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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
17/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	2025 On 07-November-24			Bond Future	185.1357	185.1463	185.1357	185.1463	9,240
17/09/2024	2029 On 07-November-24			Bond Future	134.2939	134.3061	134.2939	134.3061	9,884
17/09/2024	2029 On 06-February-25			Bond Future	137.0852	137.0969	137.0852	137.0969	0
17/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4685.1600	4696.9100	4.6852	4.6969	0
17/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2029 On 08-May-25			Bond Future	138.4080	138.4193	138.4080	138.4193	0
17/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	558.0200	569.2900	0.5580	0.5693	0
17/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2029 On 07-August-25			Bond Future	141.1151	141.1258	141.1151	141.1258	0
17/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3705.1100	3715.8300	3.7051	3.7158	0
17/09/2024	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
17/09/2024	2029 On 06-November-25			Bond Future	142.3864	142.3964	142.3864	142.3964	0
17/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2596.3500	2606.4100	2.5964	2.6064	0
17/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2030 On 07-November-24			Bond Future	8.8512	8.8204	98.7432	98.8671	182,811
17/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5289.8900	5412.9600	5.2899	5.4130	600
17/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	12.1500	11.3300	0.0122	0.0113	0
17/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7131.5800	7255.3700	7.1316	7.2554	600
17/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1.9000	1.8000	0.0019	0.0018	0
17/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7241.0100	7364.8100	7.2410	7.3648	0
17/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1.7000	1.6100	0.0017	0.0016	0
17/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7277.4600	7401.2600	7.2775	7.4013	0
17/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1.6400	1.5500	0.0016	0.0016	0
17/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7313.8700	7437.6800	7.3139	7.4377	0
17/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1.5700	1.4900	0.0016	0.0015	0
17/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11387.7100	11511.6000	11.3877	11.5116	0
17/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
17/09/2024	2030 On 06-February-25			Bond Future	8.8805	8.8479	96.7615	96.8875	0
17/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	998.9900	1057.0100	0.9990	1.0570	800
17/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1777.4300	1709.4200	1.7774	1.7094	0
17/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2036.2300	2121.8300	2.0362	2.1218	800
17/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	887.2700	846.8400	0.8873	0.8468	0
17/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3469.0800	3574.7400	3.4691	3.5747	0
17/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	402.3700	382.0000	0.4024	0.3820	800
17/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6732.7200	6854.5700	6.7327	6.8546	0
17/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	77.3000	73.1200	0.0773	0.0731	0
17/09/2024	2030 On 08-May-25			Bond Future	8.9399	8.9053	98.6781	98.8061	0
17/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1258.6000	1316.4900	1.2586	1.3165	800
17/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2226.2300	2156.1400	2.2262	2.1561	0
17/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2233.9200	2313.6000	2.2339	2.3136	800
17/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1350.1300	1301.8300	1.3501	1.3018	0
17/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4187.1400	4290.8900	4.1871	4.2909	0
17/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	606.5800	582.3500	0.6066	0.5824	0
17/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4360.1100	4465.2700	4.3601	4.4653	0
17/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	567.8800	545.0600	0.5679	0.5451	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5311.2100	5422.7100	5.3112	5.4227	1,640
17/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	400.0600	383.5800	0.4001	0.3836	0
17/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6481.3700	6598.3200	6.4814	6.5983	2,280
17/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	263.0400	252.0100	0.2630	0.2520	0
17/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10145.8600	10271.6700	10.1459	10.2717	0
17/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	44.9800	42.8100	0.0450	0.0428	1,640
17/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11464.4600	11591.4000	11.4645	11.5914	0
17/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	20.4300	19.3900	0.0204	0.0194	2,280
17/09/2024	2030 On 07-August-25			Bond Future	9.0196	8.9828	96.5734	96.7033	0
17/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5563.2300	5672.5500	5.5632	5.6726	1,054
17/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	574.1600	553.5600	0.5742	0.5536	0
17/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7378.9300	7496.5000	7.3789	7.4965	0
17/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	336.1500	323.8000	0.3362	0.3238	0
17/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10315.5300	10441.3500	10.3155	10.4414	0
17/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	97.9200	93.8200	0.0979	0.0938	1,054
17/09/2024	2030 On 06-November-25			Bond Future	9.1064	9.0672	98.4112	98.5431	0
17/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3040.8600	3124.8600	3.0409	3.1249	0
17/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1596.8100	1548.8400	1.5968	1.5488	0
17/09/2024	2032 On 07-November-24			Bond Future	9.5745	9.5548	94.0597	94.1579	102,311
17/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1554.0000	1626.5800	1.5540	1.6266	50
17/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	685.5500	659.9000	0.6856	0.6599	0
17/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1936.0000	2014.6900	1.9360	2.0147	0
17/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	528.5100	508.9700	0.5285	0.5090	0
17/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2082.4400	2163.0600	2.0824	2.1631	100
17/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	479.9300	462.3200	0.4799	0.4623	0
17/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5011.5900	5107.8700	5.0116	5.1079	0
17/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	80.3100	78.3600	0.0803	0.0784	200
17/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7279.7000	7377.7500	7.2797	7.3778	600
17/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	20.2600	20.0800	0.0203	0.0201	0
17/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8863.1400	8961.4100	8.8631	8.9614	0
17/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	7.6500	7.6900	0.0077	0.0077	0
17/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8906.7300	9005.0000	8.9067	9.0050	0
17/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	7.4500	7.4900	0.0075	0.0075	0
17/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8950.2800	9048.5500	8.9503	9.0486	0

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17/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	7.2500	7.2900	0.0073	0.0073	0
17/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9471.1200	9569.4000	9.4711	9.5694	600
17/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	5.2700	5.3200	0.0053	0.0053	0
17/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9600.7700	9699.0500	9.6008	9.6991	1,615
17/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	4.8700	4.9200	0.0049	0.0049	0
17/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15028.6200	15126.8500	15.0286	15.1269	0
17/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	600
17/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16634.2300	16732.4600	16.6342	16.7325	0
17/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
17/09/2024	2032 On 06-February-25			Bond Future	9.6348	9.6143	95.9918	96.0914	0
17/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1252.2900	1299.8200	1.2523	1.2998	800
17/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2300.8600	2248.7300	2.3009	2.2487	0
17/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2556.6600	2625.7100	2.5567	2.6257	800
17/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1187.5400	1156.9300	1.1875	1.1569	0
17/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5008.4200	5096.2700	5.0084	5.0963	0
17/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	430.9900	419.1800	0.4310	0.4192	800
17/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9520.0000	9617.7600	9.5200	9.6178	0
17/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	76.0400	74.1400	0.0760	0.0741	0
17/09/2024	2032 On 08-May-25			Bond Future	9.7130	9.6916	93.7309	93.8317	0
17/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1600.9600	1647.6100	1.6010	1.6476	800
17/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2993.6500	2939.4700	2.9937	2.9395	0
17/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2819.2000	2882.7500	2.8192	2.8828	800
17/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1850.9400	1813.6600	1.8509	1.8137	0
17/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6094.2800	6180.4100	6.0943	6.1804	0
17/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	668.1900	653.4900	0.6682	0.6535	0
17/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6314.5000	6401.5200	6.3145	6.4015	0
17/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	627.1600	613.3500	0.6272	0.6134	800
17/09/2024	2032 On 07-August-25			Bond Future	9.8064	9.7840	95.5399	95.6420	0
17/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9885.1600	9978.3500	9.8852	9.9784	0
17/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	476.5700	467.7100	0.4766	0.4677	0
17/09/2024	2032 On 06-November-25			Bond Future	9.9142	9.8908	93.1983	93.3017	0
17/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4462.9200	4531.3900	4.4629	4.5314	0
17/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2260.5400	2225.6300	2.2605	2.2256	0
17/09/2024	2033 On 07-November-24			Bond Future	127.7869	127.8925	127.7869	127.8925	6,936

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17/09/2024	2033 On 06-February-25			Bond Future	130.4428	130.5501	130.4428	130.5501	0
17/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5502.8400	5610.0800	5.5028	5.6101	0
17/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2033 On 08-May-25			Bond Future	131.5330	131.6417	131.5330	131.6417	0
17/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	912.9900	1021.7000	0.9130	1.0217	0
17/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2033 On 07-August-25			Bond Future	134.1057	134.2158	134.1057	134.2158	0
17/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5455.6500	5565.8400	5.4557	5.5658	0
17/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2033 On 06-November-25			Bond Future	135.1391	135.2505	135.1391	135.2505	0
17/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1999.0900	2110.5000	1.9991	2.1105	0
17/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2037 On 07-November-24			Bond Future	10.6162	10.6119	88.0744	88.1006	208,884
17/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	10785.1700	10811.6300	10.7852	10.8116	0
17/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	4.0200	4.3300	0.0040	0.0043	0
17/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	10835.0900	10861.5500	10.8351	10.8616	0
17/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	3.8900	4.2000	0.0039	0.0042	0
17/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	10884.9700	10911.4200	10.8850	10.9114	0
17/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	3.7600	4.0600	0.0038	0.0041	0
17/09/2024	2037 On 06-February-25			Bond Future	10.6955	10.6910	85.6229	85.6493	0
17/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11279.5300	11306.9200	11.2795	11.3069	0
17/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	117.2900	118.3600	0.1173	0.1184	0
17/09/2024	2037 On 08-May-25			Bond Future	10.7934	10.7889	87.3184	87.3448	3,975
17/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	8667.0800	8693.7400	8.6671	8.6937	0
17/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	700.4600	700.7500	0.7005	0.7008	0
17/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	9995.5800	10022.5600	9.9956	10.0226	15,000
17/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	520.4700	521.0800	0.5205	0.5211	0
17/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13287.9700	13315.0700	13.2880	13.3151	7,500
17/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	222.2000	222.9300	0.2222	0.2229	0
17/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	13503.3800	13530.4700	13.5034	13.5305	7,500
17/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	207.0500	207.7700	0.2071	0.2078	0
17/09/2024	2037 On 07-August-25			Bond Future	10.9050	10.9004	84.7430	84.7695	0
17/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2645.0600	2661.8000	2.6451	2.6618	2,341
17/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4718.2100	4708.5300	4.7182	4.7085	0

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17/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2874.9900	2892.4300	2.8750	2.8924	200
17/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4415.8700	4406.8900	4.4159	4.4069	0
17/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5339.8800	5362.3300	5.3399	5.3623	0
17/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2452.8700	2448.9000	2.4529	2.4489	2,541
17/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8228.9400	8254.1500	8.2289	8.2542	0
17/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1379.8500	1378.6400	1.3799	1.3786	2,541
17/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	11698.3300	11724.8900	11.6983	11.7249	0
17/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	727.8300	727.9700	0.7278	0.7280	0
17/09/2024	2037 On 06-November-25			Bond Future	11.0186	11.0139	86.3543	86.3808	0
17/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6201.2000	6223.2800	6.2012	6.2233	0
17/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2853.6500	2849.2000	2.8537	2.8492	0
17/09/2024	2038 On 07-November-24			Bond Future	140.3540	140.4407	140.3540	140.4407	3,232
17/09/2024	2038 On 06-February-25			Bond Future	141.1581	141.2460	141.1581	141.2460	0
17/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5928.0500	6015.9700	5.9281	6.0160	0
17/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2038 On 08-May-25			Bond Future	143.9899	144.0787	143.9899	144.0787	0
17/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4309.9300	4398.7000	4.3099	4.3987	0
17/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2038 On 07-August-25			Bond Future	144.6492	144.7386	144.6492	144.7386	0
17/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5089.2300	5178.6300	5.0892	5.1786	0
17/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2038 On 06-November-25			Bond Future	147.4408	147.5312	147.4408	147.5312	0
17/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3560.7500	3651.2400	3.5608	3.6512	0
17/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2040 On 07-November-24			Bond Future	10.8576	10.8737	88.8290	88.7226	113,124
17/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	7697.0300	7596.5200	7.6970	7.5965	640
17/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	46.2700	52.1700	0.0463	0.0522	0
17/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	10449.6800	10344.8200	10.4497	10.3448	0
17/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	9.3000	10.8500	0.0093	0.0109	640
17/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	11729.6700	11624.0500	11.7297	11.6241	0
17/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	4.2700	5.0600	0.0043	0.0051	0
17/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	11782.3400	11676.6900	11.7823	11.6767	0
17/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	4.1300	4.8900	0.0041	0.0049	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	11834.9600	11729.2900	11.8350	11.7293	0
17/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	4.0000	4.7400	0.0040	0.0047	0
17/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	13337.0000	13230.8600	13.3370	13.2309	0
17/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	1.2900	1.5600	0.0013	0.0016	640
17/09/2024	2040 On 06-February-25			Bond Future	10.9387	10.9554	86.1424	86.0334	14
17/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2585.9200	2535.8200	2.5859	2.5358	780
17/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2188.3700	2247.2000	2.1884	2.2472	0
17/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	5589.3900	5511.2100	5.5894	5.5112	0
17/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	843.1600	873.9100	0.8432	0.8739	780
17/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8064.9000	7973.8300	8.0649	7.9738	0
17/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	414.4300	432.2900	0.4144	0.4323	780
17/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	11859.1300	11757.6500	11.8591	11.7577	0
17/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	142.1500	149.6000	0.1422	0.1496	0
17/09/2024	2040 On 08-May-25			Bond Future	11.0368	11.0543	87.8480	87.7364	3,900
17/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10020.8200	9928.8600	10.0208	9.9289	0
17/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	672.3800	692.0000	0.6724	0.6920	0
17/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	10587.4200	10493.7000	10.5874	10.4937	15,000
17/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	598.7000	616.5600	0.5987	0.6166	0
17/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	13757.7900	13656.2100	13.7578	13.6562	7,500
17/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	293.2000	303.2000	0.2932	0.3032	0
17/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14074.9800	13972.6700	14.0750	13.9727	7,500
17/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	266.7500	276.0200	0.2668	0.2760	0
17/09/2024	2040 On 07-August-25			Bond Future	11.1475	11.1657	85.0320	84.9178	0
17/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	12794.5000	12698.4400	12.7945	12.6984	0
17/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	784.7600	802.9100	0.7848	0.8029	0
17/09/2024	2040 On 06-November-25			Bond Future	11.2594	11.2784	86.6483	86.5314	0
17/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	6655.0200	6585.6800	6.6550	6.5857	0
17/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3180.3000	3227.8000	3.1803	3.2278	0
17/09/2024	2044 On 07-November-24			Bond Future	10.9204	10.9161	85.1453	85.1749	87,985
17/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	6984.0400	7016.3600	6.9840	7.0164	0
17/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	81.4500	84.1300	0.0815	0.0841	13,875
17/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	8405.3000	8436.6100	8.4053	8.4366	0
17/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	37.7100	39.3800	0.0377	0.0394	9,540
17/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	9803.6900	9834.3000	9.8037	9.8343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	17.2200	18.1900	0.0172	0.0182	11,405
17/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	11969.9700	11999.9900	11.9700	12.0000	0
17/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	4.8700	5.2500	0.0049	0.0053	0
17/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12022.8900	12052.9000	12.0229	12.0529	0
17/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	4.7200	5.0900	0.0047	0.0051	0
17/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12075.7400	12105.7400	12.0757	12.1057	0
17/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	4.5700	4.9300	0.0046	0.0049	0
17/09/2024	2044 On 06-February-25			Bond Future	10.9970	10.9925	82.5083	82.5381	0
17/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6990.4000	7021.4800	6.9904	7.0215	449
17/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	626.5100	627.7300	0.6265	0.6277	0
17/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	9552.0200	9583.4300	9.5520	9.5834	449
17/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	309.7300	311.2800	0.3097	0.3113	0
17/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12199.3800	12230.5200	12.1994	12.2305	0
17/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	150.2100	151.4900	0.1502	0.1515	0
17/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	15736.4800	15766.9300	15.7365	15.7669	0
17/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	40.5200	41.1100	0.0405	0.0411	449
17/09/2024	2044 On 08-May-25			Bond Future	11.0889	11.0844	84.1419	84.1718	0
17/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2710.2200	2731.0200	2.7102	2.7310	2,490
17/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3849.2900	3840.1300	3.8493	3.8401	0
17/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	5522.4900	5549.6300	5.5225	5.5496	0
17/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1912.2200	1909.4000	1.9122	1.9094	2,490
17/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	8971.1000	9001.1000	8.9711	9.0011	0
17/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	923.2500	923.2900	0.9233	0.9233	2,490
17/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	10495.8800	10526.3900	10.4959	10.5264	0
17/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	678.8300	679.3800	0.6788	0.6794	0
17/09/2024	2044 On 07-August-25			Bond Future	11.1919	11.1874	81.3796	81.4098	0
17/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13161.6900	13192.0000	13.1617	13.1920	0
17/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	820.0500	820.2300	0.8201	0.8202	0
17/09/2024	2044 On 06-November-25			Bond Future	11.2957	11.2910	82.9263	82.9566	0
17/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6924.9000	6950.0800	6.9249	6.9501	0
17/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3287.3400	3282.2200	3.2873	3.2822	0
17/09/2024	2046 On 07-November-24			Bond Future	121.4295	121.4394	121.4295	121.4394	17,748
17/09/2024	2046 On 06-February-25			Bond Future	123.9533	123.9628	123.9533	123.9628	0
17/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9943.3400	9952.7800	9.9433	9.9528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2046 On 08-May-25			Bond Future	124.1962	124.2053	124.1962	124.2053	0
17/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2226.1900	2235.2600	2.2262	2.2353	0
17/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2046 On 07-August-25			Bond Future	126.6244	126.6329	126.6244	126.6329	0
17/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7934.4200	7942.9200	7.9344	7.9429	0
17/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2046 On 06-November-25			Bond Future	126.7834	126.7912	126.7834	126.7912	0
17/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1373.4300	1381.2300	1.3734	1.3812	0
17/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2050 On 07-November-24			Bond Future	123.3389	123.3473	123.3389	123.3473	15,376
17/09/2024	2050 On 06-February-25			Bond Future	123.5482	123.5565	123.5482	123.5565	582
17/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7948.2200	7956.5000	7.9482	7.9565	0
17/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2050 On 08-May-25			Bond Future	126.0270	126.0346	126.0270	126.0346	0
17/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4866.9600	4874.6200	4.8670	4.8746	0
17/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2050 On 07-August-25			Bond Future	126.0879	126.0947	126.0879	126.0947	0
17/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6197.8900	6204.7200	6.1979	6.2047	0
17/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	2050 On 06-November-25			Bond Future	128.5208	128.5272	128.5208	128.5272	0
17/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4100.8400	4107.1600	4.1008	4.1072	0
17/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	AL37 On 07-November-24			Index Future	1059.9590	1061.1760	1059.9590	1,061.1760	0
17/09/2024	AL37 On 06-February-25			Index Future	1081.7410	1082.9790	1081.7410	1,082.9790	0
17/09/2024	AL37 On 08-May-25			Index Future	1103.2150	1104.4700	1103.2150	1,104.4700	0
17/09/2024	AL37 On 07-August-25			Index Future	1124.5670	1125.8410	1124.5670	1,125.8410	0
17/09/2024	AL37 On 06-November-25			Index Future	1146.0700	1147.3640	1146.0700	1,147.3640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	AL7T On 07-November-24			Index Future	1271.4720	1271.8950	1271.4720	1,271.8950	0
17/09/2024	AL7T On 06-February-25			Index Future	1297.6000	1298.0270	1297.6000	1,298.0270	0
17/09/2024	AL7T On 08-May-25			Index Future	1323.3580	1323.7860	1323.3580	1,323.7860	0
17/09/2024	AL7T On 07-August-25			Index Future	1348.9710	1349.4010	1348.9710	1,349.4010	0
17/09/2024	AL7T On 06-November-25			Index Future	1374.7650	1375.1970	1374.7650	1,375.1970	0
17/09/2024	ALBI On 07-November-24			Index Future	1098.8200	1098.9480	1098.8200	1,098.9480	121
17/09/2024	ALBI On 06-February-25			Index Future	1121.4010	1121.5260	1121.4010	1,121.5260	0
17/09/2024	ALBI On 08-May-25			Index Future	1143.6610	1143.7830	1143.6610	1,143.7830	0
17/09/2024	ALBI On 07-August-25			Index Future	1165.7960	1165.9150	1165.7960	1,165.9150	0
17/09/2024	ALBI On 06-November-25			Index Future	1188.0870	1188.2030	1188.0870	1,188.2030	0
17/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	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
17/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	ES33 On 07-November-24			Bond Future	10.8908	10.9072	82.2392	82.1591	0
17/09/2024	ES33 On 06-February-25			Bond Future	10.9979	11.0152	83.9485	83.8664	0
17/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10216.8800	10134.7900	10.2169	10.1348	0
17/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	ES33 On 08-May-25			Bond Future	11.1191	11.1373	81.8328	81.7485	0
17/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7060.7700	6976.5500	7.0608	6.9766	0
17/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	ES33 On 07-August-25			Bond Future	11.2555	11.2745	83.4307	83.3443	0
17/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9626.0500	9539.7200	9.6261	9.5397	0
17/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	ES33 On 06-November-25			Bond Future	11.4105	11.4306	81.2414	81.1530	0
17/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2591.1200	2502.7600	2.5911	2.5028	0
17/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	ES42 On 07-November-24			Bond Future	11.2171	11.2436	79.7937	79.6263	0
17/09/2024	ES42 On 06-February-25			Bond Future	11.3044	11.3318	81.4516	81.2803	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13058.1100	12886.8200	13.0581	12.8868	0
17/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	ES42 On 08-May-25			Bond Future	11.4057	11.4342	78.8181	78.6429	0
17/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10187.2100	10011.9800	10.1872	10.0120	0
17/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	ES42 On 07-August-25			Bond Future	11.5151	11.5447	80.3548	80.1757	0
17/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12082.6400	11903.5200	12.0826	11.9035	0
17/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	ES42 On 06-November-25			Bond Future	11.6345	11.6653	77.6365	77.4536	0
17/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4302.6500	4119.6900	4.3027	4.1197	0
17/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	GOVI On 07-November-24			GOVI	1081.6510	1081.8620	1081.6510	1,081.8620	677
17/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1328710.0000	1330820.0000	132.8710	133.0820	0
17/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1328610.0000	1330720.0000	132.8610	133.0720	0
17/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1328510.0000	1330620.0000	132.8510	133.0620	0
17/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	GOVI On 06-February-25			GOVI	1103.8790	1104.0890	1103.8790	1,104.0890	0
17/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1318790.0000	1320890.0000	131.8790	132.0890	0
17/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	GOVI On 08-May-25			GOVI	1125.7910	1126.0000	1125.7910	1,126.0000	0
17/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1037910.0000	1040000.0000	103.7910	104.0000	0
17/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	GOVI On 07-August-25			GOVI	1147.5800	1147.7880	1147.5800	1,147.7880	0
17/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1365800.0000	1367880.0000	136.5800	136.7880	0
17/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	GOVI On 06-November-25			GOVI	1169.5230	1169.7300	1169.5230	1,169.7300	0
17/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	575230.0000	577300.0000	57.5230	57.7300	0
17/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/09/2024	IGOV On 07-November-24			Index Future	373.1640	373.2620	373.1640	373.2620	795
17/09/2024	IGOV On 06-February-25			Index Future	380.9230	381.0220	380.9230	381.0220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	IGOV On 08-May-25			Index Future	388.5740	388.6720	388.5740	388.6720	0
17/09/2024	IGOV On 07-August-25			Index Future	396.1820	396.2800	396.1820	396.2800	0
17/09/2024	IGOV On 06-November-25			Index Future	403.8430	403.9410	403.8430	403.9410	0
17/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
17/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
17/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
17/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
17/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
17/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
17/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/09/2024	R035 On 07-November-24			Bond Future	10.2558	10.2566	93.1062	93.1016	141,248
17/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	4927.2600	4928.0500	4.9273	4.9281	0
17/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	126.3000	131.7500	0.1263	0.1318	11,000
17/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10406.2000	10401.9100	10.4062	10.4019	0
17/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	3.5000	3.8700	0.0035	0.0039	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10456.0300	10451.7300	10.4560	10.4517	0
17/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	3.3700	3.7300	0.0034	0.0037	0
17/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10505.8400	10501.5300	10.5058	10.5015	0
17/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	3.2600	3.6100	0.0033	0.0036	0
17/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	10555.5900	10551.2700	10.5556	10.5513	1,000
17/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	3.1400	3.4800	0.0031	0.0035	0
17/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15468.6600	15464.0100	15.4687	15.4640	0
17/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	1,000
17/09/2024	R035 On 06-February-25			Bond Future	10.3347	10.3356	95.0188	95.0136	0
17/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1908.8700	1913.8300	1.9089	1.9138	100
17/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2342.3000	2352.4100	2.3423	2.3524	0
17/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2150.6300	2155.4900	2.1506	2.1555	1,000
17/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2120.1700	2130.1800	2.1202	2.1302	0
17/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3217.4700	3221.5300	3.2175	3.2215	0
17/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1419.1800	1428.3900	1.4192	1.4284	1,100
17/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	5935.0200	5936.2200	5.9350	5.9362	0
17/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	578.4900	584.8400	0.5785	0.5848	1,100
17/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11113.3100	11110.4800	11.1133	11.1105	0
17/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	115.6500	117.9700	0.1157	0.1180	0
17/09/2024	R035 On 08-May-25			Bond Future	10.4233	10.4243	92.3918	92.3861	0
17/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2801.0800	2803.9800	2.8011	2.8040	150
17/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2706.5000	2715.1700	2.7065	2.7152	0
17/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4554.9000	4556.6700	4.5549	4.5567	0
17/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1636.4500	1643.9900	1.6365	1.6440	150
17/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6600.7200	6601.0000	6.6007	6.6010	400
17/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	976.2300	982.2800	0.9762	0.9823	0
17/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7622.7300	7622.3000	7.6227	7.6223	0
17/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	763.9900	769.3300	0.7640	0.7693	150
17/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	7968.7100	7968.0500	7.9687	7.9681	0
17/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	703.9800	709.0900	0.7040	0.7091	0
17/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12020.8000	12017.9100	12.0208	12.0179	0
17/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	274.9300	277.8100	0.2749	0.2778	400
17/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	14821.5500	14817.2600	14.8216	14.8173	0
17/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	107.4800	108.9600	0.1075	0.1090	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	R035 On 07-August-25			Bond Future	10.5253	10.5264	94.1754	94.1690	0
17/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11488.6500	11486.4200	11.4887	11.4864	0
17/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	685.0200	689.1600	0.6850	0.6892	0
17/09/2024	R035 On 06-November-25			Bond Future	10.6422	10.6435	91.4624	91.4555	0
17/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5677.8600	5678.1000	5.6779	5.6781	0
17/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2726.4200	2733.5900	2.7264	2.7336	0
17/09/2024	R053 On 07-November-24			Bond Future	10.8485	10.8599	108.1465	108.0411	3,664
17/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	15651.5700	15547.3500	15.6516	15.5474	0
17/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	7.3600	8.5000	0.0074	0.0085	0
17/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	15721.0000	15616.7500	15.7210	15.6168	0
17/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	7.1400	8.2500	0.0071	0.0083	0
17/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	15790.3400	15686.0600	15.7903	15.6861	0
17/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	6.9200	8.0000	0.0069	0.0080	0
17/09/2024	R053 On 06-February-25			Bond Future	10.9214	10.9333	110.3679	110.2597	0
17/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	16221.5900	16122.8000	16.2216	16.1228	0
17/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	233.9500	243.4000	0.2340	0.2434	0
17/09/2024	R053 On 08-May-25			Bond Future	11.0049	11.0173	106.6884	106.5769	0
17/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	14016.5900	13925.6100	14.0166	13.9256	0
17/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	895.4200	915.9100	0.8954	0.9159	0
17/09/2024	R053 On 07-August-25			Bond Future	11.0966	11.1095	108.7464	108.6319	0
17/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	17004.2200	16909.6100	17.0042	16.9096	0
17/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1091.9500	1111.8100	1.0920	1.1118	0
17/09/2024	R053 On 06-November-25			Bond Future	11.1959	11.2093	104.9521	104.8347	0
17/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	8817.0200	8748.1000	8.8170	8.7481	0
17/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4079.2200	4127.7000	4.0792	4.1277	0
17/09/2024	R186 On 07-November-24			Bond Future	7.9159	7.8829	109.0389	109.1039	159,976
17/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2362.4100	2426.7600	2.3624	2.4268	0
17/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	7.5300	6.8800	0.0075	0.0069	0
17/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2381.2800	2445.6500	2.3813	2.4457	0
17/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	7.2900	6.6600	0.0073	0.0067	0
17/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2400.1300	2464.5200	2.4001	2.4645	0
17/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	7.0400	6.4300	0.0070	0.0064	0
17/09/2024	R186 On 06-February-25			Bond Future	7.8564	7.8187	105.9664	106.0322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2141.7800	2200.8200	2.1418	2.2008	0
17/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	114.5100	107.6800	0.1145	0.1077	0
17/09/2024	R186 On 08-May-25			Bond Future	7.8312	7.7876	108.0659	108.1325	0
17/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1302.1700	1351.0100	1.3022	1.3510	0
17/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	334.3100	316.5800	0.3343	0.3166	0
17/09/2024	R186 On 07-August-25			Bond Future	7.8350	7.7832	104.8421	104.9094	0
17/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1934.2400	1991.5500	1.9342	1.9916	1,983
17/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	159.3300	149.3500	0.1593	0.1494	0
17/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2438.3200	2499.8200	2.4383	2.4998	0
17/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	83.3400	77.5500	0.0833	0.0776	0
17/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3100.8900	3165.5600	3.1009	3.1656	0
17/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	33.5600	30.9400	0.0336	0.0309	1,983
17/09/2024	R186 On 06-November-25			Bond Future	7.8607	7.7969	106.8374	106.9055	0
17/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	775.9400	816.4600	0.7759	0.8165	0
17/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	489.4700	461.8900	0.4895	0.4619	0
17/09/2024	R202 On 07-November-24			Bond Future	271.9276	271.9465	271.9276	271.9465	1,076
17/09/2024	R202 On 06-February-25			Bond Future	272.3735	272.3917	272.3735	272.3917	0
17/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5583.5300	5601.7000	5.5835	5.6017	0
17/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	R202 On 08-May-25			Bond Future	277.8386	277.8555	277.8386	277.8555	0
17/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5528.5500	5545.5100	5.5286	5.5455	0
17/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	R202 On 07-August-25			Bond Future	277.9579	277.9735	277.9579	277.9735	0
17/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6357.8800	6373.5000	6.3579	6.3735	0
17/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	R202 On 06-November-25			Bond Future	283.3224	283.3372	283.3224	283.3372	0
17/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7682.3900	7697.2100	7.6824	7.6972	0
17/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	R209 On 07-November-24			Bond Future	10.3716	10.3777	73.5565	73.5239	16,897
17/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1693.3400	1683.4900	1.6933	1.6835	100
17/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	750.1000	772.8800	0.7501	0.7729	0
17/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3475.6000	3454.3900	3.4756	3.4544	0
17/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	224.6300	236.0500	0.2246	0.2361	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	8984.2800	8952.2100	8.9843	8.9522	0
17/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	4.4200	4.9800	0.0044	0.0050	0
17/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9028.7600	8996.6800	9.0288	8.9967	0
17/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	4.2700	4.8200	0.0043	0.0048	0
17/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9073.1900	9041.0900	9.0732	9.0411	0
17/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	4.1200	4.6500	0.0041	0.0047	0
17/09/2024	R209 On 06-February-25			Bond Future	10.4422	10.4486	75.0675	75.0337	0
17/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9664.6800	9634.2300	9.6647	9.6342	0
17/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	105.1600	108.4900	0.1052	0.1085	0
17/09/2024	R209 On 08-May-25			Bond Future	10.5257	10.5324	73.4013	73.3662	0
17/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7263.3400	7237.7200	7.2633	7.2377	0
17/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	641.8800	651.3100	0.6419	0.6513	0
17/09/2024	R209 On 07-August-25			Bond Future	10.6196	10.6267	74.8180	74.7817	0
17/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10201.2700	10172.8700	10.2013	10.1729	0
17/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	661.5300	669.4000	0.6615	0.6694	0
17/09/2024	R209 On 06-November-25			Bond Future	10.7233	10.7308	73.0907	73.0532	0
17/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5211.0700	5191.5600	5.2111	5.1916	0
17/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2549.6300	2567.5800	2.5496	2.5676	0
17/09/2024	R210 On 07-November-24			Bond Future	242.6724	242.6958	242.6724	242.6958	1,557
17/09/2024	R210 On 06-February-25			Bond Future	247.7163	247.7390	247.7163	247.7390	0
17/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8106.3000	8128.9500	8.1063	8.1290	0
17/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	R210 On 08-May-25			Bond Future	249.2852	249.3071	249.2852	249.3071	0
17/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1255.1600	1277.0500	1.2552	1.2771	0
17/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	R210 On 07-August-25			Bond Future	254.1601	254.1809	254.1601	254.1809	0
17/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5720.0700	5740.8500	5.7201	5.7409	0
17/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	R210 On 06-November-25			Bond Future	255.6036	255.6232	255.6036	255.6232	0
17/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3463.5900	3483.1700	3.4636	3.4832	0
17/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/09/2024	R213 On 07-November-24			Bond Future	9.2705	9.2504	90.7410	90.8290	76,980
17/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8019.0500	8107.0700	8.0191	8.1071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	5.2400	5.2600	0.0052	0.0053	0
17/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8057.8700	8145.8900	8.0579	8.1459	0
17/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	5.1000	5.1200	0.0051	0.0051	0
17/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8096.6600	8184.6900	8.0967	8.1847	0
17/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	4.9600	4.9900	0.0050	0.0050	0
17/09/2024	R213 On 06-February-25			Bond Future	9.3239	9.3028	92.6050	92.6944	0
17/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8172.5400	8260.2100	8.1725	8.2602	0
17/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	64.2000	62.4400	0.0642	0.0624	0
17/09/2024	R213 On 08-May-25			Bond Future	9.3905	9.3685	90.8834	90.9740	0
17/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5092.4100	5169.0400	5.0924	5.1690	0
17/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	598.8100	584.7700	0.5988	0.5848	0
17/09/2024	R213 On 07-August-25			Bond Future	9.4738	9.4506	92.6385	92.7305	0
17/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8563.9400	8647.9800	8.5639	8.6480	0
17/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	392.4900	384.5800	0.3925	0.3846	0
17/09/2024	R213 On 06-November-25			Bond Future	9.5776	9.5532	90.8496	90.9429	0
17/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3674.2100	3735.2700	3.6742	3.7353	0
17/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1894.1900	1861.9600	1.8942	1.8620	0
17/09/2024	R214 On 07-November-24			Bond Future	10.6782	10.6942	69.3427	69.2505	19,317
17/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	9863.7000	9772.0500	9.8637	9.7721	0
17/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	3.1000	3.6900	0.0031	0.0037	0
17/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	9909.0600	9817.4000	9.9091	9.8174	0
17/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	2.9900	3.5700	0.0030	0.0036	0
17/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	9954.3900	9862.7100	9.9544	9.8627	0
17/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	2.8900	3.4500	0.0029	0.0035	0
17/09/2024	R214 On 06-February-25			Bond Future	10.7503	10.7669	70.7671	70.6727	0
17/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5869.0800	5794.9700	5.8691	5.7950	554
17/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	509.5300	529.8700	0.5095	0.5299	0
17/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8050.9000	7967.9400	8.0509	7.9679	554
17/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	246.8000	258.2900	0.2468	0.2583	0
17/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10053.6400	9965.8400	10.0536	9.9658	0
17/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	127.1600	133.8100	0.1272	0.1338	0
17/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	13860.3600	13767.4800	13.8604	13.7675	0
17/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	22.5600	24.1300	0.0226	0.0241	554
17/09/2024	R214 On 08-May-25			Bond Future	10.8287	10.8459	68.8665	68.7698	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	8621.6000	8541.5800	8.6216	8.5416	0
17/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	569.4100	586.1200	0.5694	0.5861	0
17/09/2024	R214 On 07-August-25			Bond Future	10.9165	10.9343	70.1960	70.0970	0
17/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	10802.5100	10719.5800	10.8025	10.7196	0
17/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	693.5800	709.6100	0.6936	0.7096	0
17/09/2024	R214 On 06-November-25			Bond Future	11.0143	11.0328	68.2324	68.1312	0
17/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5930.1100	5868.6600	5.9301	5.8687	0
17/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2630.0700	2669.7600	2.6301	2.6698	0
17/09/2024	R248 On 07-November-24			Bond Future	10.8296	10.8456	84.1792	84.0640	250,873
17/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12226.6600	12112.3300	12.2267	12.1123	0
17/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	4.8800	5.7800	0.0049	0.0058	0
17/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	12280.9400	12166.5800	12.2809	12.1666	0
17/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	4.7300	5.6000	0.0047	0.0056	0
17/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	12335.1400	12220.7600	12.3351	12.2208	0
17/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	4.5800	5.4300	0.0046	0.0054	0
17/09/2024	R248 On 06-February-25			Bond Future	10.9042	10.9209	85.9083	85.7904	10,000
17/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	863.0600	840.9200	0.8631	0.8409	660
17/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	5347.5400	5443.3500	5.3475	5.4434	0
17/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2973.9600	2917.9600	2.9740	2.9180	660
17/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2298.9000	2360.8500	2.2989	2.3609	0
17/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6233.1600	6147.7800	6.2332	6.1478	0
17/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	899.1500	931.7200	0.8992	0.9317	660
17/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	11518.4600	11411.5200	11.5185	11.4115	0
17/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	226.5000	237.5100	0.2265	0.2375	0
17/09/2024	R248 On 08-May-25			Bond Future	10.9847	11.0020	83.1642	83.0435	0
17/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	10790.3600	10689.9100	10.7904	10.6899	0
17/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	682.6900	702.9900	0.6827	0.7030	0
17/09/2024	R248 On 07-August-25			Bond Future	11.0745	11.0924	84.7693	84.6457	0
17/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	13565.9800	13461.8500	13.5660	13.4619	0
17/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	830.7100	850.1100	0.8307	0.8501	0
17/09/2024	R248 On 06-November-25			Bond Future	11.1738	11.1924	81.9401	81.8138	0
17/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6959.6900	6883.7900	6.9597	6.8838	0
17/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3261.7800	3312.1900	3.2618	3.3122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0