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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/10/2024 TO: 30/10/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | 2025 On 07-November-24 | | | Bond Future | 184.92 | 184.9418 | 184.9235 | 184.9418 | 4,870.00 |
| 30/10/2024 | 2029 On 07-November-24 | | | Bond Future | 133.09 | 133.2887 | 133.0937 | 133.2887 | 6,772.00 |
| 30/10/2024 | 2029 On 06-February-25 | | | Bond Future | 135.85 | 136.0450 | 135.8475 | 136.0450 | 8,497.00 |
| 30/10/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 3447 | 4 | 3 | 4 | 0.00 |
| 30/10/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2029 On 08-May-25 | | | Bond Future | 137.24 | 137.4424 | 137.2417 | 137.4424 | 728.00 |
| 30/10/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 608 | 0 | 1 | 0 | 0.00 |
| 30/10/2024 | 2029 On 07-August-25 | | | Bond Future | 139.99 | 140.1974 | 139.9946 | 140.1974 | 0.00 |
| 30/10/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 2585 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2029 On 06-November-25 | | | Bond Future | 141.30 | 141.5045 | 141.2996 | 141.5045 | 0.00 |
| 30/10/2024 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 1510 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | | | Bond Future | 9.26 | 97.0931 | 97.1194 | 97.0931 | 132,776.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 5652 | 6 | 6 | 6 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 5615 | 6 | 6 | 6 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 5688 | 6 | 6 | 6 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 5506 | 5 | 6 | 5 | 600.00 |
| 30/10/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 9764 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 3654 | 4 | 4 | 4 | 600.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 06-February-25 | | | Bond Future | 9.32 | 95.0669 | 95.0948 | 95.0669 | 148,065.00 |
| 30/10/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 916 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 2025 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 319 | 0 | 0 | 0 | 800.00 |
| 30/10/2024 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 1434 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 625 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 2764 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | | | Bond Future | 9.39 | 97.0122 | 97.0413 | 97.0122 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2761 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 8526 | 8 | 9 | 8 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 3790 | 4 | 4 | 4 | 1,640.00 |
| 30/10/2024 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1175 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 2916 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 557 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 9834 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 4904 | 5 | 5 | 5 | 2,280.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 27 | 0 | 0 | 0 | 2,280.00 |
| 30/10/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 760 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 3161 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 62 | 0 | 0 | 0 | 1,640.00 |
| 30/10/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 516 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2030 On 07-August-25 | | | Bond Future | 9.48 | 94.9227 | 94.9537 | 94.9227 | 0.00 |
| 30/10/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 5857 | 6 | 6 | 6 | 0.00 |
| 30/10/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 8734 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 4133 | 4 | 4 | 4 | 1,054.00 |
| 30/10/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 136 | 0 | 0 | 0 | 1,054.00 |
| 30/10/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 434 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2030 On 06-November-25 | | | Bond Future | 9.59 | 96.7614 | 96.7943 | 96.7614 | 0.00 |
| 30/10/2024 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 2150 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | | | Bond Future | 9.87 | 92.6599 | 92.6222 | 92.6599 | 54,661.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 7462 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 7506 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 7418 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 8158 | 8 | 8 | 8 | 1,615.00 |
| 30/10/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 15197 | 15 | 15 | 15 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 9.75 | Call | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 9.90 | Call | Bond Future | 499 | 1 | 0 | 1 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 10.60 | Call | Bond Future | 3495 | 4 | 3 | 4 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 9.86 | Call | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 5822 | 6 | 6 | 6 | 600.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 8028 | 8 | 8 | 8 | 600.00 |
| 30/10/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 13591 | 14 | 14 | 14 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2032 On 07-November-24 | 9.86 | Put | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 10.60 | Put | Bond Future | 1 | 0 | 0 | 0 | 200.00 |
| 30/10/2024 | 2032 On 07-November-24 | 9.90 | Put | Bond Future | 334 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 9.75 | Put | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,615.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 06-February-25 | | | Bond Future | 9.94 | 94.5531 | 94.5156 | 94.5531 | 103,386.00 |
| 30/10/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 8025 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 513 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 1417 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 3580 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 479 | 0 | 0 | 0 | 800.00 |
| 30/10/2024 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 1524 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 3038 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 08-May-25 | | | Bond Future | 10.02 | 92.3233 | 92.2857 | 92.3233 | 37,405.00 |
| 30/10/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 4730 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 860 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1781 | 2 | 2 | 2 | 800.00 |
| 30/10/2024 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 4940 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 698 | 1 | 1 | 1 | 800.00 |
| 30/10/2024 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 2258 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 3698 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 749 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2032 On 07-August-25 | | | Bond Future | 10.12 | 94.1507 | 94.1136 | 94.1507 | 0.00 |
| 30/10/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 8445 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 462 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2032 On 06-November-25 | | | Bond Future | 10.24 | 91.8136 | 91.7770 | 91.8136 | 0.00 |
| 30/10/2024 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3417 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 2636 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2033 On 07-November-24 | | | Bond Future | 126.12 | 126.2348 | 126.1171 | 126.2348 | 6,277.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2033 On 06-February-25 | | | Bond Future | 128.73 | 128.8453 | 128.7266 | 128.8453 | 6,401.00 |
| 30/10/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 3787 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2033 On 08-May-25 | | | Bond Future | 129.87 | 129.9943 | 129.8741 | 129.9943 | 5,288.00 |
| 30/10/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2033 On 07-August-25 | | | Bond Future | 132.48 | 132.6001 | 132.4792 | 132.6001 | 0.00 |
| 30/10/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 3829 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2033 On 06-November-25 | | | Bond Future | 133.54 | 133.6566 | 133.5351 | 133.6566 | 0.00 |
| 30/10/2024 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 395 | 1 | 0 | 1 | 0.00 |
| 30/10/2024 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2037 On 07-November-24 | | | Bond Future | 10.84 | 86.9103 | 86.7476 | 86.9103 | 77,196.00 |
| 30/10/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 9504 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 9454 | 10 | 9 | 10 | 0.00 |
| 30/10/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 9554 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2037 On 06-February-25 | | | Bond Future | 10.93 | 84.4254 | 84.2604 | 84.4254 | 171,029.00 |
| 30/10/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 9880 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2037 On 08-May-25 | | | Bond Future | 11.02 | 86.1529 | 85.9850 | 86.1529 | 3,975.00 |
| 30/10/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 7353 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 12151 | 12 | 12 | 12 | 7,500.00 |
| 30/10/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 8661 | 9 | 9 | 9 | 15,000.00 |
| 30/10/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 11935 | 12 | 12 | 12 | 7,500.00 |
| 30/10/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 519 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 720 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2037 On 07-August-25 | | | Bond Future | 11.14 | 83.5973 | 83.4273 | 83.5973 | 15.00 |
| 30/10/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 10328 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 6896 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 4122 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1723 | 2 | 2 | 2 | 2,341.00 |
| 30/10/2024 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 5547 | 6 | 6 | 6 | 0.00 |
| 30/10/2024 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 3020 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 1322 | 1 | 1 | 1 | 2,541.00 |
| 30/10/2024 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1915 | 2 | 2 | 2 | 200.00 |
| 30/10/2024 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 3396 | 3 | 3 | 3 | 2,541.00 |
| 30/10/2024 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 5970 | 6 | 6 | 6 | 0.00 |
| 30/10/2024 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1828 | 2 | 2 | 2 | 2,541.00 |
| 30/10/2024 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 2551 | 2 | 3 | 2 | 2,541.00 |
| 30/10/2024 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 5112 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 4772 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 1363 | 1 | 1 | 1 | 2,541.00 |
| 30/10/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2037 On 06-November-25 | | | Bond Future | 11.25 | 85.2155 | 85.0433 | 85.2155 | 0.00 |
| 30/10/2024 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 5151 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 3114 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2038 On 07-November-24 | | | Bond Future | 137.83 | 138.4518 | 137.8278 | 138.4518 | 608.00 |
| 30/10/2024 | 2038 On 06-February-25 | | | Bond Future | 138.58 | 139.2136 | 138.5783 | 139.2136 | 2,477.00 |
| 30/10/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 3348 | 4 | 3 | 4 | 0.00 |
| 30/10/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2038 On 08-May-25 | | | Bond Future | 141.45 | 142.0960 | 141.4487 | 142.0960 | 440.00 |
| 30/10/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 1769 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2038 On 07-August-25 | | | Bond Future | 142.14 | 142.7998 | 142.1414 | 142.7998 | 0.00 |
| 30/10/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 2581 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2038 On 06-November-25 | | | Bond Future | 144.93 | 145.6034 | 144.9339 | 145.6034 | 0.00 |
| 30/10/2024 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 1054 | 2 | 1 | 2 | 0.00 |
| 30/10/2024 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2040 On 07-November-24 | | | Bond Future | 11.09 | 87.4740 | 87.2983 | 87.4740 | 89,386.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 10247 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 10300 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 10195 | 10 | 10 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 6120 | 6 | 6 | 6 | 640.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 8910 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 11805 | 12 | 12 | 12 | 0.00 |
| 30/10/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 640.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 640.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2040 On 06-February-25 | | | Bond Future | 11.18 | 84.7500 | 84.5717 | 84.7500 | 71,457.00 |
| 30/10/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 10252 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 1446 | 2 | 1 | 2 | 780.00 |
| 30/10/2024 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 4078 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 6470 | 7 | 6 | 7 | 0.00 |
| 30/10/2024 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 391 | 0 | 0 | 0 | 780.00 |
| 30/10/2024 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 902 | 1 | 1 | 1 | 780.00 |
| 30/10/2024 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 2619 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2040 On 08-May-25 | | | Bond Future | 11.28 | 86.4840 | 86.3026 | 86.4840 | 3,900.00 |
| 30/10/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 8506 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 12202 | 12 | 12 | 12 | 7,500.00 |
| 30/10/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 9062 | 9 | 9 | 9 | 15,000.00 |
| 30/10/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 12518 | 13 | 13 | 13 | 7,500.00 |
| 30/10/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 703 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2040 On 07-August-25 | | | Bond Future | 11.39 | 83.6843 | 83.5005 | 83.6843 | 16.00 |
| 30/10/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 11220 | 11 | 11 | 11 | 0.00 |
| 30/10/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2040 On 06-November-25 | | | Bond Future | 11.51 | 85.3038 | 85.1175 | 85.3038 | 0.00 |
| 30/10/2024 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 5471 | 6 | 5 | 6 | 0.00 |
| 30/10/2024 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 3527 | 3 | 4 | 3 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | | | Bond Future | 11.20 | 83.3958 | 83.2478 | 83.3958 | 23,431.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 10121 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 10068 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 10174 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.00 | Call | Bond Future | 5006 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.50 | Call | Bond Future | 7889 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.25 | Call | Bond Future | 6470 | 7 | 6 | 7 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 9,540.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 11,405.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 13,875.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2044 On 06-February-25 | | | Bond Future | 11.29 | 80.7138 | 80.5637 | 80.7138 | 71,008.00 |
| 30/10/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 10231 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 7602 | 8 | 8 | 8 | 449.00 |
| 30/10/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 5119 | 5 | 5 | 5 | 449.00 |
| 30/10/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 13778 | 14 | 14 | 14 | 0.00 |
| 30/10/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 26 | 0 | 0 | 0 | 449.00 |
| 30/10/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 305 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 699 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2044 On 08-May-25 | | | Bond Future | 11.38 | 82.3652 | 82.2126 | 82.3652 | 8,697.00 |
| 30/10/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 8596 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 7114 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 3887 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 1547 | 2 | 2 | 2 | 2,490.00 |
| 30/10/2024 | 2044 On 08-May-25 | | Call | Bond Future | 19.66 | 0.0215 | 0.0197 | 0.0215 | 0.00 |
| 30/10/2024 | 2044 On 08-May-25 | | Put | Bond Future | 17807.04 | 17.6563 | 17.8070 | 17.6563 | 0.00 |
| 30/10/2024 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 2206 | 2 | 2 | 2 | 2,490.00 |
| 30/10/2024 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 4615 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 996 | 1 | 1 | 1 | 2,490.00 |
| 30/10/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 708 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2044 On 07-August-25 | | | Bond Future | 11.49 | 79.6093 | 79.4547 | 79.6093 | 0.00 |
| 30/10/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 11243 | 11 | 11 | 11 | 0.00 |
| 30/10/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 827 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2044 On 06-November-25 | | | Bond Future | 11.60 | 81.1497 | 80.9932 | 81.1497 | 0.00 |
| 30/10/2024 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 5404 | 6 | 5 | 6 | 0.00 |
| 30/10/2024 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 3699 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | 2046 On 07-November-24 | | | Bond Future | 118.84 | 118.5926 | 118.8380 | 118.5926 | 5,267.00 |
| 30/10/2024 | 2046 On 06-February-25 | | | Bond Future | 121.30 | 121.0449 | 121.2969 | 121.0449 | 17,752.00 |
| 30/10/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 7287 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2046 On 08-May-25 | | | Bond Future | 121.58 | 121.3205 | 121.5785 | 121.3205 | 0.00 |
| 30/10/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 392 | 1 | 0 | 1 | 0.00 |
| 30/10/2024 | 2046 On 07-August-25 | | | Bond Future | 124.02 | 123.7516 | 124.0165 | 123.7516 | 0.00 |
| 30/10/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 5327 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2046 On 06-November-25 | | | Bond Future | 124.18 | 123.9077 | 124.1795 | 123.9077 | 0.00 |
| 30/10/2024 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 1231 | 2 | 1 | 2 | 0.00 |
| 30/10/2024 | 2050 On 07-November-24 | | | Bond Future | 119.91 | 120.3305 | 119.9070 | 120.3305 | 4,151.00 |
| 30/10/2024 | 2050 On 06-February-25 | | | Bond Future | 120.05 | 120.4770 | 120.0462 | 120.4770 | 15,948.00 |
| 30/10/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 4446 | 5 | 4 | 5 | 0.00 |
| 30/10/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2050 On 08-May-25 | | | Bond Future | 122.53 | 122.9715 | 122.5326 | 122.9715 | 0.00 |
| 30/10/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 1373 | 2 | 1 | 2 | 0.00 |
| 30/10/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2050 On 07-August-25 | | | Bond Future | 122.60 | 123.0466 | 122.6007 | 123.0466 | 0.00 |
| 30/10/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 2711 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 2050 On 06-November-25 | | | Bond Future | 125.01 | 125.4622 | 125.0092 | 125.4622 | 0.00 |
| 30/10/2024 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 589 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | AL37 On 07-November-24 | | | Index Future | 1042.35 | 1042.1110 | 1042.3470 | 1042.1110 | 0.00 |
| 30/10/2024 | AL37 On 06-February-25 | | | Index Future | 1063.66 | 1063.4100 | 1063.6550 | 1063.4100 | 0.00 |
| 30/10/2024 | AL37 On 08-May-25 | | | Index Future | 1085.44 | 1085.1830 | 1085.4360 | 1085.1830 | 0.00 |
| 30/10/2024 | AL37 On 07-August-25 | | | Index Future | 1106.97 | 1106.7040 | 1106.9670 | 1106.7040 | 0.00 |
| 30/10/2024 | AL37 On 06-November-25 | | | Index Future | 1128.50 | 1128.2260 | 1128.4970 | 1128.2260 | 0.00 |
| 30/10/2024 | AL7T On 07-November-24 | | | Index Future | 1254.02 | 1255.3090 | 1254.0190 | 1255.3090 | 0.00 |
| 30/10/2024 | AL7T On 06-February-25 | | | Index Future | 1279.65 | 1280.9650 | 1279.6540 | 1280.9650 | 0.00 |
| 30/10/2024 | AL7T On 08-May-25 | | | Index Future | 1305.86 | 1307.1930 | 1305.8580 | 1307.1930 | 0.00 |
| 30/10/2024 | AL7T On 07-August-25 | | | Index Future | 1331.76 | 1333.1170 | 1331.7610 | 1333.1170 | 0.00 |
| 30/10/2024 | AL7T On 06-November-25 | | | Index Future | 1357.66 | 1359.0410 | 1357.6640 | 1359.0410 | 0.00 |
| 30/10/2024 | ALBI On 07-November-24 | | | Index Future | 1080.65 | 1081.8150 | 1080.6530 | 1081.8150 | 77.00 |
| 30/10/2024 | ALBI On 06-February-25 | | | Index Future | 1102.74 | 1103.9260 | 1102.7440 | 1103.9260 | 42.00 |
| 30/10/2024 | ALBI On 08-May-25 | | | Index Future | 1125.33 | 1126.5290 | 1125.3250 | 1126.5290 | 0.00 |
| 30/10/2024 | ALBI On 07-August-25 | | | Index Future | 1147.65 | 1148.8700 | 1147.6470 | 1148.8700 | 0.00 |
| 30/10/2024 | ALBI On 06-November-25 | | | Index Future | 1169.97 | 1171.2110 | 1169.9690 | 1171.2110 | 0.00 |
| 30/10/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 30/10/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 30/10/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 30/10/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | CR33 On 31-March-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | CR38 On 31-March-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | ES33 On 07-November-24 | | | Bond Future | 11.02 | 81.7442 | 81.6157 | 81.7442 | 0.00 |
| 30/10/2024 | ES33 On 06-February-25 | | | Bond Future | 11.13 | 83.4346 | 83.3043 | 83.4346 | 0.00 |
| 30/10/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 9573 | 10 | 10 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | ES33 On 08-May-25 | | | Bond Future | 11.25 | 81.3615 | 81.2292 | 81.3615 | 0.00 |
| 30/10/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 6457 | 7 | 6 | 7 | 0.00 |
| 30/10/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | ES33 On 07-August-25 | | | Bond Future | 11.38 | 82.9906 | 82.8568 | 82.9906 | 0.00 |
| 30/10/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 9052 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | ES33 On 06-November-25 | | | Bond Future | 11.54 | 80.8205 | 80.6852 | 80.8205 | 0.00 |
| 30/10/2024 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | ES42 On 07-November-24 | | | Bond Future | 11.48 | 78.2687 | 78.1332 | 78.2687 | 0.00 |
| 30/10/2024 | ES42 On 06-February-25 | | | Bond Future | 11.58 | 79.8873 | 79.7499 | 79.8873 | 0.00 |
| 30/10/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 11356 | 11 | 11 | 11 | 0.00 |
| 30/10/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | ES42 On 08-May-25 | | | Bond Future | 11.68 | 77.2741 | 77.1343 | 77.2741 | 0.00 |
| 30/10/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 8503 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | ES42 On 07-August-25 | | | Bond Future | 11.80 | 78.8201 | 78.6787 | 78.8201 | 0.00 |
| 30/10/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 10407 | 11 | 10 | 11 | 0.00 |
| 30/10/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | ES42 On 06-November-25 | | | Bond Future | 11.92 | 76.0995 | 75.9564 | 76.0995 | 0.00 |
| 30/10/2024 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | GOVI On 07-November-24 | | | GOVI | 1063.91 | 1065.0310 | 1063.9100 | 1065.0310 | 4.00 |
| 30/10/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 1151100 | 116 | 115 | 116 | 0.00 |
| 30/10/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 1151300 | 116 | 115 | 116 | 0.00 |
| 30/10/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 1151200 | 116 | 115 | 116 | 0.00 |
| 30/10/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | GOVI On 06-February-25 | | | GOVI | 1085.66 | 1086.7990 | 1085.6580 | 1086.7990 | 641.00 |
| 30/10/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1136580 | 115 | 114 | 115 | 0.00 |
| 30/10/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | GOVI On 08-May-25 | | | GOVI | 1107.89 | 1109.0510 | 1107.8900 | 1109.0510 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 858900 | 87 | 86 | 87 | 0.00 |
| 30/10/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | GOVI On 07-August-25 | | | GOVI | 1129.87 | 1131.0450 | 1129.8660 | 1131.0450 | 0.00 |
| 30/10/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1188660 | 120 | 119 | 120 | 0.00 |
| 30/10/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | GOVI On 06-November-25 | | | GOVI | 1151.84 | 1153.0400 | 1151.8420 | 1153.0400 | 0.00 |
| 30/10/2024 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 398420 | 41 | 40 | 41 | 0.00 |
| 30/10/2024 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 30/10/2024 | IGOV On 07-November-24 | | | Index Future | 367.02 | 367.4560 | 367.0210 | 367.4560 | 6.00 |
| 30/10/2024 | IGOV On 06-February-25 | | | Index Future | 374.62 | 375.0570 | 374.6150 | 375.0570 | 882.00 |
| 30/10/2024 | IGOV On 08-May-25 | | | Index Future | 382.38 | 382.8260 | 382.3760 | 382.8260 | 8.00 |
| 30/10/2024 | IGOV On 07-August-25 | | | Index Future | 390.05 | 390.5060 | 390.0480 | 390.5060 | 0.00 |
| 30/10/2024 | IGOV On 06-November-25 | | | Index Future | 397.72 | 398.1850 | 397.7200 | 398.1850 | 0.00 |
| 30/10/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 30/10/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 30/10/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 30/10/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 30/10/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 30/10/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 30/10/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 30/10/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 30/10/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 30/10/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 30/10/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 30/10/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 30/10/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 30/10/2024 | JBAF On 16-October-24 | | | Jibar Tradeable Future | 8.33 | 8.3300 | 91.6700 | 8.3300 | 0.00 |
| 30/10/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.36 | 91.6400 | 91.6400 | 91.6400 | 0.00 |
| 30/10/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.36 | 91.6430 | 91.6430 | 91.6430 | 0.00 |
| 30/10/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.38 | 91.6230 | 91.6230 | 91.6230 | 0.00 |
| 30/10/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.30 | 91.7050 | 91.7050 | 91.7050 | 0.00 |
| 30/10/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 30/10/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 30/10/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 30/10/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 30/10/2024 | R033 On 07-November-24 | | | Bond Future | 10.17 | 100.3004 | 100.2317 | 100.3004 | 0.00 |
| 30/10/2024 | R033 On 07-November-24 | 10.33 | Call | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R033 On 07-November-24 | 10.33 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R033 On 06-February-25 | | | Bond Future | 10.25 | 102.3497 | 102.2807 | 102.3497 | 0.00 |
| 30/10/2024 | R033 On 06-February-25 | 10.33 | Call | Bond Future | 1914 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R033 On 06-February-25 | 10.33 | Put | Bond Future | 1504 | 1 | 2 | 1 | 0.00 |
| 30/10/2024 | R033 On 08-May-25 | | | Bond Future | 10.34 | 99.3948 | 99.3251 | 99.3948 | 0.00 |
| 30/10/2024 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 2330 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 2406 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R033 On 07-August-25 | | | Bond Future | 10.45 | 101.3618 | 101.2921 | 101.3618 | 0.00 |
| 30/10/2024 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 2515 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 3146 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R033 On 06-November-25 | | | Bond Future | 10.58 | 98.2810 | 98.2112 | 98.2810 | 0.00 |
| 30/10/2024 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 2800 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 4044 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | | | Bond Future | 10.44 | 92.1454 | 92.0444 | 92.1454 | 79,660.00 |
| 30/10/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 9391 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 9441 | 10 | 9 | 10 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 9341 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 9491 | 10 | 9 | 10 | 1,000.00 |
| 30/10/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 14407 | 15 | 14 | 15 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | 11.10 | Call | Bond Future | 3741 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | 11.10 | Put | Bond Future | 1 | 0 | 0 | 0 | 11,000.00 |
| 30/10/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 30/10/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R035 On 06-February-25 | | | Bond Future | 10.53 | 94.0280 | 93.9260 | 94.0280 | 90,084.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 9976 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | R035 On 06-February-25 | 10.10 | Call | Bond Future | 767 | 1 | 1 | 1 | 15,000.00 |
| 30/10/2024 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 1097 | 1 | 1 | 1 | 100.00 |
| 30/10/2024 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 4786 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 1290 | 1 | 1 | 1 | 1,000.00 |
| 30/10/2024 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 2623 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 1500 | 1 | 1 | 1 | 1,100.00 |
| 30/10/2024 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 523 | 1 | 1 | 1 | 1,100.00 |
| 30/10/2024 | R035 On 06-February-25 | 10.10 | Put | Bond Future | 3231 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | | | Bond Future | 10.61 | 91.4406 | 91.3372 | 91.4406 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 6896 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 10930 | 11 | 11 | 11 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 5554 | 6 | 6 | 6 | 400.00 |
| 30/10/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 13743 | 14 | 14 | 14 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 6555 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1997 | 2 | 2 | 2 | 150.00 |
| 30/10/2024 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 3593 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 1729 | 2 | 2 | 2 | 150.00 |
| 30/10/2024 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 2958 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 751 | 1 | 1 | 1 | 150.00 |
| 30/10/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 84 | 0 | 0 | 0 | 400.00 |
| 30/10/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 238 | 0 | 0 | 0 | 400.00 |
| 30/10/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 985 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 686 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R035 On 07-August-25 | | | Bond Future | 10.71 | 93.2509 | 93.1466 | 93.2509 | 0.00 |
| 30/10/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 10371 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R035 On 06-November-25 | | | Bond Future | 10.83 | 90.5510 | 90.4459 | 90.5510 | 0.00 |
| 30/10/2024 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 4837 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R038 On 07-November-24 | | | Bond Future | 11.05 | 100.2467 | 100.0616 | 100.2467 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R038 On 07-November-24 | 11.24 | Call | Bond Future | 1473 | 2 | 1 | 2 | 0.00 |
| 30/10/2024 | R038 On 07-November-24 | 11.24 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R038 On 06-February-25 | | | Bond Future | 11.15 | 102.2949 | 102.1071 | 102.2949 | 0.00 |
| 30/10/2024 | R038 On 06-February-25 | 11.24 | Call | Bond Future | 2487 | 3 | 2 | 3 | 0.00 |
| 30/10/2024 | R038 On 06-February-25 | 11.24 | Put | Bond Future | 1880 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R038 On 08-May-25 | | | Bond Future | 11.25 | 98.8970 | 98.7061 | 98.8970 | 0.00 |
| 30/10/2024 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 3012 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R038 On 07-August-25 | | | Bond Future | 11.37 | 100.8538 | 100.6605 | 100.8538 | 0.00 |
| 30/10/2024 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 3388 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 4248 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R038 On 06-November-25 | | | Bond Future | 11.50 | 97.3212 | 97.1254 | 97.3212 | 0.00 |
| 30/10/2024 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 3867 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 5561 | 5 | 6 | 5 | 0.00 |
| 30/10/2024 | R053 On 07-November-24 | | | Bond Future | 11.16 | 105.4567 | 105.3023 | 105.4567 | 3,548.00 |
| 30/10/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 12870 | 13 | 13 | 13 | 0.00 |
| 30/10/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 12800 | 13 | 13 | 13 | 0.00 |
| 30/10/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 12939 | 13 | 13 | 13 | 0.00 |
| 30/10/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R053 On 06-February-25 | | | Bond Future | 11.25 | 107.6113 | 107.4549 | 107.6113 | 116.00 |
| 30/10/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 13261 | 13 | 13 | 13 | 0.00 |
| 30/10/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R053 On 08-May-25 | | | Bond Future | 11.33 | 103.9448 | 103.7859 | 103.9448 | 0.00 |
| 30/10/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 11194 | 11 | 11 | 11 | 0.00 |
| 30/10/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 975 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R053 On 07-August-25 | | | Bond Future | 11.43 | 106.0015 | 105.8408 | 106.0015 | 0.00 |
| 30/10/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 14193 | 14 | 14 | 14 | 0.00 |
| 30/10/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R053 On 06-November-25 | | | Bond Future | 11.54 | 102.1901 | 102.0277 | 102.1901 | 0.00 |
| 30/10/2024 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 6570 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 4757 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | R186 On 07-November-24 | | | Bond Future | 8.37 | 108.0905 | 108.1499 | 108.0905 | 44,111.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1485 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1504 | 1 | 2 | 1 | 0.00 |
| 30/10/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1466 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R186 On 06-February-25 | | | Bond Future | 8.38 | 104.9874 | 105.0493 | 104.9874 | 143,395.00 |
| 30/10/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1250 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R186 On 08-May-25 | | | Bond Future | 8.40 | 107.1361 | 107.1999 | 107.1361 | 0.00 |
| 30/10/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 657 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R186 On 07-August-25 | | | Bond Future | 8.48 | 103.9466 | 104.0131 | 103.9466 | 0.00 |
| 30/10/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1274 | 1 | 1 | 1 | 1,983.00 |
| 30/10/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2347 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 109 | 0 | 0 | 0 | 1,983.00 |
| 30/10/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R186 On 06-November-25 | | | Bond Future | 8.62 | 105.9605 | 106.0298 | 105.9605 | 0.00 |
| 30/10/2024 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 858 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R202 On 07-November-24 | | | Bond Future | 269.14 | 269.1961 | 269.1438 | 269.1961 | 1,278.00 |
| 30/10/2024 | R202 On 06-February-25 | | | Bond Future | 269.52 | 269.5741 | 269.5236 | 269.5741 | 1,980.00 |
| 30/10/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R202 On 08-May-25 | | | Bond Future | 275.11 | 275.1561 | 275.1065 | 275.1561 | 269.00 |
| 30/10/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R202 On 07-August-25 | | | Bond Future | 275.34 | 275.3884 | 275.3418 | 275.3884 | 0.00 |
| 30/10/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 3742 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R202 On 06-November-25 | | | Bond Future | 280.75 | 280.7959 | 280.7520 | 280.7959 | 0.00 |
| 30/10/2024 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 5112 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | | | Bond Future | 10.61 | 72.4614 | 72.3172 | 72.4614 | 15,057.00 |
| 30/10/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 7785 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 7741 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 7830 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | 10.55 | Call | Bond Future | 317 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | 11.00 | Call | Bond Future | 2033 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | 11.00 | Put | Bond Future | 22 | 0 | 0 | 0 | 100.00 |
| 30/10/2024 | R209 On 07-November-24 | 10.55 | Put | Bond Future | 613 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R209 On 06-February-25 | | | Bond Future | 10.69 | 73.9419 | 73.7955 | 73.9419 | 15,487.00 |
| 30/10/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 8365 | 9 | 8 | 9 | 0.00 |
| 30/10/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R209 On 08-May-25 | | | Bond Future | 10.77 | 72.3000 | 72.1511 | 72.3000 | 5,227.00 |
| 30/10/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 6056 | 6 | 6 | 6 | 0.00 |
| 30/10/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R209 On 07-August-25 | | | Bond Future | 10.87 | 73.7311 | 73.5803 | 73.7311 | 0.00 |
| 30/10/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 8893 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R209 On 06-November-25 | | | Bond Future | 10.97 | 72.0073 | 71.8545 | 72.0073 | 0.00 |
| 30/10/2024 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 4261 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2835 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R210 On 07-November-24 | | | Bond Future | 241.26 | 241.3938 | 241.2604 | 241.3938 | 872.00 |
| 30/10/2024 | R210 On 06-February-25 | | | Bond Future | 246.25 | 246.3856 | 246.2523 | 246.3856 | 991.00 |
| 30/10/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 6642 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R210 On 08-May-25 | | | Bond Future | 247.97 | 248.1055 | 247.9712 | 248.1055 | 300.00 |
| 30/10/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R210 On 07-August-25 | | | Bond Future | 252.94 | 253.0782 | 252.9446 | 253.0782 | 0.00 |
| 30/10/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 4505 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R210 On 06-November-25 | | | Bond Future | 254.47 | 254.6021 | 254.4694 | 254.6021 | 0.00 |
| 30/10/2024 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R213 On 07-November-24 | | | Bond Future | 9.62 | 89.2137 | 89.2448 | 89.2137 | 73,835.00 |
| 30/10/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 6557 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 6595 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 6518 | 6 | 7 | 6 | 0.00 |
| 30/10/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R213 On 06-February-25 | | | Bond Future | 9.69 | 91.0364 | 91.0692 | 91.0364 | 71,336.00 |
| 30/10/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 6631 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R213 On 08-May-25 | | | Bond Future | 9.76 | 89.3411 | 89.3751 | 89.3411 | 0.00 |
| 30/10/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 3727 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R213 On 07-August-25 | | | Bond Future | 9.85 | 91.1102 | 91.1461 | 91.1102 | 0.00 |
| 30/10/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 7097 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R213 On 06-November-25 | | | Bond Future | 9.97 | 89.3221 | 89.3598 | 89.3221 | 0.00 |
| 30/10/2024 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2632 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 2341 | 2 | 2 | 2 | 0.00 |
| 30/10/2024 | R214 On 07-November-24 | | | Bond Future | 10.96 | 67.8607 | 67.7352 | 67.8607 | 6,998.00 |
| 30/10/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 8299 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 8253 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 8344 | 8 | 8 | 8 | 0.00 |
| 30/10/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R214 On 06-February-25 | | | Bond Future | 11.04 | 69.2471 | 69.1198 | 69.2471 | 18,505.00 |
| 30/10/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 8389 | 9 | 8 | 9 | 0.00 |
| 30/10/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 4286 | 4 | 4 | 4 | 554.00 |
| 30/10/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 6402 | 7 | 6 | 7 | 554.00 |
| 30/10/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 12204 | 12 | 12 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 14 | 0 | 0 | 0 | 554.00 |
| 30/10/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 245 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R214 On 08-May-25 | | | Bond Future | 11.12 | 67.3600 | 67.2306 | 67.3600 | 3,232.00 |
| 30/10/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 7017 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 601 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R214 On 07-August-25 | | | Bond Future | 11.22 | 68.6935 | 68.5624 | 68.6935 | 0.00 |
| 30/10/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 9181 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 706 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R214 On 06-November-25 | | | Bond Future | 11.32 | 66.7239 | 66.5912 | 66.7239 | 0.00 |
| 30/10/2024 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 4633 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R248 On 07-November-24 | | | Bond Future | 11.14 | 82.2062 | 81.9830 | 82.2062 | 215,568.00 |
| 30/10/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 10080 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 10134 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 10026 | 10 | 10 | 10 | 0.00 |
| 30/10/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R248 On 06-February-25 | | | Bond Future | 11.23 | 83.8858 | 83.6589 | 83.8858 | 269,190.00 |
| 30/10/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 9236 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 1406 | 2 | 1 | 2 | 660.00 |
| 30/10/2024 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 4122 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 206 | 0 | 0 | 0 | 660.00 |
| 30/10/2024 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 2980 | 3 | 3 | 3 | 0.00 |
| 30/10/2024 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 6940 | 7 | 7 | 7 | 0.00 |
| 30/10/2024 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 1037 | 1 | 1 | 1 | 660.00 |
| 30/10/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 30/10/2024 | R248 On 08-May-25 | | | Bond Future | 11.31 | 81.1544 | 80.9234 | 81.1544 | 14,660.00 |
| 30/10/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 8670 | 9 | 9 | 9 | 0.00 |
| 30/10/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R248 On 07-August-25 | | | Bond Future | 11.41 | 82.7608 | 82.5263 | 82.7608 | 0.00 |
| 30/10/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 11349 | 12 | 11 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 30/10/2024 | R248 On 06-November-25 | | | Bond Future | 11.51 | 79.9206 | 79.6827 | 79.9206 | 0.00 |
| 30/10/2024 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 5281 | 5 | 5 | 5 | 0.00 |
| 30/10/2024 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3841 | 4 | 4 | 4 | 0.00 |
| 30/10/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/10/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |