730.0900	821.2400	0.7301	0.8212	0
29/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	433.3600	406.9300	0.4334	0.4069	0
29/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	425.6000	501.0900	0.4256	0.5011	0
29/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	545.0200	511.6800	0.5450	0.5117	0
29/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	342.2400	410.8200	0.3422	0.4108	0
29/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3533.3900	3433.3100	3.5334	3.4333	0
29/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	1.8400	3.6800	0.0018	0.0037	200
29/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5859.7300	5757.8400	5.8597	5.7578	600
29/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
29/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7455.7600	7353.8400	7.4558	7.3538	0
29/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7499.5500	7397.6300	7.4996	7.3976	0
29/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7543.3000	7441.3800	7.5433	7.4414	0

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29/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8066.1200	7964.2000	8.0661	7.9642	600
29/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8196.1700	8094.2500	8.1962	8.0943	1,615
29/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13628.8800	13526.9600	13.6289	13.5270	0
29/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
29/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15234.5000	15132.5800	15.2345	15.1326	0
29/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
29/10/2024	2032 On 06-February-25			Bond Future	9.9346	9.9566	94.5531	94.4487	102,595
29/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	527.9600	507.7100	0.5280	0.5077	800
29/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3015.1900	3099.3500	3.0152	3.0994	0
29/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1443.2100	1398.9100	1.4432	1.3989	800
29/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1512.7500	1572.8600	1.5128	1.5729	0
29/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3615.6600	3539.0700	3.6157	3.5391	0
29/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	476.8900	504.7100	0.4769	0.5047	800
29/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8062.5000	7963.1700	8.0625	7.9632	0
29/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	57.2000	62.2800	0.0572	0.0623	0
29/10/2024	2032 On 08-May-25			Bond Future	10.0148	10.0380	92.3233	92.2166	37,405
29/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	875.2200	848.5700	0.8752	0.8486	800
29/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3675.4800	3755.5300	3.6755	3.7555	0
29/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1804.6100	1759.4800	1.8046	1.7595	800
29/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2243.9200	2305.4900	2.2439	2.3055	0
29/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4763.1400	4685.0000	4.7631	4.6850	0
29/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	744.6200	773.1800	0.7446	0.7732	0
29/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4974.1500	4894.5200	4.9742	4.8945	0
29/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	694.3800	721.4500	0.6944	0.7215	800
29/10/2024	2032 On 07-August-25			Bond Future	10.1135	10.1379	94.1507	94.0415	0
29/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8479.9200	8386.8100	8.4799	8.3868	0
29/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	460.5800	476.7100	0.4606	0.4767	0
29/10/2024	2032 On 06-November-25			Bond Future	10.2304	10.2562	91.8136	91.7019	0
29/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3441.7200	3383.5300	3.4417	3.3835	0
29/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2623.9800	2677.5700	2.6240	2.6776	0
29/10/2024	2033 On 07-November-24			Bond Future	126.2348	126.0411	126.2348	126.0411	6,818

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29/10/2024	2033 On 06-February-25			Bond Future	128.8453	128.6470	128.8453	128.6470	5,259
29/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3905.2700	3706.9600	3.9053	3.7070	0
29/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2033 On 08-May-25			Bond Future	129.9943	129.7915	129.9943	129.7915	5,288
29/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	625.6600	828.5200	0.6257	0.8285	0
29/10/2024	2033 On 07-August-25			Bond Future	132.6001	132.3926	132.6001	132.3926	0
29/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3950.0900	3742.5900	3.9501	3.7426	0
29/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2033 On 06-November-25			Bond Future	133.6566	133.4442	133.6566	133.4442	0
29/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	516.5700	304.1500	0.5166	0.3042	0
29/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2037 On 07-November-24			Bond Future	10.8100	10.8360	86.9103	86.7556	77,196
29/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9616.9900	9462.2800	9.6170	9.4623	0
29/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9667.0400	9512.3300	9.6670	9.5123	0
29/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9717.0500	9562.3400	9.7171	9.5623	0
29/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2037 On 06-February-25			Bond Future	10.8982	10.9253	84.4254	84.2672	175,041
29/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10041.8100	9891.2300	10.0418	9.8912	0
29/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	77.1300	84.7300	0.0771	0.0847	0
29/10/2024	2037 On 08-May-25			Bond Future	10.9943	11.0224	86.1529	85.9912	3,975
29/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7497.9800	7368.5500	7.4980	7.3686	0
29/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	696.9000	729.1000	0.6969	0.7291	0
29/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8811.6700	8674.6900	8.8117	8.6747	15,000
29/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	502.1000	526.7500	0.5021	0.5268	0
29/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12096.4800	11946.2500	12.0965	11.9463	7,500
29/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	196.2500	207.6500	0.1963	0.2077	0
29/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12312.3800	12161.4500	12.3124	12.1615	7,500
29/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	181.5900	192.2900	0.1816	0.1923	0
29/10/2024	2037 On 07-August-25			Bond Future	11.1064	11.1357	83.5973	83.4321	15
29/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1376.5500	1332.4000	1.3766	1.3324	2,541
29/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5855.2600	5976.3100	5.8553	5.9763	0

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29/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1788.4200	1734.9300	1.7884	1.7349	2,341
29/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5007.2900	5119.0000	5.0073	5.1190	0
29/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1985.2400	1927.6200	1.9852	1.9276	200
29/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4671.8400	4779.4200	4.6718	4.7794	0
29/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3111.9200	3034.1700	3.1119	3.0342	0
29/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3317.2000	3404.6500	3.3172	3.4047	2,541
29/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4229.3400	4136.0600	4.2293	4.1361	0
29/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2488.0500	2559.9700	2.4881	2.5600	2,541
29/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5669.7200	5560.8000	5.6697	5.5608	0
29/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1780.7700	1837.0500	1.7808	1.8371	2,541
29/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7030.1300	6909.7500	7.0301	6.9098	0
29/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1326.7600	1371.5800	1.3268	1.3716	2,541
29/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10479.6900	10339.6500	10.4797	10.3397	0
29/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	654.9100	680.0700	0.6549	0.6801	0
29/10/2024	2037 On 06-November-25			Bond Future	11.2227	11.2533	85.2155	85.0467	0
29/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5260.6400	5163.6500	5.2606	5.1637	0
29/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3051.8800	3123.6900	3.0519	3.1237	0
29/10/2024	2038 On 07-November-24			Bond Future	138.4518	137.9966	138.4518	137.9966	1,518
29/10/2024	2038 On 06-February-25			Bond Future	139.2136	138.7486	139.2136	138.7486	1,658
29/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	3983.6000	3518.5900	3.9836	3.5186	0
29/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2038 On 08-May-25			Bond Future	142.0960	141.6211	142.0960	141.6211	440
29/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2416.0400	1941.0700	2.4160	1.9411	0
29/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2038 On 07-August-25			Bond Future	142.7998	142.3145	142.7998	142.3145	0
29/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3239.7900	2754.5000	3.2398	2.7545	0
29/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2038 On 06-November-25			Bond Future	145.6034	145.1078	145.6034	145.1078	0
29/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1723.3700	1227.8400	1.7234	1.2278	0
29/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2040 On 07-November-24			Bond Future	11.0652	11.1013	87.4740	87.2417	89,386
29/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6295.8100	6063.6100	6.2958	6.0636	640
29/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	0.0300	0.1300	0.0000	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9085.4000	8853.1000	9.0854	8.8531	0
29/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
29/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10370.4200	10138.1200	10.3704	10.1381	0
29/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10423.2300	10190.9300	10.4232	10.1909	0
29/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10475.9800	10243.6800	10.4760	10.2437	0
29/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11980.7300	11748.4300	11.9807	11.7484	0
29/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
29/10/2024	2040 On 06-February-25			Bond Future	11.1553	11.1928	84.7500	84.5127	72,003
29/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1531.9000	1441.0900	1.5319	1.4411	780
29/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2526.6700	2673.2300	2.5267	2.6732	0
29/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4218.8200	4052.6600	4.2188	4.0527	0
29/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	864.9100	936.1200	0.8649	0.9361	780
29/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6632.0400	6431.6900	6.6320	6.4317	0
29/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	373.8900	410.9100	0.3739	0.4109	780
29/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10425.8200	10200.8300	10.4258	10.2008	0
29/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	101.1600	113.5400	0.1012	0.1135	0
29/10/2024	2040 On 08-May-25			Bond Future	11.2525	11.2914	86.4840	86.2417	3,900
29/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8665.0600	8464.9200	8.6651	8.4649	0
29/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	680.5600	722.7700	0.6806	0.7228	0
29/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9223.7800	9019.3900	9.2238	9.0194	15,000
29/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	599.0000	636.9600	0.5990	0.6370	0
29/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12373.9700	12151.3400	12.3740	12.1513	7,500
29/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	273.3200	293.0400	0.2733	0.2930	0
29/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12690.8800	12466.6700	12.6909	12.4667	7,500
29/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	246.5900	264.7300	0.2466	0.2647	0
29/10/2024	2040 On 07-August-25			Bond Future	11.3645	11.4049	83.6843	83.4367	16
29/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11384.0300	11172.8500	11.3840	11.1729	0
29/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	721.9600	758.3900	0.7220	0.7584	0
29/10/2024	2040 On 06-November-25			Bond Future	11.4798	11.5218	85.3038	85.0509	0
29/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5588.6700	5443.5200	5.5887	5.4435	0
29/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3458.4400	3566.1300	3.4584	3.5661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	2044 On 07-November-24			Bond Future	11.1799	11.2109	83.3958	83.1905	23,431
29/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5153.7200	4949.4400	5.1537	4.9494	0
29/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	0.6000	1.5900	0.0006	0.0016	13,875
29/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6618.1500	6412.9600	6.6182	6.4130	0
29/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	0.0300	0.1100	0.0000	0.0001	9,540
29/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8037.0000	7831.7400	8.0370	7.8317	0
29/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	11,405
29/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10215.6300	10010.3600	10.2156	10.0104	0
29/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10268.7000	10063.4300	10.2687	10.0634	0
29/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10321.7000	10116.4300	10.3217	10.1164	0
29/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2044 On 06-February-25			Bond Future	11.2668	11.2990	80.7138	80.5040	71,008
29/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5246.4500	5088.1400	5.2465	5.0881	449
29/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	677.0300	728.5200	0.6770	0.7285	0
29/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7743.1100	7560.0000	7.7431	7.5600	449
29/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	295.2900	321.9800	0.2953	0.3220	0
29/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10377.7200	10180.7600	10.3777	10.1808	0
29/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	123.0200	135.8600	0.1230	0.1359	0
29/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13926.9900	13720.5800	13.9270	13.7206	0
29/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	25.5000	28.8900	0.0255	0.0289	449
29/10/2024	2044 On 08-May-25		Call	Bond Future	21.5300	19.9600	0.0215	0.0200	0
29/10/2024	2044 On 08-May-25			Bond Future	11.3599	11.3933	82.3652	82.1510	8,697
29/10/2024	2044 On 08-May-25		Put	Bond Future	17656.3100	17869.0000	17.6563	17.8690	0
29/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1607.5500	1539.1600	1.6076	1.5392	2,490
29/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4523.2700	4669.1400	4.5233	4.6691	0
29/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3988.1800	3865.2700	3.9882	3.8653	0
29/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2154.5600	2245.9100	2.1546	2.2459	2,490
29/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7241.9400	7077.5900	7.2419	7.0776	0
29/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	970.7400	1020.6500	0.9707	1.0207	2,490
29/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8730.6600	8554.2400	8.7307	8.5542	0
29/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	690.2600	728.1000	0.6903	0.7281	0
29/10/2024	2044 On 07-August-25			Bond Future	11.4665	11.5012	79.6093	79.3904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11380.8300	11196.6000	11.3808	11.1966	0
29/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	809.5700	844.2200	0.8096	0.8442	0
29/10/2024	2044 On 06-November-25			Bond Future	11.5757	11.6116	81.1497	80.9262	0
29/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5502.1400	5376.4300	5.5021	5.3764	0
29/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3641.2200	3739.0300	3.6412	3.7390	0
29/10/2024	2046 On 07-November-24			Bond Future	118.5926	118.5869	118.5926	118.5869	5,267
29/10/2024	2046 On 06-February-25			Bond Future	121.0449	121.0386	121.0449	121.0386	17,708
29/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7034.9400	7028.6400	7.0349	7.0286	0
29/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2046 On 08-May-25			Bond Future	121.3205	121.3135	121.3205	121.3135	0
29/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	649.4800	656.5400	0.6495	0.6565	0
29/10/2024	2046 On 07-August-25			Bond Future	123.7516	123.7440	123.7516	123.7440	0
29/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5061.5600	5054.0400	5.0616	5.0540	0
29/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2046 On 06-November-25			Bond Future	123.9077	123.8989	123.9077	123.8989	0
29/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1502.2700	1511.1400	1.5023	1.5111	0
29/10/2024	2050 On 07-November-24			Bond Future	120.3305	120.3249	120.3305	120.3249	4,151
29/10/2024	2050 On 06-February-25			Bond Future	120.4770	120.4707	120.4770	120.4707	15,903
29/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	4876.9800	4870.6600	4.8770	4.8707	0
29/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2050 On 08-May-25			Bond Future	122.9715	122.9650	122.9715	122.9650	0
29/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	1811.5200	1804.9500	1.8115	1.8050	0
29/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2050 On 07-August-25			Bond Future	123.0466	123.0393	123.0466	123.0393	0
29/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3156.5500	3149.3000	3.1566	3.1493	0
29/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	2050 On 06-November-25			Bond Future	125.4622	125.4542	125.4622	125.4542	0
29/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1042.1600	1034.2100	1.0422	1.0342	0
29/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	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
29/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	AL37 On 07-November-24			Index Future	1042.1110	1041.2830	1042.1110	1,041.2830	0
29/10/2024	AL37 On 06-February-25			Index Future	1063.4100	1062.5610	1063.4100	1,062.5610	0
29/10/2024	AL37 On 08-May-25			Index Future	1085.1830	1084.3150	1085.1830	1,084.3150	0
29/10/2024	AL37 On 07-August-25			Index Future	1106.7040	1105.8140	1106.7040	1,105.8140	0
29/10/2024	AL37 On 06-November-25			Index Future	1128.2260	1127.3140	1128.2260	1,127.3140	0
29/10/2024	AL7T On 07-November-24			Index Future	1255.3090	1253.6850	1255.3090	1,253.6850	0
29/10/2024	AL7T On 06-February-25			Index Future	1280.9650	1279.3040	1280.9650	1,279.3040	0
29/10/2024	AL7T On 08-May-25			Index Future	1307.1930	1305.4950	1307.1930	1,305.4950	0
29/10/2024	AL7T On 07-August-25			Index Future	1333.1170	1331.3800	1333.1170	1,331.3800	0
29/10/2024	AL7T On 06-November-25			Index Future	1359.0410	1357.2640	1359.0410	1,357.2640	0
29/10/2024	ALBI On 07-November-24			Index Future	1081.8150	1080.3780	1081.8150	1,080.3780	86
29/10/2024	ALBI On 06-February-25			Index Future	1103.9260	1102.4550	1103.9260	1,102.4550	41
29/10/2024	ALBI On 08-May-25			Index Future	1126.5290	1125.0260	1126.5290	1,125.0260	0
29/10/2024	ALBI On 07-August-25			Index Future	1148.8700	1147.3320	1148.8700	1,147.3320	0
29/10/2024	ALBI On 06-November-25			Index Future	1171.2110	1169.6380	1171.2110	1,169.6380	0
29/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	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
29/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	ES33 On 07-November-24			Bond Future	10.9928	11.0342	81.7442	81.5445	0
29/10/2024	ES33 On 06-February-25			Bond Future	11.1063	11.1496	83.4346	83.2304	0
29/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9702.9600	9498.8500	9.7030	9.4989	0
29/10/2024	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
29/10/2024	ES33 On 08-May-25			Bond Future	11.2209	11.2661	81.3615	81.1530	0
29/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6589.4800	6380.9800	6.5895	6.3810	0
29/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	ES33 On 07-August-25			Bond Future	11.3529	11.4003	82.9906	82.7775	0
29/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9186.0200	8972.9100	9.1860	8.9729	0
29/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	ES33 On 06-November-25			Bond Future	11.5062	11.5559	80.8205	80.6029	0
29/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2170.3000	1952.6700	2.1703	1.9527	0
29/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	ES42 On 07-November-24			Bond Future	11.4611	11.4922	78.2687	78.0774	0
29/10/2024	ES42 On 06-February-25			Bond Future	11.5582	11.5905	79.8873	79.6917	0
29/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11493.8200	11298.1900	11.4938	11.2982	0
29/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	ES42 On 08-May-25			Bond Future	11.6602	11.6938	77.2741	77.0742	0
29/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8643.1800	8443.3200	8.6432	8.4433	0
29/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	ES42 On 07-August-25			Bond Future	11.7722	11.8070	78.8201	78.6159	0
29/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10547.9400	10343.7300	10.5479	10.3437	0
29/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	ES42 On 06-November-25			Bond Future	11.8967	11.9329	76.0995	75.8910	0
29/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2765.6400	2557.0900	2.7656	2.5571	0
29/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	GOVI On 07-November-24			GOVI	1065.0310	1063.6550	1065.0310	1,063.6550	4
29/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1162510.0000	1148750.0000	116.2510	114.8750	0
29/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1162410.0000	1148650.0000	116.2410	114.8650	0
29/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1162310.0000	1148550.0000	116.2310	114.8550	0
29/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	GOVI On 06-February-25			GOVI	1086.7990	1085.3910	1086.7990	1,085.3910	641
29/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1147990.0000	1133910.0000	114.7990	113.3910	0
29/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	GOVI On 08-May-25			GOVI	1109.0510	1107.6120	1109.0510	1,107.6120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	870510.0000	856120.0000	87.0510	85.6120	0
29/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	GOVI On 07-August-25			GOVI	1131.0450	1129.5730	1131.0450	1,129.5730	0
29/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1200450.0000	1185730.0000	120.0450	118.5730	0
29/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	GOVI On 06-November-25			GOVI	1153.0400	1151.5340	1153.0400	1,151.5340	0
29/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	410400.0000	395340.0000	41.0400	39.5340	0
29/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/10/2024	IGOV On 07-November-24			Index Future	367.4560	367.1340	367.4560	367.1340	11
29/10/2024	IGOV On 06-February-25			Index Future	375.0570	374.7270	375.0570	374.7270	882
29/10/2024	IGOV On 08-May-25			Index Future	382.8260	382.4880	382.8260	382.4880	8
29/10/2024	IGOV On 07-August-25			Index Future	390.5060	390.1590	390.5060	390.1590	0
29/10/2024	IGOV On 06-November-25			Index Future	398.1850	397.8310	398.1850	397.8310	0
29/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	8.3300	0
29/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
29/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
29/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
29/10/2024	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
29/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
29/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/10/2024	R033 On 07-November-24			Bond Future	10.1546	10.1756	100.3004	100.1845	0
29/10/2024	R033 On 07-November-24	10.33	Call	Bond Future	1144.6100	1080.8000	1.1446	1.0808	0
29/10/2024	R033 On 07-November-24	10.33	Put	Bond Future	181.6800	233.7500	0.1817	0.2338	0
29/10/2024	R033 On 06-February-25			Bond Future	10.2408	10.2628	102.3497	102.2310	0
29/10/2024	R033 On 06-February-25	10.33	Call	Bond Future	1960.1500	1903.6900	1.9602	1.9037	0
29/10/2024	R033 On 06-February-25	10.33	Put	Bond Future	1481.0200	1543.2200	1.4810	1.5432	0
29/10/2024	R033 On 08-May-25			Bond Future	10.3314	10.3545	99.3948	99.2735	0
29/10/2024	R033 On 08-May-25	10.33	Call	Bond Future	2371.2600	2315.9100	2.3713	2.3159	0
29/10/2024	R033 On 08-May-25	10.33	Put	Bond Future	2378.3400	2444.3000	2.3783	2.4443	0
29/10/2024	R033 On 07-August-25			Bond Future	10.4396	10.4640	101.3618	101.2376	0
29/10/2024	R033 On 07-August-25	10.33	Call	Bond Future	2553.5500	2499.0800	2.5536	2.4991	0
29/10/2024	R033 On 07-August-25	10.33	Put	Bond Future	3114.4000	3184.0800	3.1144	3.1841	0
29/10/2024	R033 On 06-November-25			Bond Future	10.5655	10.5912	98.2810	98.1540	0
29/10/2024	R033 On 06-November-25	10.33	Call	Bond Future	2836.3400	2782.5200	2.8363	2.7825	0
29/10/2024	R033 On 06-November-25	10.33	Put	Bond Future	4010.8300	4084.0000	4.0108	4.0840	0
29/10/2024	R035 On 07-November-24			Bond Future	10.4198	10.4409	92.1454	92.0233	79,660
29/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3842.0700	3722.0600	3.8421	3.7221	0
29/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	1.9600	4.0100	0.0020	0.0040	11,000
29/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9441.8500	9319.7900	9.4419	9.3198	0
29/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9491.8100	9369.7500	9.4918	9.3698	0
29/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9541.7300	9419.6700	9.5417	9.4197	0
29/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9591.6000	9469.5400	9.5916	9.4695	1,000
29/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14507.7900	14385.7300	14.5078	14.3857	0
29/10/2024	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
29/10/2024	R035 On 06-February-25			Bond Future	10.5074	10.5293	94.0280	93.9031	82,359
29/10/2024	R035 On 06-February-25	10.10	Call	Bond Future	805.2400	775.5600	0.8052	0.7756	15,000
29/10/2024	R035 On 06-February-25	10.10	Put	Bond Future	3166.8800	3262.0600	3.1669	3.2621	0
29/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1143.4300	1104.6000	1.1434	1.1046	100
29/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2567.6700	2653.7000	2.5677	2.6537	0
29/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1341.1800	1297.5400	1.3412	1.2975	1,000
29/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2301.5300	2382.7500	2.3015	2.3828	0
29/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2272.8900	2210.3200	2.2729	2.2103	0
29/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1465.4100	1527.7000	1.4654	1.5277	1,100
29/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4876.4100	4781.3800	4.8764	4.7814	0
29/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	510.6900	540.5200	0.5107	0.5405	1,100
29/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10076.4200	9957.5400	10.0764	9.9575	0
29/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	69.5700	75.5500	0.0696	0.0756	0
29/10/2024	R035 On 08-May-25			Bond Future	10.5924	10.6153	91.4406	91.3130	0
29/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2050.7900	1999.2200	2.0508	1.9992	150
29/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2907.4300	2983.4500	2.9074	2.9835	0
29/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3664.2200	3590.2500	3.6642	3.5903	0
29/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1696.9900	1750.6100	1.6970	1.7506	150
29/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5639.1700	5547.0500	5.6392	5.5471	400
29/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	965.9000	1001.3700	0.9659	1.0014	0
29/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6644.5000	6545.6800	6.6445	6.5457	0
29/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	736.9800	765.7500	0.7370	0.7658	150
29/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6986.5200	6885.7100	6.9865	6.8857	0
29/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	673.0100	699.7900	0.6730	0.6998	0
29/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	11028.9000	10912.5500	11.0289	10.9126	0
29/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	234.2500	245.4900	0.2343	0.2455	400
29/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13844.8700	13722.0300	13.8449	13.7220	0
29/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	82.0200	86.7700	0.0820	0.0868	400
29/10/2024	R035 On 07-August-25			Bond Future	10.6933	10.7173	93.2509	93.1204	0
29/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10465.6700	10354.5900	10.4657	10.3546	0
29/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	586.5100	605.9700	0.5865	0.6060	0
29/10/2024	R035 On 06-November-25			Bond Future	10.8118	10.8368	90.5510	90.4175	0
29/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4905.5400	4830.0500	4.9055	4.8301	0
29/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2865.4900	2923.5100	2.8655	2.9235	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	R038 On 07-November-24			Bond Future	11.0213	11.0575	100.2467	99.9986	0
29/10/2024	R038 On 07-November-24	11.24	Call	Bond Future	1648.1900	1477.0900	1.6482	1.4771	0
29/10/2024	R038 On 07-November-24	11.24	Put	Bond Future	163.7200	240.7400	0.1637	0.2407	0
29/10/2024	R038 On 06-February-25			Bond Future	11.1213	11.1590	102.2949	102.0413	0
29/10/2024	R038 On 06-February-25	11.24	Call	Bond Future	2603.4800	2472.4900	2.6035	2.4725	0
29/10/2024	R038 On 06-February-25	11.24	Put	Bond Future	1808.1900	1930.7800	1.8082	1.9308	0
29/10/2024	R038 On 08-May-25			Bond Future	11.2250	11.2642	98.8970	98.6381	0
29/10/2024	R038 On 08-May-25	11.24	Call	Bond Future	3118.6400	2993.5700	3.1186	2.9936	0
29/10/2024	R038 On 08-May-25	11.24	Put	Bond Future	3019.2000	3153.0400	3.0192	3.1530	0
29/10/2024	R038 On 07-August-25			Bond Future	11.3424	11.3833	100.8538	100.5893	0
29/10/2024	R038 On 07-August-25	11.24	Call	Bond Future	3488.8000	3367.0800	3.4888	3.3671	0
29/10/2024	R038 On 07-August-25	11.24	Put	Bond Future	4155.6100	4298.4200	4.1556	4.2984	0
29/10/2024	R038 On 06-November-25			Bond Future	11.4736	11.5163	97.3212	97.0511	0
29/10/2024	R038 On 06-November-25	11.24	Call	Bond Future	3965.0100	3844.6900	3.9650	3.8447	0
29/10/2024	R038 On 06-November-25	11.24	Put	Bond Future	5463.2400	5613.0400	5.4632	5.6130	0
29/10/2024	R053 On 07-November-24			Bond Future	11.1446	11.1706	105.4567	105.2265	3,548
29/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	12954.5000	12724.2200	12.9545	12.7242	0
29/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13024.1500	12793.8700	13.0242	12.7939	0
29/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13093.7100	12863.4300	13.0937	12.8634	0
29/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R053 On 06-February-25			Bond Future	11.2291	11.2560	107.6113	107.3759	116
29/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13414.0000	13195.0500	13.4140	13.1951	0
29/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	182.9800	199.4200	0.1830	0.1994	0
29/10/2024	R053 On 08-May-25			Bond Future	11.3156	11.3435	103.9448	103.7044	0
29/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11334.9500	11139.3600	11.3350	11.1394	0
29/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	957.3400	1002.1700	0.9573	1.0022	0
29/10/2024	R053 On 07-August-25			Bond Future	11.4123	11.4413	106.0015	105.7558	0
29/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14335.5200	14132.6300	14.3355	14.1326	0
29/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1168.1200	1210.9200	1.1681	1.2109	0
29/10/2024	R053 On 06-November-25			Bond Future	11.5190	11.5491	102.1901	101.9391	0
29/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6671.7700	6533.7900	6.6718	6.5338	0
29/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4695.9900	4808.9600	4.6960	4.8090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	R186 On 07-November-24			Bond Future	8.4006	8.3854	108.0905	108.1200	44,111
29/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1406.5100	1436.0800	1.4065	1.4361	0
29/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
29/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1425.6100	1455.1900	1.4256	1.4552	0
29/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
29/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1444.7100	1474.2800	1.4447	1.4743	0
29/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
29/10/2024	R186 On 06-February-25			Bond Future	8.4193	8.4021	104.9874	105.0172	143,118
29/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1202.4500	1227.9500	1.2025	1.2280	0
29/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	154.1000	149.8500	0.1541	0.1499	0
29/10/2024	R186 On 08-May-25			Bond Future	8.4448	8.4248	107.1361	107.1662	0
29/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	625.7000	642.8500	0.6257	0.6429	0
29/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	587.6900	574.7200	0.5877	0.5747	0
29/10/2024	R186 On 07-August-25			Bond Future	8.5296	8.5060	103.9466	103.9768	0
29/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1228.1500	1250.3300	1.2282	1.2503	1,983
29/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	348.7900	340.7300	0.3488	0.3407	0
29/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1694.4100	1719.1700	1.6944	1.7192	0
29/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	234.9800	229.5000	0.2350	0.2295	0
29/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2289.2700	2316.5100	2.2893	2.3165	0
29/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	117.4900	114.4900	0.1175	0.1145	1,983
29/10/2024	R186 On 06-November-25			Bond Future	8.6884	8.6596	105.9605	105.9909	0
29/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	313.3000	324.4100	0.3133	0.3244	0
29/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	903.6700	884.4400	0.9037	0.8844	0
29/10/2024	R202 On 07-November-24			Bond Future	269.1961	268.9821	269.1961	268.9821	1,278
29/10/2024	R202 On 06-February-25			Bond Future	269.5741	269.3545	269.5741	269.3545	1,960
29/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2784.0600	2564.5100	2.7841	2.5645	0
29/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R202 On 08-May-25			Bond Future	275.1561	274.9314	275.1561	274.9314	269
29/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2846.1200	2621.4200	2.8461	2.6214	0
29/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R202 On 07-August-25			Bond Future	275.3884	275.1576	275.3884	275.1576	0
29/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3788.3600	3557.6200	3.7884	3.5576	0
29/10/2024	R202 On 07-August-25	271.60	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
29/10/2024	R202 On 06-November-25			Bond Future	280.7959	280.5594	280.7959	280.5594	0
29/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5155.9100	4919.3700	5.1559	4.9194	0
29/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R209 On 07-November-24			Bond Future	10.5790	10.5999	72.4614	72.3522	15,057
29/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	405.4500	383.1900	0.4055	0.3832	0
29/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	557.2900	644.2600	0.5573	0.6443	0
29/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2178.0900	2081.6400	2.1781	2.0816	0
29/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	22.2000	34.9800	0.0222	0.0350	100
29/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7884.7800	7775.5500	7.8848	7.7756	0
29/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7929.4100	7820.1800	7.9294	7.8202	0
29/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7973.9900	7864.7600	7.9740	7.8648	0
29/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R209 On 06-February-25			Bond Future	10.6586	10.6803	73.9419	73.8301	15,487
29/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8507.6300	8402.0600	8.5076	8.4021	0
29/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	73.7100	79.8800	0.0737	0.0799	0
29/10/2024	R209 On 08-May-25			Bond Future	10.7408	10.7634	72.3000	72.1858	5,227
29/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6182.6200	6093.6500	6.1826	6.0937	0
29/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	662.4500	687.6600	0.6625	0.6877	0
29/10/2024	R209 On 07-August-25			Bond Future	10.8356	10.8591	73.7311	73.6143	0
29/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9027.1600	8928.9500	9.0272	8.9290	0
29/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	574.3600	592.8900	0.5744	0.5929	0
29/10/2024	R209 On 06-November-25			Bond Future	10.9426	10.9670	72.0073	71.8880	0
29/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4355.6300	4289.5300	4.3556	4.2895	0
29/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2777.5200	2830.7800	2.7775	2.8308	0
29/10/2024	R210 On 07-November-24			Bond Future	241.3938	241.6181	241.3938	241.6181	872
29/10/2024	R210 On 06-February-25			Bond Future	246.3856	246.6137	246.3856	246.6137	881
29/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	6775.5500	7003.6600	6.7756	7.0037	0
29/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R210 On 08-May-25			Bond Future	248.1055	248.3375	248.1055	248.3375	300
29/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	75.5200	307.5300	0.0755	0.3075	0
29/10/2024	R210 On 08-May-25	248.03	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
29/10/2024	R210 On 07-August-25			Bond Future	253.0782	253.3137	253.0782	253.3137	0
29/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4638.2100	4873.6800	4.6382	4.8737	0
29/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R210 On 06-November-25			Bond Future	254.6021	254.8402	254.6021	254.8402	0
29/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2462.1200	2700.1800	2.4621	2.7002	0
29/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R213 On 07-November-24			Bond Future	9.6231	9.6390	89.2137	89.1458	73,835
29/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6486.4700	6418.5800	6.4865	6.4186	0
29/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6525.4300	6457.5400	6.5254	6.4575	0
29/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6564.3600	6496.4700	6.5644	6.4965	0
29/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R213 On 06-February-25			Bond Future	9.6977	9.7145	91.0364	90.9668	71,336
29/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6601.2900	6536.1300	6.6013	6.5361	0
29/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	61.5100	65.9600	0.0615	0.0660	0
29/10/2024	R213 On 08-May-25			Bond Future	9.7702	9.7879	89.3411	89.2699	0
29/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3705.5600	3656.7800	3.7056	3.6568	0
29/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	754.2100	776.6600	0.7542	0.7767	0
29/10/2024	R213 On 07-August-25			Bond Future	9.8636	9.8824	91.1102	91.0372	0
29/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7068.2500	7007.2300	7.0683	7.0072	0
29/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	425.0800	437.0800	0.4251	0.4371	0
29/10/2024	R213 On 06-November-25			Bond Future	9.9823	10.0023	89.3221	89.2472	0
29/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2614.8700	2578.7000	2.6149	2.5787	0
29/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2362.3900	2401.0800	2.3624	2.4011	0
29/10/2024	R214 On 07-November-24			Bond Future	10.9394	10.9704	67.8607	67.6880	6,998
29/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8378.5600	8205.9200	8.3786	8.2059	0
29/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8424.0300	8251.3900	8.4240	8.2514	0
29/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8469.4600	8296.8200	8.4695	8.2968	0
29/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R214 On 06-February-25			Bond Future	11.0215	11.0536	69.2471	69.0708	18,702

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4394.6200	4261.0700	4.3946	4.2611	554
29/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	555.0500	597.8700	0.5551	0.5979	0
29/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6520.9800	6366.4100	6.5210	6.3664	554
29/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	236.8600	258.6600	0.2369	0.2587	0
29/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8512.7800	8347.5700	8.5128	8.3476	0
29/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	106.2800	117.4400	0.1063	0.1174	0
29/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12331.0800	12156.6100	12.3311	12.1566	0
29/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	13.2600	15.1600	0.0133	0.0152	554
29/10/2024	R214 On 08-May-25			Bond Future	11.1008	11.1340	67.3600	67.1799	3,232
29/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7131.1600	6983.4200	7.1312	6.9834	0
29/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	585.4900	617.8900	0.5855	0.6179	0
29/10/2024	R214 On 07-August-25			Bond Future	11.1916	11.2259	68.6935	68.5095	0
29/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9297.5700	9143.5000	9.2976	9.1435	0
29/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	691.0800	721.0200	0.6911	0.7210	0
29/10/2024	R214 On 06-November-25			Bond Future	11.2945	11.3301	66.7239	66.5360	0
29/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4717.4800	4609.7900	4.7175	4.6098	0
29/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2925.9500	3006.1400	2.9260	3.0061	0
29/10/2024	R248 On 07-November-24			Bond Future	11.1098	11.1308	82.2062	82.0617	215,568
29/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10248.8100	10104.3100	10.2488	10.1043	0
29/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10303.2400	10158.7400	10.3032	10.1587	0
29/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10357.5900	10213.0900	10.3576	10.2131	0
29/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2024	R248 On 06-February-25			Bond Future	11.1953	11.2171	83.8858	83.7380	269,190
29/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	232.5300	221.8700	0.2325	0.2219	660
29/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6739.5700	6876.7000	6.7396	6.8767	0
29/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1507.4600	1457.5300	1.5075	1.4575	660
29/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2854.9600	2952.8200	2.8550	2.9528	0
29/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4296.2600	4198.4400	4.2963	4.1984	0
29/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	984.8100	1034.7800	0.9848	1.0348	660
29/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9452.8800	9318.7100	9.4529	9.3187	0
29/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	183.4800	197.1000	0.1835	0.1971	0
29/10/2024	R248 On 08-May-25			Bond Future	11.2778	11.3003	81.1544	81.0034	14,660

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8870.0300	8748.7200	8.8700	8.7487	0
29/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	772.2100	801.8700	0.7722	0.8019	0
29/10/2024	R248 On 07-August-25			Bond Future	11.3717	11.3951	82.7608	82.6064	0
29/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11555.4800	11426.9800	11.5555	11.4270	0
29/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	828.7100	854.5400	0.8287	0.8545	0
29/10/2024	R248 On 06-November-25			Bond Future	11.4774	11.5017	79.9206	79.7628	0
29/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5425.6000	5339.4700	5.4256	5.3395	0
29/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3747.2700	3818.8600	3.7473	3.8189	0
29/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0