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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For September 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	2025 On 07-November-24			Bond Future	185.1463	185.1434	185.1463	185.1434	9,240
16/09/2024	2029 On 07-November-24			Bond Future	134.3061	134.4317	134.3061	134.4317	9,984
16/09/2024	2029 On 06-February-25			Bond Future	137.0969	137.2246	137.0969	137.2246	0
16/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4696.9100	4824.5800	4.6969	4.8246	0
16/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2029 On 08-May-25			Bond Future	138.4193	138.5486	138.4193	138.5486	0
16/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	569.2900	698.6000	0.5693	0.6986	0
16/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2029 On 07-August-25			Bond Future	141.1258	141.2569	141.1258	141.2569	0
16/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3715.8300	3846.9300	3.7158	3.8469	0
16/09/2024	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
16/09/2024	2029 On 06-November-25			Bond Future	142.3964	142.5291	142.3964	142.5291	0
16/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2606.4100	2739.1400	2.6064	2.7391	0
16/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2030 On 07-November-24			Bond Future	8.8204	8.9190	98.8671	98.4711	185,253
16/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5412.9600	5026.7600	5.4130	5.0268	600
16/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	11.3300	21.1100	0.0113	0.0211	0
16/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7255.3700	6861.4300	7.2554	6.8614	600
16/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1.8000	3.8400	0.0018	0.0038	0
16/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7364.8100	6970.6800	7.3648	6.9707	0
16/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1.6100	3.4600	0.0016	0.0035	0
16/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7401.2600	7007.0700	7.4013	7.0071	0
16/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1.5500	3.3400	0.0016	0.0033	0
16/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7437.6800	7043.4300	7.4377	7.0434	0
16/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1.4900	3.2200	0.0015	0.0032	0
16/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11511.6000	11115.6300	11.5116	11.1156	0
16/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	600
16/09/2024	2030 On 06-February-25			Bond Future	8.8479	8.9527	96.8875	96.4830	0
16/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	1057.0100	905.5900	1.0570	0.9056	800
16/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1709.4200	1962.5200	1.7094	1.9625	0
16/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2121.8300	1882.0000	2.1218	1.8820	800
16/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	846.8400	1011.5300	0.8468	1.0115	0
16/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3574.7400	3262.5800	3.5747	3.2626	0
16/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	382.0000	474.3600	0.3820	0.4744	800
16/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6854.5700	6473.8800	6.8546	6.4739	0
16/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	73.1200	96.9500	0.0731	0.0970	0
16/09/2024	2030 On 08-May-25			Bond Future	8.9053	9.0170	98.8061	98.3930	0
16/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1316.4900	1156.9000	1.3165	1.1569	800
16/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2156.1400	2409.6600	2.1561	2.4097	0
16/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2313.6000	2084.6400	2.3136	2.0846	800
16/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1301.8300	1485.9800	1.3018	1.4860	0
16/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4290.8900	3978.7800	4.2909	3.9788	0
16/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	582.3500	683.3500	0.5824	0.6834	0
16/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4465.2700	4148.0000	4.4653	4.1480	0
16/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	545.0600	640.9000	0.5451	0.6409	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5422.7100	5081.6200	5.4227	5.0816	1,640
16/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	383.5800	455.6000	0.3836	0.4556	0
16/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6598.3200	6235.8400	6.5983	6.2358	2,280
16/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	252.0100	302.6400	0.2520	0.3026	0
16/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10271.6700	9870.1700	10.2717	9.8702	0
16/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	42.8100	54.4200	0.0428	0.0544	1,640
16/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11591.4000	11184.1900	11.5914	11.1842	0
16/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	19.3900	25.2900	0.0194	0.0253	2,280
16/09/2024	2030 On 07-August-25			Bond Future	8.9828	9.1024	96.7033	96.2817	0
16/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5672.5500	5335.4300	5.6726	5.3354	1,054
16/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	553.5600	638.0200	0.5536	0.6380	0
16/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7496.5000	7128.3400	7.4965	7.1283	0
16/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	323.8000	377.2200	0.3238	0.3772	0
16/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10441.3500	10039.1200	10.4414	10.0391	0
16/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	93.8200	113.1700	0.0938	0.1132	1,054
16/09/2024	2030 On 06-November-25			Bond Future	9.0672	9.1952	98.5431	98.1130	0
16/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3124.8600	2871.8900	3.1249	2.8719	0
16/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1548.8400	1725.9600	1.5488	1.7260	0
16/09/2024	2032 On 07-November-24			Bond Future	9.5548	9.6479	94.1579	93.6953	102,633
16/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1626.5800	1372.9700	1.6266	1.3730	50
16/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	659.9000	868.8700	0.6599	0.8689	0
16/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2014.6900	1727.9100	2.0147	1.7279	0
16/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	508.9700	684.7700	0.5090	0.6848	0
16/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2163.0600	1865.0500	2.1631	1.8651	100
16/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	462.3200	626.8900	0.4623	0.6269	0
16/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5107.8700	4688.1700	5.1079	4.6882	0
16/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	78.3600	121.2400	0.0784	0.1212	200
16/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7377.7500	6929.1300	7.3778	6.9291	600
16/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	20.0800	34.0400	0.0201	0.0340	0
16/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8961.4100	8504.9800	8.9614	8.5050	0
16/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	7.6900	13.8400	0.0077	0.0138	0
16/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9005.0000	8548.4300	9.0050	8.5484	0
16/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	7.4900	13.5000	0.0075	0.0135	0
16/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9048.5500	8591.8500	9.0486	8.5919	0

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16/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	7.2900	13.1700	0.0073	0.0132	0
16/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9569.4000	9111.3000	9.5694	9.1113	600
16/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	5.3200	9.8000	0.0053	0.0098	0
16/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9699.0500	9240.6600	9.6991	9.2407	1,615
16/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	4.9200	9.1100	0.0049	0.0091	0
16/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15126.8500	14664.2900	15.1269	14.6643	0
16/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	600
16/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16732.4600	16269.8800	16.7325	16.2699	0
16/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
16/09/2024	2032 On 06-February-25			Bond Future	9.6143	9.7120	96.0914	95.6190	0
16/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1299.8200	1127.4300	1.2998	1.1274	800
16/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2248.7300	2548.8000	2.2487	2.5488	0
16/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2625.7100	2352.4700	2.6257	2.3525	800
16/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1156.9300	1356.1500	1.1569	1.3562	0
16/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5096.2700	4717.9900	5.0963	4.7180	0
16/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	419.1800	513.3600	0.4192	0.5134	800
16/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9617.7600	9167.6200	9.6178	9.1676	0
16/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	74.1400	96.4600	0.0741	0.0965	0
16/09/2024	2032 On 08-May-25			Bond Future	9.6916	9.7942	93.8317	93.3494	0
16/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1647.6100	1466.5300	1.6476	1.4665	800
16/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2939.4700	3240.7600	2.9395	3.2408	0
16/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2882.7500	2622.8600	2.8828	2.6229	800
16/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1813.6600	2036.1400	1.8137	2.0361	0
16/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6180.4100	5801.3500	6.1804	5.8014	0
16/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	653.4900	756.8000	0.6535	0.7568	0
16/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6401.5200	6017.3000	6.4015	6.0173	0
16/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	613.3500	711.5000	0.6134	0.7115	800
16/09/2024	2032 On 07-August-25			Bond Future	9.7840	9.8920	95.6420	95.1498	0
16/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9978.3500	9550.9000	9.9784	9.5509	0
16/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	467.7100	532.4700	0.4677	0.5325	0
16/09/2024	2032 On 06-November-25			Bond Future	9.8908	10.0046	93.3017	92.7996	0
16/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4531.3900	4233.1700	4.5314	4.2332	0
16/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2225.6300	2429.4500	2.2256	2.4295	0
16/09/2024	2033 On 07-November-24			Bond Future	127.8925	128.0952	127.8925	128.0952	6,936

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16/09/2024	2033 On 06-February-25			Bond Future	130.5501	130.7566	130.5501	130.7566	0
16/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5610.0800	5816.5900	5.6101	5.8166	0
16/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2033 On 08-May-25			Bond Future	131.6417	131.8515	131.6417	131.8515	0
16/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1021.7000	1231.4600	1.0217	1.2315	0
16/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2033 On 07-August-25			Bond Future	134.2158	134.4290	134.2158	134.4290	0
16/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5565.8400	5779.0300	5.5658	5.7790	0
16/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2033 On 06-November-25			Bond Future	135.2505	135.4669	135.2505	135.4669	0
16/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2110.5000	2326.9400	2.1105	2.3269	0
16/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2037 On 07-November-24			Bond Future	10.6119	10.7251	88.1006	87.4173	203,170
16/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	10811.6300	10133.2100	10.8116	10.1332	0
16/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	4.3300	9.2100	0.0043	0.0092	0
16/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	10861.5500	10182.9800	10.8616	10.1830	0
16/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	4.2000	8.9300	0.0042	0.0089	0
16/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	10911.4200	10232.7200	10.9114	10.2327	0
16/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	4.0600	8.6600	0.0041	0.0087	0
16/09/2024	2037 On 06-February-25			Bond Future	10.6910	10.8086	85.6493	84.9516	0
16/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11306.9200	10648.2200	11.3069	10.6482	0
16/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	118.3600	157.3300	0.1184	0.1573	0
16/09/2024	2037 On 08-May-25			Bond Future	10.7889	10.9111	87.3448	86.6328	3,975
16/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	8693.7400	8110.4500	8.6937	8.1105	0
16/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	700.7500	829.4600	0.7008	0.8295	0
16/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10022.5600	9411.0900	10.0226	9.4111	15,000
16/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	521.0800	621.6100	0.5211	0.6216	0
16/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13315.0700	12652.7800	13.3151	12.6528	7,500
16/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	222.9300	272.6400	0.2229	0.2726	0
16/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	13530.4700	12865.4200	13.5305	12.8654	7,500
16/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	207.7700	254.7200	0.2078	0.2547	0
16/09/2024	2037 On 07-August-25			Bond Future	10.9004	11.0275	84.7695	84.0432	0
16/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2661.8000	2376.3300	2.6618	2.3763	2,341
16/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4708.5300	5149.3100	4.7085	5.1493	0

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16/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2892.4300	2590.2200	2.8924	2.5902	200
16/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4406.8900	4830.9300	4.4069	4.8309	0
16/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5362.3300	4922.0400	5.3623	4.9220	0
16/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2448.9000	2734.8600	2.4489	2.7349	2,541
16/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8254.1500	7711.6300	8.2542	7.7116	0
16/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1378.6400	1562.3700	1.3786	1.5624	2,541
16/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	11724.8900	11106.8400	11.7249	11.1068	0
16/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	727.9700	836.1700	0.7280	0.8362	0
16/09/2024	2037 On 06-November-25			Bond Future	11.0139	11.1461	86.3808	85.6403	0
16/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6223.2800	5769.1600	6.2233	5.7692	0
16/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2849.2000	3135.6000	2.8492	3.1356	0
16/09/2024	2038 On 07-November-24			Bond Future	140.4407	140.8360	140.4407	140.8360	3,218
16/09/2024	2038 On 06-February-25			Bond Future	141.2460	141.6486	141.2460	141.6486	0
16/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6015.9700	6418.6100	6.0160	6.4186	0
16/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2038 On 08-May-25			Bond Future	144.0787	144.4888	144.0787	144.4888	0
16/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4398.7000	4808.7700	4.3987	4.8088	0
16/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2038 On 07-August-25			Bond Future	144.7386	145.1555	144.7386	145.1555	0
16/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5178.6300	5595.4600	5.1786	5.5955	0
16/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2038 On 06-November-25			Bond Future	147.5312	147.9556	147.5312	147.9556	0
16/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3651.2400	4075.5900	3.6512	4.0756	0
16/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2040 On 07-November-24			Bond Future	10.8737	10.9766	88.7226	88.0482	113,272
16/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	7596.5200	6958.6300	7.5965	6.9586	640
16/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	52.1700	88.6800	0.0522	0.0887	0
16/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	10344.8200	9680.3200	10.3448	9.6803	0
16/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	10.8500	20.7500	0.0109	0.0208	640
16/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	11624.0500	10954.8000	11.6241	10.9548	0
16/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	5.0600	10.2100	0.0051	0.0102	0
16/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	11676.6900	11007.3000	11.6767	11.0073	0
16/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	4.8900	9.9000	0.0049	0.0099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	11729.2900	11059.7700	11.7293	11.0598	0
16/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	4.7400	9.6200	0.0047	0.0096	0
16/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	13230.8600	12558.3500	13.2309	12.5584	0
16/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	1.5600	3.4500	0.0016	0.0035	640
16/09/2024	2040 On 06-February-25			Bond Future	10.9554	11.0621	86.0334	85.3447	14
16/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2535.8200	2209.2300	2.5358	2.2092	780
16/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2247.2000	2609.2900	2.2472	2.6093	0
16/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	5511.2100	5008.7300	5.5112	5.0087	0
16/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	873.9100	1060.1100	0.8739	1.0601	780
16/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	7973.8300	7392.0000	7.9738	7.3920	0
16/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	432.2900	539.1400	0.4323	0.5391	780
16/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	11757.6500	11112.8600	11.7577	11.1129	0
16/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	149.6000	193.4900	0.1496	0.1935	0
16/09/2024	2040 On 08-May-25			Bond Future	11.0543	11.1650	87.7364	87.0336	3,900
16/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	9928.8600	9343.1800	9.9289	9.3432	0
16/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	692.0000	809.1400	0.6920	0.8091	0
16/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	10493.7000	9897.2600	10.4937	9.8973	15,000
16/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	616.5600	722.9400	0.6166	0.7229	0
16/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	13656.2100	13012.2800	13.6562	13.0123	7,500
16/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	303.2000	362.0900	0.3032	0.3621	0
16/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	13972.6700	13324.4700	13.9727	13.3245	7,500
16/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	276.0200	330.6400	0.2760	0.3306	0
16/09/2024	2040 On 07-August-25			Bond Future	11.1657	11.2807	84.9178	84.2009	0
16/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	12698.4400	12089.0900	12.6984	12.0891	0
16/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	802.9100	910.4600	0.8029	0.9105	0
16/09/2024	2040 On 06-November-25			Bond Future	11.2784	11.3978	86.5314	85.8005	0
16/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	6585.6800	6144.0700	6.5857	6.1441	0
16/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3227.8000	3517.1500	3.2278	3.5172	0
16/09/2024	2044 On 07-November-24			Bond Future	10.9161	11.0290	85.1749	84.4055	87,748
16/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7016.3600	6305.7300	7.0164	6.3057	0
16/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	84.1300	142.9400	0.0841	0.1429	13,875
16/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	8436.6100	7698.9700	8.4366	7.6990	0
16/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	39.3800	71.1800	0.0394	0.0712	9,540
16/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	9834.3000	9081.5900	9.8343	9.0816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	18.1900	34.9200	0.0182	0.0349	11,405
16/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	11999.9900	11236.3400	12.0000	11.2363	0
16/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	5.2500	11.0400	0.0053	0.0110	0
16/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12052.9000	11289.1000	12.0529	11.2891	0
16/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	5.0900	10.7300	0.0051	0.0107	0
16/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12105.7400	11341.8000	12.1057	11.3418	0
16/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	4.9300	10.4300	0.0049	0.0104	0
16/09/2024	2044 On 06-February-25			Bond Future	10.9925	11.1094	82.5381	81.7526	0
16/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7021.4800	6394.2800	7.0215	6.3943	449
16/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	627.7300	786.1200	0.6277	0.7861	0
16/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	9583.4300	8887.2100	9.5834	8.8872	449
16/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	311.2800	400.6500	0.3113	0.4007	0
16/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12230.5200	11493.3600	12.2305	11.4934	0
16/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	151.4900	199.9200	0.1515	0.1999	0
16/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	15766.9300	14997.5100	15.7669	14.9975	0
16/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	41.1100	57.2800	0.0411	0.0573	449
16/09/2024	2044 On 08-May-25			Bond Future	11.0844	11.2054	84.1718	83.3703	0
16/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2731.0200	2394.1000	2.7310	2.3941	2,490
16/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3840.1300	4304.7900	3.8401	4.3048	0
16/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	5549.6300	5036.0800	5.5496	5.0361	0
16/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1909.4000	2197.4300	1.9094	2.1974	2,490
16/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9001.1000	8362.4900	9.0011	8.3625	0
16/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	923.2900	1086.2600	0.9233	1.0863	2,490
16/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	10526.3900	9851.2700	10.5264	9.8513	0
16/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	679.3800	805.8400	0.6794	0.8058	0
16/09/2024	2044 On 07-August-25			Bond Future	11.1874	11.3129	81.4098	80.5922	0
16/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13192.0000	12494.1700	13.1920	12.4942	0
16/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	820.2300	939.9700	0.8202	0.9400	0
16/09/2024	2044 On 06-November-25			Bond Future	11.2910	11.4211	82.9566	82.1230	0
16/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6950.0800	6439.1400	6.9501	6.4391	0
16/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3282.2200	3604.8600	3.2822	3.6049	0
16/09/2024	2046 On 07-November-24			Bond Future	121.4394	122.0050	121.4394	122.0050	17,306
16/09/2024	2046 On 06-February-25			Bond Future	123.9628	124.5396	123.9628	124.5396	0
16/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9952.7800	10529.5800	9.9528	10.5296	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2046 On 08-May-25			Bond Future	124.2053	124.7927	124.2053	124.7927	0
16/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2235.2600	2822.7000	2.2353	2.8227	0
16/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2046 On 07-August-25			Bond Future	126.6329	127.2311	126.6329	127.2311	0
16/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7942.9200	8541.0700	7.9429	8.5411	0
16/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2046 On 06-November-25			Bond Future	126.7912	127.3999	126.7912	127.3999	0
16/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1381.2300	1989.8900	1.3812	1.9899	0
16/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2050 On 07-November-24			Bond Future	123.3473	123.9850	123.3473	123.9850	15,376
16/09/2024	2050 On 06-February-25			Bond Future	123.5565	124.2067	123.5565	124.2067	582
16/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7956.5000	8606.6900	7.9565	8.6067	0
16/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2050 On 08-May-25			Bond Future	126.0346	126.6971	126.0346	126.6971	0
16/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4874.6200	5537.0700	4.8746	5.5371	0
16/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2050 On 07-August-25			Bond Future	126.0947	126.7691	126.0947	126.7691	0
16/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6204.7200	6879.0700	6.2047	6.8791	0
16/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	2050 On 06-November-25			Bond Future	128.5272	129.2142	128.5272	129.2142	0
16/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4107.1600	4794.1500	4.1072	4.7942	0
16/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	AL37 On 07-November-24			Index Future	1061.1760	1056.7500	1061.1760	1,056.7500	0
16/09/2024	AL37 On 06-February-25			Index Future	1082.9790	1078.4480	1082.9790	1,078.4480	0
16/09/2024	AL37 On 08-May-25			Index Future	1104.4700	1099.8320	1104.4700	1,099.8320	0
16/09/2024	AL37 On 07-August-25			Index Future	1125.8410	1121.0970	1125.8410	1,121.0970	0
16/09/2024	AL37 On 06-November-25			Index Future	1147.3640	1142.5150	1147.3640	1,142.5150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	AL7T On 07-November-24			Index Future	1271.8950	1263.7260	1271.8950	1,263.7260	0
16/09/2024	AL7T On 06-February-25			Index Future	1298.0270	1289.6740	1298.0270	1,289.6740	0
16/09/2024	AL7T On 08-May-25			Index Future	1323.7860	1315.2460	1323.7860	1,315.2460	0
16/09/2024	AL7T On 07-August-25			Index Future	1349.4010	1340.6760	1349.4010	1,340.6760	0
16/09/2024	AL7T On 06-November-25			Index Future	1375.1970	1366.2890	1375.1970	1,366.2890	0
16/09/2024	ALBI On 07-November-24			Index Future	1098.9480	1092.3640	1098.9480	1,092.3640	121
16/09/2024	ALBI On 06-February-25			Index Future	1121.5260	1114.7930	1121.5260	1,114.7930	0
16/09/2024	ALBI On 08-May-25			Index Future	1143.7830	1136.8980	1143.7830	1,136.8980	0
16/09/2024	ALBI On 07-August-25			Index Future	1165.9150	1158.8790	1165.9150	1,158.8790	0
16/09/2024	ALBI On 06-November-25			Index Future	1188.2030	1181.0190	1188.2030	1,181.0190	0
16/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C213 On 28-February-31			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
16/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	ES33 On 07-November-24			Bond Future	10.9072	11.0262	82.1591	81.5828	0
16/09/2024	ES33 On 06-February-25			Bond Future	11.0152	11.1395	83.8664	83.2778	0
16/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10134.7900	9546.1700	10.1348	9.5462	0
16/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	ES33 On 08-May-25			Bond Future	11.1373	11.2673	81.7485	81.1476	0
16/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6976.5500	6375.6400	6.9766	6.3756	0
16/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	ES33 On 07-August-25			Bond Future	11.2745	11.4106	83.3443	82.7312	0
16/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9539.7200	8926.6200	9.5397	8.9266	0
16/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	ES33 On 06-November-25			Bond Future	11.4306	11.5731	81.1530	80.5277	0
16/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2502.7600	1877.4800	2.5028	1.8775	0
16/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	ES42 On 07-November-24			Bond Future	11.2436	11.3568	79.6263	78.9150	0
16/09/2024	ES42 On 06-February-25			Bond Future	11.3318	11.4491	81.2803	80.5538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12886.8200	12160.3600	12.8868	12.1604	0
16/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	ES42 On 08-May-25			Bond Future	11.4342	11.5559	78.6429	77.9014	0
16/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10011.9800	9270.4800	10.0120	9.2705	0
16/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	ES42 On 07-August-25			Bond Future	11.5447	11.6709	80.1757	79.4192	0
16/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11903.5200	11147.0500	11.9035	11.1471	0
16/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	ES42 On 06-November-25			Bond Future	11.6653	11.7964	77.4536	76.6821	0
16/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4119.6900	3348.2500	4.1197	3.3483	0
16/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	GOVI On 07-November-24			GOVI	1081.8620	1075.4460	1081.8620	1,075.4460	677
16/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1330820.0000	1266660.0000	133.0820	126.6660	0
16/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1330720.0000	1266560.0000	133.0720	126.6560	0
16/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1330620.0000	1266460.0000	133.0620	126.6460	0
16/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	GOVI On 06-February-25			GOVI	1104.0890	1097.5280	1104.0890	1,097.5280	0
16/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1320890.0000	1255280.0000	132.0890	125.5280	0
16/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	GOVI On 08-May-25			GOVI	1126.0000	1119.2900	1126.0000	1,119.2900	0
16/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1040000.0000	972900.0000	104.0000	97.2900	0
16/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	GOVI On 07-August-25			GOVI	1147.7880	1140.9310	1147.7880	1,140.9310	0
16/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1367880.0000	1299310.0000	136.7880	129.9310	0
16/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	GOVI On 06-November-25			GOVI	1169.7300	1162.7280	1169.7300	1,162.7280	0
16/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	577300.0000	507280.0000	57.7300	50.7280	0
16/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/09/2024	IGOV On 07-November-24			Index Future	373.2620	374.3400	373.2620	374.3400	795
16/09/2024	IGOV On 06-February-25			Index Future	381.0220	382.1170	381.0220	382.1170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	IGOV On 08-May-25			Index Future	388.6720	389.7830	388.6720	389.7830	0
16/09/2024	IGOV On 07-August-25			Index Future	396.2800	397.4070	396.2800	397.4070	0
16/09/2024	IGOV On 06-November-25			Index Future	403.9410	405.0850	403.9410	405.0850	0
16/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
16/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
16/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
16/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
16/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
16/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
16/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
16/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/09/2024	R035 On 07-November-24			Bond Future	10.2566	10.3751	93.1016	92.4060	141,508
16/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	4928.0500	4319.2200	4.9281	4.3192	0
16/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	131.7500	218.5000	0.1318	0.2185	11,000
16/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10401.9100	9711.0200	10.4019	9.7110	0
16/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	3.8700	8.5600	0.0039	0.0086	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10451.7300	9760.7100	10.4517	9.7607	0
16/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	3.7300	8.2900	0.0037	0.0083	0
16/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10501.5300	9810.3600	10.5015	9.8104	0
16/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	3.6100	8.0200	0.0036	0.0080	0
16/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	10551.2700	9859.9800	10.5513	9.8600	1,000
16/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	3.4800	7.7700	0.0035	0.0078	0
16/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15464.0100	14768.4900	15.4640	14.7685	0
16/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0300	0.0900	0.0000	0.0001	1,000
16/09/2024	R035 On 06-February-25			Bond Future	10.3356	10.4591	95.0136	94.3033	0
16/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1913.8300	1614.5200	1.9138	1.6145	100
16/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2352.4100	2763.3900	2.3524	2.7634	0
16/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2155.4900	1831.8400	2.1555	1.8318	1,000
16/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2130.1800	2516.8200	2.1302	2.5168	0
16/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3221.5300	2808.0900	3.2215	2.8081	0
16/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1428.3900	1725.2400	1.4284	1.7252	1,100
16/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	5936.2200	5378.4900	5.9362	5.3785	0
16/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	584.8400	737.4000	0.5848	0.7374	1,100
16/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11110.4800	10440.5100	11.1105	10.4405	0
16/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	117.9700	158.2900	0.1180	0.1583	0
16/09/2024	R035 On 08-May-25			Bond Future	10.4243	10.5530	92.3861	91.6612	0
16/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2803.9800	2459.6400	2.8040	2.4596	150
16/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2715.1700	3095.7200	2.7152	3.0957	0
16/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4556.6700	4100.4000	4.5567	4.1004	0
16/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1643.9900	1912.6100	1.6440	1.9126	150
16/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6601.0000	6056.9500	6.6010	6.0570	400
16/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	982.2800	1163.1200	0.9823	1.1631	0
16/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7622.3000	7045.9200	7.6223	7.0459	0
16/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	769.3300	917.8400	0.7693	0.9178	150
16/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	7968.0500	7382.0800	7.9681	7.3821	0
16/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	709.0900	848.0100	0.7091	0.8480	0
16/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12017.9100	11355.7500	12.0179	11.3558	0
16/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	277.8100	340.5400	0.2778	0.3405	400
16/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	14817.2600	14121.4500	14.8173	14.1215	0
16/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	108.9600	138.0400	0.1090	0.1380	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	R035 On 07-August-25			Bond Future	10.5264	10.6607	94.1690	93.4296	0
16/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11486.4200	10856.2100	11.4864	10.8562	0
16/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	689.1600	798.3300	0.6892	0.7983	0
16/09/2024	R035 On 06-November-25			Bond Future	10.6435	10.7836	91.4555	90.7016	0
16/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5678.1000	5223.4100	5.6781	5.2234	0
16/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2733.5900	3032.7900	2.7336	3.0328	0
16/09/2024	R053 On 07-November-24			Bond Future	10.8599	10.9728	108.0411	107.0025	3,664
16/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	15547.3500	14517.9400	15.5474	14.5179	0
16/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	8.5000	17.7200	0.0085	0.0177	0
16/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	15616.7500	14587.0900	15.6168	14.5871	0
16/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	8.2500	17.2200	0.0083	0.0172	0
16/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	15686.0600	14656.1700	15.6861	14.6562	0
16/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	8.0000	16.7400	0.0080	0.0167	0
16/09/2024	R053 On 06-February-25			Bond Future	10.9333	11.0501	110.2597	109.1993	0
16/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	16122.8000	15136.7800	16.1228	15.1368	0
16/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	243.4000	317.7800	0.2434	0.3178	0
16/09/2024	R053 On 08-May-25			Bond Future	11.0173	11.1383	106.5769	105.4949	0
16/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	13925.6100	13015.2000	13.9256	13.0152	0
16/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	915.9100	1087.5300	0.9159	1.0875	0
16/09/2024	R053 On 07-August-25			Bond Future	11.1095	11.2348	108.6319	107.5283	0
16/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	16909.6100	15973.1400	16.9096	15.9731	0
16/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1111.8100	1278.9600	1.1118	1.2790	0
16/09/2024	R053 On 06-November-25			Bond Future	11.2093	11.3393	104.8347	103.7095	0
16/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	8748.1000	8057.9100	8.7481	8.0579	0
16/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4127.7000	4562.6800	4.1277	4.5627	0
16/09/2024	R186 On 07-November-24			Bond Future	7.8829	7.9308	109.1039	109.0096	159,976
16/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2426.7600	2335.9100	2.4268	2.3359	0
16/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	6.8800	10.3200	0.0069	0.0103	0
16/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2445.6500	2354.7100	2.4457	2.3547	0
16/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	6.6600	10.0100	0.0067	0.0100	0
16/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2464.5200	2373.4800	2.4645	2.3735	0
16/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	6.4300	9.6800	0.0064	0.0097	0
16/09/2024	R186 On 06-February-25			Bond Future	7.8187	7.8740	106.0322	105.9355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2200.8200	2120.2900	2.2008	2.1203	0
16/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	107.6800	123.8500	0.1077	0.1239	0
16/09/2024	R186 On 08-May-25			Bond Future	7.7876	7.8526	108.1325	108.0333	0
16/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1351.0100	1284.5200	1.3510	1.2845	0
16/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	316.5800	349.3100	0.3166	0.3493	0
16/09/2024	R186 On 07-August-25			Bond Future	7.7832	7.8616	104.9094	104.8077	0
16/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1991.5500	1908.3500	1.9916	1.9084	1,983
16/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	149.3500	167.8600	0.1494	0.1679	0
16/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2499.8200	2409.2300	2.4998	2.4092	0
16/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	77.5500	88.6700	0.0776	0.0887	0
16/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3165.5600	3069.1200	3.1656	3.0691	0
16/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	30.9400	36.2100	0.0309	0.0362	1,983
16/09/2024	R186 On 06-November-25			Bond Future	7.7969	7.8946	106.9055	106.8013	0
16/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	816.4600	758.3100	0.8165	0.7583	0
16/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	461.8900	507.8800	0.4619	0.5079	0
16/09/2024	R202 On 07-November-24			Bond Future	271.9465	272.3807	271.9465	272.3807	1,076
16/09/2024	R202 On 06-February-25			Bond Future	272.3917	272.8338	272.3917	272.8338	0
16/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5601.7000	6043.8000	5.6017	6.0438	0
16/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	R202 On 08-May-25			Bond Future	277.8555	278.3048	277.8555	278.3048	0
16/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5545.5100	5994.8300	5.5455	5.9948	0
16/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	R202 On 07-August-25			Bond Future	277.9735	278.4293	277.9735	278.4293	0
16/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6373.5000	6829.3100	6.3735	6.8293	0
16/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	R202 On 06-November-25			Bond Future	283.3372	283.8006	283.3372	283.8006	0
16/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7697.2100	8160.5700	7.6972	8.1606	0
16/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	R209 On 07-November-24			Bond Future	10.3777	10.4959	73.5239	72.8977	16,897
16/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1683.4900	1348.1300	1.6835	1.3481	100
16/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	772.8800	1063.6500	0.7729	1.0637	0
16/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3454.3900	2957.7500	3.4544	2.9578	0
16/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	236.0500	365.5400	0.2361	0.3655	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	8952.2100	8331.7600	8.9522	8.3318	0
16/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	4.9800	10.6600	0.0050	0.0107	0
16/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	8996.6800	8376.0600	8.9967	8.3761	0
16/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	4.8200	10.3300	0.0048	0.0103	0
16/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9041.0900	8420.3200	9.0411	8.4203	0
16/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	4.6500	10.0100	0.0047	0.0100	0
16/09/2024	R209 On 06-February-25			Bond Future	10.4486	10.5711	75.0337	74.3943	0
16/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9634.2300	9032.2800	9.6342	9.0323	0
16/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	108.4900	145.8800	0.1085	0.1459	0
16/09/2024	R209 On 08-May-25			Bond Future	10.5324	10.6595	73.3662	72.7137	0
16/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7237.7200	6709.9200	7.2377	6.7099	0
16/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	651.3100	775.9800	0.6513	0.7760	0
16/09/2024	R209 On 07-August-25			Bond Future	10.6267	10.7586	74.7817	74.1163	0
16/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10172.8700	9609.7300	10.1729	9.6097	0
16/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	669.4000	771.7400	0.6694	0.7717	0
16/09/2024	R209 On 06-November-25			Bond Future	10.7308	10.8677	73.0532	72.3747	0
16/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5191.5600	4782.8500	5.1916	4.7829	0
16/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2567.5800	2837.4000	2.5676	2.8374	0
16/09/2024	R210 On 07-November-24			Bond Future	242.6958	242.8779	242.6958	242.8779	1,557
16/09/2024	R210 On 06-February-25			Bond Future	247.7390	247.9238	247.7390	247.9238	0
16/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8128.9500	8313.7800	8.1290	8.3138	0
16/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	R210 On 08-May-25			Bond Future	249.3071	249.4937	249.3071	249.4937	0
16/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1277.0500	1463.7200	1.2771	1.4637	0
16/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	R210 On 07-August-25			Bond Future	254.1809	254.3699	254.1809	254.3699	0
16/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5740.8500	5929.9200	5.7409	5.9299	0
16/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	R210 On 06-November-25			Bond Future	255.6232	255.8139	255.6232	255.8139	0
16/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3483.1700	3673.9300	3.4832	3.6739	0
16/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2024	R213 On 07-November-24			Bond Future	9.2504	9.3437	90.8290	90.4215	77,278
16/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8107.0700	7704.0000	8.1071	7.7040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	5.2600	9.6900	0.0053	0.0097	0
16/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8145.8900	7742.7200	8.1459	7.7427	0
16/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	5.1200	9.4500	0.0051	0.0095	0
16/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8184.6900	7781.4200	8.1847	7.7814	0
16/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	4.9900	9.2200	0.0050	0.0092	0
16/09/2024	R213 On 06-February-25			Bond Future	9.3028	9.4011	92.6944	92.2781	0
16/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8260.2100	7863.4200	8.2602	7.8634	0
16/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	62.4400	81.9100	0.0624	0.0819	0
16/09/2024	R213 On 08-May-25			Bond Future	9.3685	9.4721	90.9740	90.5491	0
16/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5169.0400	4838.6300	5.1690	4.8386	0
16/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	584.7700	679.3500	0.5848	0.6794	0
16/09/2024	R213 On 07-August-25			Bond Future	9.4506	9.5603	92.7305	92.2968	0
16/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8647.9800	8269.9700	8.6480	8.2700	0
16/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	384.5800	440.2500	0.3846	0.4403	0
16/09/2024	R213 On 06-November-25			Bond Future	9.5532	9.6694	90.9429	90.5006	0
16/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3735.2700	3474.3900	3.7353	3.4744	0
16/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1861.9600	2043.4400	1.8620	2.0434	0
16/09/2024	R214 On 07-November-24			Bond Future	10.6942	10.7968	69.2505	68.6634	19,317
16/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	9772.0500	9188.9500	9.7721	9.1890	0
16/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	3.6900	7.6800	0.0037	0.0077	0
16/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	9817.4000	9234.1800	9.8174	9.2342	0
16/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	3.5700	7.4400	0.0036	0.0074	0
16/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	9862.7100	9279.3800	9.8627	9.2794	0
16/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	3.4500	7.2100	0.0035	0.0072	0
16/09/2024	R214 On 06-February-25			Bond Future	10.7669	10.8730	70.6727	70.0733	0
16/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5794.9700	5318.5800	5.7950	5.3186	554
16/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	529.8700	652.8700	0.5299	0.6529	0
16/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7967.9400	7437.2000	7.9679	7.4372	554
16/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	258.2900	326.9400	0.2583	0.3269	0
16/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	9965.8400	9405.8200	9.9658	9.4058	0
16/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	133.8100	173.1800	0.1338	0.1732	0
16/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	13767.4800	13177.3800	13.7675	13.1774	0
16/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	24.1300	33.4200	0.0241	0.0334	554
16/09/2024	R214 On 08-May-25			Bond Future	10.8459	10.9555	68.7698	68.1581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	8541.5800	8030.0900	8.5416	8.0301	0
16/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	586.1200	686.3300	0.5861	0.6863	0
16/09/2024	R214 On 07-August-25			Bond Future	10.9343	11.0477	70.0970	69.4731	0
16/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	10719.5800	10191.2900	10.7196	10.1913	0
16/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	709.6100	805.2200	0.7096	0.8052	0
16/09/2024	R214 On 06-November-25			Bond Future	11.0328	11.1501	68.1312	67.4951	0
16/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5868.6600	5475.4000	5.8687	5.4754	0
16/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2669.7600	2912.6400	2.6698	2.9126	0
16/09/2024	R248 On 07-November-24			Bond Future	10.8456	10.9433	84.0640	83.3689	250,911
16/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12112.3300	11422.9300	12.1123	11.4229	0
16/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	5.7800	11.4500	0.0058	0.0115	0
16/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	12166.5800	11477.0400	12.1666	11.4770	0
16/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	5.6000	11.1300	0.0056	0.0111	0
16/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	12220.7600	11531.0600	12.2208	11.5311	0
16/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	5.4300	10.8000	0.0054	0.0108	0
16/09/2024	R248 On 06-February-25			Bond Future	10.9209	11.0218	85.7904	85.0807	10,000
16/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	840.9200	699.8800	0.8409	0.6999	660
16/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	5443.3500	6012.0100	5.4434	6.0120	0
16/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2917.9600	2570.8500	2.9180	2.5709	660
16/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2360.8500	2723.4400	2.3609	2.7234	0
16/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6147.7800	5625.6700	6.1478	5.6257	0
16/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	931.7200	1119.3100	0.9317	1.1193	660
16/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	11411.5200	10763.8500	11.4115	10.7639	0
16/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	237.5100	299.5400	0.2375	0.2995	0
16/09/2024	R248 On 08-May-25			Bond Future	11.0020	11.1064	83.0435	82.3192	0
16/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	10689.9100	10081.5700	10.6899	10.0816	0
16/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	702.9900	818.9000	0.7030	0.8189	0
16/09/2024	R248 On 07-August-25			Bond Future	11.0924	11.2005	84.6457	83.9071	0
16/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	13461.8500	12833.3300	13.4619	12.8333	0
16/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	850.1100	960.2800	0.8501	0.9603	0
16/09/2024	R248 On 06-November-25			Bond Future	11.1924	11.3044	81.8138	81.0607	0
16/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6883.7900	6424.7000	6.8838	6.4247	0
16/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3312.1900	3606.2800	3.3122	3.6063	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0