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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
18/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	2025 On 07-November-24			Bond Future	185.0782	185.1357	185.0782	185.1357	9,240
18/09/2024	2029 On 07-November-24			Bond Future	134.3182	134.2939	134.3182	134.2939	9,884
18/09/2024	2029 On 06-February-25			Bond Future	137.1117	137.0852	137.1117	137.0852	0
18/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4711.7300	4685.1600	4.7117	4.6852	0
18/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2029 On 08-May-25			Bond Future	138.4413	138.4080	138.4413	138.4080	0
18/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	591.3400	558.0200	0.5913	0.5580	0
18/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2029 On 07-August-25			Bond Future	141.1512	141.1151	141.1512	141.1151	0
18/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3741.2300	3705.1100	3.7412	3.7051	0
18/09/2024	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
18/09/2024	2029 On 06-November-25			Bond Future	142.4275	142.3864	142.4275	142.3864	0
18/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2637.4600	2596.3500	2.6375	2.5964	0
18/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2030 On 07-November-24			Bond Future	8.8402	8.8512	98.7876	98.7432	182,987
18/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5332.8800	5289.8900	5.3329	5.2899	600
18/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	10.7400	12.1500	0.0107	0.0122	0
18/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7175.7000	7131.5800	7.1757	7.1316	600
18/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1.6200	1.9000	0.0016	0.0019	0
18/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7285.1500	7241.0100	7.2852	7.2410	0
18/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1.4400	1.7000	0.0014	0.0017	0
18/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7321.6100	7277.4600	7.3216	7.2775	0
18/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1.3900	1.6400	0.0014	0.0016	0
18/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7358.0300	7313.8700	7.3580	7.3139	0
18/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1.3300	1.5700	0.0013	0.0016	0
18/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11432.1100	11387.7100	11.4321	11.3877	0
18/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
18/09/2024	2030 On 06-February-25			Bond Future	8.8684	8.8805	96.8081	96.7615	0
18/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	1013.8300	998.9900	1.0138	0.9990	800
18/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1745.6900	1777.4300	1.7457	1.7774	0
18/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2061.3700	2036.2300	2.0614	2.0362	800
18/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	865.8300	887.2700	0.8658	0.8873	0
18/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3503.1900	3469.0800	3.5032	3.4691	0
18/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	389.9000	402.3700	0.3899	0.4024	800
18/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6775.8900	6732.7200	6.7759	6.7327	0
18/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	73.8900	77.3000	0.0739	0.0773	0
18/09/2024	2030 On 08-May-25			Bond Future	8.9266	8.9399	98.7273	98.6781	0
18/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1275.7400	1258.6000	1.2757	1.2586	800
18/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2194.1700	2226.2300	2.1942	2.2262	0
18/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2259.2800	2233.9200	2.2593	2.2339	800
18/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1326.2900	1350.1300	1.3263	1.3501	0
18/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4222.7700	4187.1400	4.2228	4.1871	0
18/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	593.0100	606.5800	0.5930	0.6066	0
18/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4396.4000	4360.1100	4.3964	4.3601	0
18/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	554.9700	567.8800	0.5550	0.5679	800

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18/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5350.5600	5311.2100	5.3506	5.3112	1,640
18/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	390.2100	400.0600	0.3902	0.4001	0
18/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6523.5300	6481.3700	6.5235	6.4814	2,280
18/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	256.0000	263.0400	0.2560	0.2630	0
18/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10193.3900	10145.8600	10.1934	10.1459	0
18/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	43.3100	44.9800	0.0433	0.0450	1,640
18/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11512.8100	11464.4600	11.5128	11.4645	0
18/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	19.5800	20.4300	0.0196	0.0204	2,280
18/09/2024	2030 On 07-August-25			Bond Future	9.0050	9.0196	96.6250	96.5734	0
18/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5603.4200	5563.2300	5.6034	5.5632	1,054
18/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	562.6600	574.1600	0.5627	0.5742	0
18/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7423.1800	7378.9300	7.4232	7.3789	0
18/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	328.7100	336.1500	0.3287	0.3362	0
18/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10364.4700	10315.5300	10.3645	10.3155	0
18/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	95.1700	97.9200	0.0952	0.0979	1,054
18/09/2024	2030 On 06-November-25			Bond Future	9.0903	9.1064	98.4652	98.4112	0
18/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3071.4100	3040.8600	3.0714	3.0409	0
18/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1573.3600	1596.8100	1.5734	1.5968	0
18/09/2024	2032 On 07-November-24			Bond Future	9.5472	9.5745	94.1957	94.0597	101,985
18/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1631.6600	1554.0000	1.6317	1.5540	50
18/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	627.1400	685.5500	0.6271	0.6856	0
18/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2023.4800	1936.0000	2.0235	1.9360	0
18/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	479.9200	528.5100	0.4799	0.5285	0
18/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2173.2100	2082.4400	2.1732	2.0824	100
18/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	434.6300	479.9300	0.4346	0.4799	0
18/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5136.8000	5011.5900	5.1368	5.0116	0
18/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	69.4500	80.3100	0.0695	0.0803	200
18/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7412.4700	7279.7000	7.4125	7.2797	600
18/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	16.9600	20.2600	0.0170	0.0203	0
18/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8997.8300	8863.1400	8.9978	8.8631	0
18/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	6.2700	7.6500	0.0063	0.0077	0
18/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9041.4500	8906.7300	9.0415	8.9067	0
18/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	6.1000	7.4500	0.0061	0.0075	0
18/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9085.0300	8950.2800	9.0850	8.9503	0

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18/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	5.9300	7.2500	0.0059	0.0073	0
18/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9606.2000	9471.1200	9.6062	9.4711	600
18/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	4.2800	5.2700	0.0043	0.0053	0
18/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9735.9200	9600.7700	9.7359	9.6008	1,615
18/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	3.9500	4.8700	0.0040	0.0049	0
18/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15164.6900	15028.6200	15.1647	15.0286	0
18/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	600
18/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16770.3000	16634.2300	16.7703	16.6342	0
18/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
18/09/2024	2032 On 06-February-25			Bond Future	9.6060	9.6348	96.1318	95.9918	0
18/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1305.0600	1252.2900	1.3051	1.2523	800
18/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2213.5800	2300.8600	2.2136	2.3009	0
18/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2639.5800	2556.6600	2.6396	2.5567	800
18/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1130.4100	1187.5400	1.1304	1.1875	0
18/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5122.0400	5008.4200	5.1220	5.0084	0
18/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	404.5600	430.9900	0.4046	0.4310	800
18/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9654.0000	9520.0000	9.6540	9.5200	0
18/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	69.9900	76.0400	0.0700	0.0760	0
18/09/2024	2032 On 08-May-25			Bond Future	9.6824	9.7130	93.8754	93.7309	0
18/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1656.6900	1600.9600	1.6567	1.6010	800
18/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2904.9200	2993.6500	2.9049	2.9937	0
18/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2898.6500	2819.2000	2.8987	2.8192	800
18/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1785.9300	1850.9400	1.7859	1.8509	0
18/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6208.9900	6094.2800	6.2090	6.0943	0
18/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	638.4400	668.1900	0.6384	0.6682	0
18/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6430.7300	6314.5000	6.4307	6.3145	0
18/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	598.9300	627.1600	0.5989	0.6272	800
18/09/2024	2032 On 07-August-25			Bond Future	9.7738	9.8064	95.6886	95.5399	0
18/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10014.9900	9885.1600	10.0150	9.8852	0
18/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	457.7300	476.5700	0.4577	0.4766	0
18/09/2024	2032 On 06-November-25			Bond Future	9.8796	9.9142	93.3511	93.1983	0
18/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4554.9900	4462.9200	4.5550	4.4629	0
18/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2199.8100	2260.5400	2.1998	2.2605	0
18/09/2024	2033 On 07-November-24			Bond Future	127.8570	127.7869	127.8570	127.7869	6,936

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18/09/2024	2033 On 06-February-25			Bond Future	130.5161	130.4428	130.5161	130.4428	0
18/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5576.1400	5502.8400	5.5761	5.5028	0
18/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2033 On 08-May-25			Bond Future	131.6141	131.5330	131.6141	131.5330	0
18/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	994.1400	912.9900	0.9941	0.9130	0
18/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2033 On 07-August-25			Bond Future	134.1905	134.1057	134.1905	134.1057	0
18/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5540.5200	5455.6500	5.5405	5.4557	0
18/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2033 On 06-November-25			Bond Future	135.2302	135.1391	135.2302	135.1391	0
18/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2090.2400	1999.0900	2.0902	1.9991	0
18/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2037 On 07-November-24			Bond Future	10.5577	10.6162	88.4303	88.0744	214,930
18/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11139.7200	10785.1700	11.1397	10.7852	0
18/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	2.7500	4.0200	0.0028	0.0040	0
18/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11189.6800	10835.0900	11.1897	10.8351	0
18/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	2.6600	3.8900	0.0027	0.0039	0
18/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11239.6000	10884.9700	11.2396	10.8850	0
18/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	2.5700	3.7600	0.0026	0.0038	0
18/09/2024	2037 On 06-February-25			Bond Future	10.6346	10.6955	85.9872	85.6229	0
18/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11627.9900	11279.5300	11.6280	11.2795	0
18/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	101.4900	117.2900	0.1015	0.1173	0
18/09/2024	2037 On 08-May-25			Bond Future	10.7300	10.7934	87.6914	87.3184	3,975
18/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	8981.3500	8667.0800	8.9814	8.6671	0
18/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	641.7000	700.4600	0.6417	0.7005	0
18/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10323.2500	9995.5800	10.3233	9.9956	15,000
18/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	475.1100	520.4700	0.4751	0.5205	0
18/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13639.2800	13287.9700	13.6393	13.2880	7,500
18/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	200.4800	222.2000	0.2005	0.2222	0
18/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	13855.9500	13503.3800	13.8560	13.5034	7,500
18/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	186.5900	207.0500	0.1866	0.2071	0
18/09/2024	2037 On 07-August-25			Bond Future	10.8387	10.9050	85.1246	84.7430	0
18/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2806.6600	2645.0600	2.8067	2.6451	2,341
18/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4498.2100	4718.2100	4.4982	4.7182	0

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18/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3045.5400	2874.9900	3.0455	2.8750	200
18/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4204.8200	4415.8700	4.2048	4.4159	0
18/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5582.5400	5339.8800	5.5825	5.3399	0
18/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2313.9300	2452.8700	2.3139	2.4529	2,541
18/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8523.1800	8228.9400	8.5232	8.2289	0
18/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1292.4900	1379.8500	1.2925	1.3799	2,541
18/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12029.5800	11698.3300	12.0296	11.6983	0
18/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	677.4800	727.8300	0.6775	0.7278	0
18/09/2024	2037 On 06-November-25			Bond Future	10.9496	11.0186	86.7443	86.3543	0
18/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6450.5500	6201.2000	6.4506	6.2012	0
18/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2712.9400	2853.6500	2.7129	2.8537	0
18/09/2024	2038 On 07-November-24			Bond Future	140.4785	140.3540	140.4785	140.3540	3,232
18/09/2024	2038 On 06-February-25			Bond Future	141.2927	141.1581	141.2927	141.1581	0
18/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6062.7000	5928.0500	6.0627	5.9281	0
18/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2038 On 08-May-25			Bond Future	144.1298	143.9899	144.1298	143.9899	0
18/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4449.7600	4309.9300	4.4498	4.3099	0
18/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2038 On 07-August-25			Bond Future	144.7987	144.6492	144.7987	144.6492	0
18/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5238.7000	5089.2300	5.2387	5.0892	0
18/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2038 On 06-November-25			Bond Future	147.5951	147.4408	147.5951	147.4408	0
18/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3715.0500	3560.7500	3.7151	3.5608	0
18/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2040 On 07-November-24			Bond Future	10.7940	10.8576	89.2505	88.8290	113,124
18/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8105.8500	7697.0300	8.1059	7.6970	640
18/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	33.5600	46.2700	0.0336	0.0463	0
18/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	10868.2800	10449.6800	10.8683	10.4497	0
18/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	6.3700	9.3000	0.0064	0.0093	640
18/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12149.7800	11729.6700	12.1498	11.7297	0
18/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	2.8500	4.2700	0.0029	0.0043	0
18/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12202.4900	11782.3400	12.2025	11.7823	0
18/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	2.7500	4.1300	0.0028	0.0041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12255.1500	11834.9600	12.2552	11.8350	0
18/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	2.6600	4.0000	0.0027	0.0040	0
18/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	13758.0600	13337.0000	13.7581	13.3370	0
18/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.8200	1.2900	0.0008	0.0013	640
18/09/2024	2040 On 06-February-25			Bond Future	10.8726	10.9387	86.5737	86.1424	14
18/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2816.7800	2585.9200	2.8168	2.5859	780
18/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1987.9200	2188.3700	1.9879	2.1884	0
18/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	5924.7800	5589.3900	5.9248	5.5894	0
18/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	747.2400	843.1600	0.7472	0.8432	780
18/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8443.7200	8064.9000	8.4437	8.0649	0
18/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	361.9400	414.4300	0.3619	0.4144	780
18/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12270.2100	11859.1300	12.2702	11.8591	0
18/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	121.9200	142.1500	0.1219	0.1422	0
18/09/2024	2040 On 08-May-25			Bond Future	10.9681	11.0368	88.2894	87.8480	3,900
18/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10400.7500	10020.8200	10.4008	10.0208	0
18/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	610.8900	672.3800	0.6109	0.6724	0
18/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	10973.3100	10587.4200	10.9733	10.5874	15,000
18/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	543.1700	598.7000	0.5432	0.5987	0
18/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14169.4700	13757.7900	14.1695	13.7578	7,500
18/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	263.4600	293.2000	0.2635	0.2932	0
18/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14488.9300	14074.9800	14.4889	14.0750	7,500
18/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	239.2800	266.7500	0.2393	0.2668	0
18/09/2024	2040 On 07-August-25			Bond Future	11.0760	11.1475	85.4833	85.0320	0
18/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13187.7900	12794.5000	13.1878	12.7945	0
18/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	726.7000	784.7600	0.7267	0.7848	0
18/09/2024	2040 On 06-November-25			Bond Future	11.1851	11.2594	87.1093	86.6483	0
18/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	6948.8500	6655.0200	6.9489	6.6550	0
18/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3013.0500	3180.3000	3.0131	3.1803	0
18/09/2024	2044 On 07-November-24			Bond Future	10.8570	10.9204	85.5820	85.1453	81,417
18/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7399.7000	6984.0400	7.3997	6.9840	0
18/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	60.3900	81.4500	0.0604	0.0815	13,875
18/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	8831.4400	8405.3000	8.8314	8.4053	0
18/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	27.1300	37.7100	0.0271	0.0377	9,540
18/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10235.2300	9803.6900	10.2352	9.8037	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	12.0400	17.2200	0.0120	0.0172	11,405
18/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12405.0800	11969.9700	12.4051	11.9700	0
18/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	3.2600	4.8700	0.0033	0.0049	0
18/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12458.0500	12022.8900	12.4581	12.0229	0
18/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	3.1600	4.7200	0.0032	0.0047	0
18/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12510.9500	12075.7400	12.5110	12.0757	0
18/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	3.0600	4.5700	0.0031	0.0046	0
18/09/2024	2044 On 06-February-25			Bond Future	10.9312	10.9970	82.9550	82.5083	0
18/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7362.3300	6990.4000	7.3623	6.9904	449
18/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	551.6800	626.5100	0.5517	0.6265	0
18/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	9958.1600	9552.0200	9.9582	9.5520	449
18/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	269.1100	309.7300	0.2691	0.3097	0
18/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12624.9300	12199.3800	12.6249	12.1994	0
18/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	129.0000	150.2100	0.1290	0.1502	0
18/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16176.5900	15736.4800	16.1766	15.7365	0
18/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	33.8700	40.5200	0.0339	0.0405	449
18/09/2024	2044 On 08-May-25			Bond Future	11.0207	11.0889	84.5990	84.1419	0
18/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2920.2300	2710.2200	2.9202	2.7102	2,490
18/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3602.1900	3849.2900	3.6022	3.8493	0
18/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	5831.8600	5522.4900	5.8319	5.5225	0
18/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1764.4800	1912.2200	1.7645	1.9122	2,490
18/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9347.3900	8971.1000	9.3474	8.9711	0
18/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	842.4300	923.2500	0.8424	0.9233	2,490
18/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	10891.1000	10495.8800	10.8911	10.4959	0
18/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	616.9400	678.8300	0.6169	0.6788	0
18/09/2024	2044 On 07-August-25			Bond Future	11.1211	11.1919	81.8469	81.3796	0
18/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13568.8700	13161.6900	13.5689	13.1617	0
18/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	759.9200	820.0500	0.7599	0.8201	0
18/09/2024	2044 On 06-November-25			Bond Future	11.2221	11.2957	83.4037	82.9263	0
18/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7230.6000	6924.9000	7.2306	6.9249	0
18/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3115.6800	3287.3400	3.1157	3.2873	0
18/09/2024	2046 On 07-November-24			Bond Future	121.2196	121.4295	121.2196	121.4295	17,748
18/09/2024	2046 On 06-February-25			Bond Future	123.7408	123.9533	123.7408	123.9533	0
18/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9730.7500	9943.3400	9.7308	9.9433	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2046 On 08-May-25			Bond Future	123.9877	124.1962	123.9877	124.1962	0
18/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2017.6900	2226.1900	2.0177	2.2262	0
18/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2046 On 07-August-25			Bond Future	126.4137	126.6244	126.4137	126.6244	0
18/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7723.7000	7934.4200	7.7237	7.9344	0
18/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2046 On 06-November-25			Bond Future	126.5743	126.7834	126.5743	126.7834	0
18/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1164.3200	1373.4300	1.1643	1.3734	0
18/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2050 On 07-November-24			Bond Future	123.9417	123.3389	123.9417	123.3389	15,376
18/09/2024	2050 On 06-February-25			Bond Future	124.1714	123.5482	124.1714	123.5482	582
18/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8571.4300	7948.2200	8.5714	7.9482	0
18/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2050 On 08-May-25			Bond Future	126.6646	126.0270	126.6646	126.0270	0
18/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5504.6400	4866.9600	5.5046	4.8670	0
18/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2050 On 07-August-25			Bond Future	126.7458	126.0879	126.7458	126.0879	0
18/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6855.8200	6197.8900	6.8558	6.1979	0
18/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	2050 On 06-November-25			Bond Future	129.1933	128.5208	129.1933	128.5208	0
18/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4773.2600	4100.8400	4.7733	4.1008	0
18/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	AL37 On 07-November-24			Index Future	1060.6360	1059.9590	1060.6360	1,059.9590	0
18/09/2024	AL37 On 06-February-25			Index Future	1082.4360	1081.7410	1082.4360	1,081.7410	0
18/09/2024	AL37 On 08-May-25			Index Future	1103.9290	1103.2150	1103.9290	1,103.2150	0
18/09/2024	AL37 On 07-August-25			Index Future	1125.3010	1124.5670	1125.3010	1,124.5670	0
18/09/2024	AL37 On 06-November-25			Index Future	1146.8230	1146.0700	1146.8230	1,146.0700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	AL7T On 07-November-24			Index Future	1274.7180	1271.4720	1274.7180	1,271.4720	0
18/09/2024	AL7T On 06-February-25			Index Future	1300.9180	1297.6000	1300.9180	1,297.6000	0
18/09/2024	AL7T On 08-May-25			Index Future	1326.7490	1323.3580	1326.7490	1,323.3580	0
18/09/2024	AL7T On 07-August-25			Index Future	1352.4350	1348.9710	1352.4350	1,348.9710	0
18/09/2024	AL7T On 06-November-25			Index Future	1378.3010	1374.7650	1378.3010	1,374.7650	0
18/09/2024	ALBI On 07-November-24			Index Future	1101.8760	1098.8200	1101.8760	1,098.8200	121
18/09/2024	ALBI On 06-February-25			Index Future	1124.5240	1121.4010	1124.5240	1,121.4010	0
18/09/2024	ALBI On 08-May-25			Index Future	1146.8530	1143.6610	1146.8530	1,143.6610	0
18/09/2024	ALBI On 07-August-25			Index Future	1169.0550	1165.7960	1169.0550	1,165.7960	0
18/09/2024	ALBI On 06-November-25			Index Future	1191.4140	1188.0870	1191.4140	1,188.0870	0
18/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	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
18/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	ES33 On 07-November-24			Bond Future	10.8415	10.8908	82.4796	82.2392	0
18/09/2024	ES33 On 06-February-25			Bond Future	10.9463	10.9979	84.1950	83.9485	0
18/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10463.3700	10216.8800	10.4634	10.2169	0
18/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	ES33 On 08-May-25			Bond Future	11.0649	11.1191	82.0856	81.8328	0
18/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7313.6300	7060.7700	7.3136	7.0608	0
18/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	ES33 On 07-August-25			Bond Future	11.1985	11.2555	83.6898	83.4307	0
18/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9885.1600	9626.0500	9.8852	9.6261	0
18/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	ES33 On 06-November-25			Bond Future	11.3506	11.4105	81.5066	81.2414	0
18/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2856.3900	2591.1200	2.8564	2.5911	0
18/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	ES42 On 07-November-24			Bond Future	11.1583	11.2171	80.1682	79.7937	0
18/09/2024	ES42 On 06-February-25			Bond Future	11.2434	11.3044	81.8350	81.4516	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13441.4700	13058.1100	13.4415	13.0581	0
18/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	ES42 On 08-May-25			Bond Future	11.3423	11.4057	79.2106	78.8181	0
18/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10579.7300	10187.2100	10.5797	10.1872	0
18/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	ES42 On 07-August-25			Bond Future	11.4491	11.5151	80.7563	80.3548	0
18/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12484.1600	12082.6400	12.4842	12.0826	0
18/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	ES42 On 06-November-25			Bond Future	11.5659	11.6345	78.0470	77.6365	0
18/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4713.0900	4302.6500	4.7131	4.3027	0
18/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	GOVI On 07-November-24			GOVI	1084.6000	1081.6510	1084.6000	1,081.6510	677
18/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1358200.0000	1328710.0000	135.8200	132.8710	0
18/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1358100.0000	1328610.0000	135.8100	132.8610	0
18/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1358000.0000	1328510.0000	135.8000	132.8510	0
18/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	GOVI On 06-February-25			GOVI	1106.8930	1103.8790	1106.8930	1,103.8790	0
18/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1348930.0000	1318790.0000	134.8930	131.8790	0
18/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	GOVI On 08-May-25			GOVI	1128.8720	1125.7910	1128.8720	1,125.7910	0
18/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1068720.0000	1037910.0000	106.8720	103.7910	0
18/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	GOVI On 07-August-25			GOVI	1150.7260	1147.5800	1150.7260	1,147.5800	0
18/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1397260.0000	1365800.0000	139.7260	136.5800	0
18/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	GOVI On 06-November-25			GOVI	1172.7340	1169.5230	1172.7340	1,169.5230	0
18/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	607340.0000	575230.0000	60.7340	57.5230	0
18/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/09/2024	IGOV On 07-November-24			Index Future	373.4370	373.1640	373.4370	373.1640	795
18/09/2024	IGOV On 06-February-25			Index Future	381.2030	380.9230	381.2030	380.9230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	IGOV On 08-May-25			Index Future	388.8620	388.5740	388.8620	388.5740	0
18/09/2024	IGOV On 07-August-25			Index Future	396.4780	396.1820	396.4780	396.1820	0
18/09/2024	IGOV On 06-November-25			Index Future	404.1460	403.8430	404.1460	403.8430	0
18/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
18/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
18/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
18/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
18/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
18/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
18/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
18/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/09/2024	R035 On 07-November-24			Bond Future	10.1972	10.2558	93.4525	93.1062	141,248
18/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5244.5100	4927.2600	5.2445	4.9273	0
18/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	97.2300	126.3000	0.0972	0.1263	11,000
18/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10751.3800	10406.2000	10.7514	10.4062	0
18/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	2.3600	3.5000	0.0024	0.0035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10801.2600	10456.0300	10.8013	10.4560	0
18/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	2.2800	3.3700	0.0023	0.0034	0
18/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10851.1000	10505.8400	10.8511	10.5058	0
18/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	2.2000	3.2600	0.0022	0.0033	0
18/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	10900.8900	10555.5900	10.9009	10.5556	1,000
18/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	2.1200	3.1400	0.0021	0.0031	0
18/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15814.9700	15468.6600	15.8150	15.4687	0
18/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,000
18/09/2024	R035 On 06-February-25			Bond Future	10.2736	10.3347	95.3734	95.0188	0
18/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2075.8400	1908.8700	2.0758	1.9089	100
18/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2154.6400	2342.3000	2.1546	2.3423	0
18/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2329.8700	2150.6300	2.3299	2.1506	1,000
18/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1944.7800	2120.1700	1.9448	2.1202	0
18/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3440.9500	3217.4700	3.4410	3.2175	0
18/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1288.0300	1419.1800	1.2880	1.4192	1,100
18/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6225.7800	5935.0200	6.2258	5.9350	0
18/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	514.6200	578.4900	0.5146	0.5785	1,100
18/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11452.3800	11113.3100	11.4524	11.1133	0
18/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	100.0900	115.6500	0.1001	0.1157	0
18/09/2024	R035 On 08-May-25			Bond Future	10.3593	10.4233	92.7551	92.3918	0
18/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2987.9900	2801.0800	2.9880	2.8011	150
18/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2530.1400	2706.5000	2.5301	2.7065	0
18/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4796.8100	4554.9000	4.7968	4.5549	0
18/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1515.0900	1636.4500	1.5151	1.6365	150
18/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6884.1900	6600.7200	6.8842	6.6007	400
18/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	896.4300	976.2300	0.8964	0.9762	0
18/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7921.1500	7622.7300	7.9212	7.6227	0
18/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	699.1400	763.9900	0.6991	0.7640	150
18/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8271.5300	7968.7100	8.2715	7.9687	0
18/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	643.5300	703.9800	0.6435	0.7040	0
18/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12357.7400	12020.8000	12.3577	12.0208	0
18/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	248.6000	274.9300	0.2486	0.2749	400
18/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15173.0400	14821.5500	15.1730	14.8216	0
18/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	95.7000	107.4800	0.0957	0.1075	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	R035 On 07-August-25			Bond Future	10.4584	10.5253	94.5471	94.1754	0
18/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11811.9400	11488.6500	11.8119	11.4887	0
18/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	636.6200	685.0200	0.6366	0.6850	0
18/09/2024	R035 On 06-November-25			Bond Future	10.5721	10.6422	91.8425	91.4624	0
18/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5917.6500	5677.8600	5.9177	5.6779	0
18/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2586.1400	2726.4200	2.5861	2.7264	0
18/09/2024	R053 On 07-November-24			Bond Future	10.7853	10.8485	108.7369	108.1465	3,664
18/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16239.6300	15651.5700	16.2396	15.6516	0
18/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	4.9400	7.3600	0.0049	0.0074	0
18/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16309.1200	15721.0000	16.3091	15.7210	0
18/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	4.7800	7.1400	0.0048	0.0071	0
18/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	16378.5300	15790.3400	16.3785	15.7903	0
18/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	4.6300	6.9200	0.0046	0.0069	0
18/09/2024	R053 On 06-February-25			Bond Future	10.8559	10.9214	110.9719	110.3679	0
18/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	16793.5400	16221.5900	16.7935	16.2216	0
18/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	201.9200	233.9500	0.2019	0.2340	0
18/09/2024	R053 On 08-May-25			Bond Future	10.9369	11.0049	107.3062	106.6884	0
18/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	14551.8500	14016.5900	14.5519	14.0166	0
18/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	812.8900	895.4200	0.8129	0.8954	0
18/09/2024	R053 On 07-August-25			Bond Future	11.0261	11.0966	109.3778	108.7464	0
18/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	17552.9200	17004.2200	17.5529	17.0042	0
18/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1009.2500	1091.9500	1.0093	1.0920	0
18/09/2024	R053 On 06-November-25			Bond Future	11.1226	11.1959	105.5971	104.9521	0
18/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9233.2700	8817.0200	9.2333	8.8170	0
18/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3850.5000	4079.2200	3.8505	4.0792	0
18/09/2024	R186 On 07-November-24			Bond Future	7.9019	7.9159	109.0666	109.0389	159,976
18/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2389.1800	2362.4100	2.3892	2.3624	0
18/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	6.5800	7.5300	0.0066	0.0075	0
18/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2408.0700	2381.2800	2.4081	2.3813	0
18/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	6.3600	7.2900	0.0064	0.0073	0
18/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2426.9500	2400.1300	2.4270	2.4001	0
18/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	6.1400	7.0400	0.0061	0.0070	0
18/09/2024	R186 On 06-February-25			Bond Future	7.8394	7.8564	105.9960	105.9664	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2166.4600	2141.7800	2.1665	2.1418	0
18/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	109.5100	114.5100	0.1095	0.1145	0
18/09/2024	R186 On 08-May-25			Bond Future	7.8101	7.8312	108.0980	108.0659	0
18/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1323.6900	1302.1700	1.3237	1.3022	0
18/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	323.7100	334.3100	0.3237	0.3343	0
18/09/2024	R186 On 07-August-25			Bond Future	7.8085	7.8350	104.8766	104.8421	0
18/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1962.4600	1934.2400	1.9625	1.9342	1,983
18/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	153.1200	159.3300	0.1531	0.1593	0
18/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2469.0300	2438.3200	2.4690	2.4383	0
18/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	79.6200	83.3400	0.0796	0.0833	0
18/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3133.5700	3100.8900	3.1336	3.1009	0
18/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	31.8100	33.5600	0.0318	0.0336	1,983
18/09/2024	R186 On 06-November-25			Bond Future	7.8265	7.8607	106.8739	106.8374	0
18/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	796.4200	775.9400	0.7964	0.7759	0
18/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	473.4000	489.4700	0.4734	0.4895	0
18/09/2024	R202 On 07-November-24			Bond Future	271.4568	271.9276	271.4568	271.9276	1,076
18/09/2024	R202 On 06-February-25			Bond Future	271.9100	272.3735	271.9100	272.3735	0
18/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5119.9600	5583.5300	5.1200	5.5835	0
18/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	R202 On 08-May-25			Bond Future	277.3704	277.8386	277.3704	277.8386	0
18/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5060.4100	5528.5500	5.0604	5.5286	0
18/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	R202 On 07-August-25			Bond Future	277.4978	277.9579	277.4978	277.9579	0
18/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5897.8400	6357.8800	5.8978	6.3579	0
18/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	R202 On 06-November-25			Bond Future	282.8572	283.3224	282.8572	283.3224	0
18/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7217.1600	7682.3900	7.2172	7.6824	0
18/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	R209 On 07-November-24			Bond Future	10.3237	10.3716	73.8127	73.5565	17,255
18/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1849.5800	1693.3400	1.8496	1.6933	100
18/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	650.0900	750.1000	0.6501	0.7501	0
18/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3692.3500	3475.6000	3.6924	3.4756	0
18/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	185.1300	224.6300	0.1851	0.2246	100



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9239.3000	8984.2800	9.2393	8.9843	0
18/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	3.1900	4.4200	0.0032	0.0044	0
18/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9283.8200	9028.7600	9.2838	9.0288	0
18/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	3.0800	4.2700	0.0031	0.0043	0
18/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9328.2900	9073.1900	9.3283	9.0732	0
18/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	2.9700	4.1200	0.0030	0.0041	0
18/09/2024	R209 On 06-February-25			Bond Future	10.3924	10.4422	75.3299	75.0675	0
18/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9914.9000	9664.6800	9.9149	9.6647	0
18/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	92.9900	105.1600	0.0930	0.1052	0
18/09/2024	R209 On 08-May-25			Bond Future	10.4738	10.5257	73.6701	73.4013	0
18/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7486.8600	7263.3400	7.4869	7.2633	0
18/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	596.5500	641.8800	0.5966	0.6419	0
18/09/2024	R209 On 07-August-25			Bond Future	10.5656	10.6196	75.0932	74.8180	0
18/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10438.5100	10201.2700	10.4385	10.2013	0
18/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	623.5600	661.5300	0.6236	0.6615	0
18/09/2024	R209 On 06-November-25			Bond Future	10.6670	10.7233	73.3721	73.0907	0
18/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5387.5500	5211.0700	5.3876	5.2111	0
18/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2444.6500	2549.6300	2.4447	2.5496	0
18/09/2024	R210 On 07-November-24			Bond Future	242.6115	242.6724	242.6115	242.6724	1,557
18/09/2024	R210 On 06-February-25			Bond Future	247.6572	247.7163	247.6572	247.7163	0
18/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8047.2100	8106.3000	8.0472	8.1063	0
18/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	R210 On 08-May-25			Bond Future	249.2384	249.2852	249.2384	249.2852	0
18/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1208.4300	1255.1600	1.2084	1.2552	0
18/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	R210 On 07-August-25			Bond Future	254.1162	254.1601	254.1162	254.1601	0
18/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5676.2200	5720.0700	5.6762	5.7201	0
18/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	R210 On 06-November-25			Bond Future	255.5682	255.6036	255.5682	255.6036	0
18/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3428.1700	3463.5900	3.4282	3.4636	0
18/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/09/2024	R213 On 07-November-24			Bond Future	9.2484	9.2705	90.8377	90.7410	77,008
18/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8114.8500	8019.0500	8.1149	8.0191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	4.3600	5.2400	0.0044	0.0052	0
18/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8153.6900	8057.8700	8.1537	8.0579	0
18/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	4.2400	5.1000	0.0042	0.0051	0
18/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8192.5000	8096.6600	8.1925	8.0967	0
18/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	4.1200	4.9600	0.0041	0.0050	0
18/09/2024	R213 On 06-February-25			Bond Future	9.3004	9.3239	92.7048	92.6050	0
18/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8267.8700	8172.5400	8.2679	8.1725	0
18/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	59.6900	64.2000	0.0597	0.0642	0
18/09/2024	R213 On 08-May-25			Bond Future	9.3654	9.3905	90.9868	90.8834	0
18/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5173.0300	5092.4100	5.1730	5.0924	0
18/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	576.0500	598.8100	0.5761	0.5988	0
18/09/2024	R213 On 07-August-25			Bond Future	9.4469	9.4738	92.7453	92.6385	0
18/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8657.1400	8563.9400	8.6571	8.5639	0
18/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	378.9000	392.4900	0.3789	0.3925	0
18/09/2024	R213 On 06-November-25			Bond Future	9.5488	9.5776	90.9597	90.8496	0
18/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3739.4800	3674.2100	3.7395	3.6742	0
18/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1849.4300	1894.1900	1.8494	1.8942	0
18/09/2024	R214 On 07-November-24			Bond Future	10.6200	10.6782	69.6794	69.3427	19,317
18/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10199.3400	9863.7000	10.1993	9.8637	0
18/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	2.0800	3.1000	0.0021	0.0031	0
18/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10244.7400	9909.0600	10.2447	9.9091	0
18/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	2.0100	2.9900	0.0020	0.0030	0
18/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10290.1000	9954.3900	10.2901	9.9544	0
18/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	1.9400	2.8900	0.0019	0.0029	0
18/09/2024	R214 On 06-February-25			Bond Future	10.6901	10.7503	71.1116	70.7671	0
18/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6156.2300	5869.0800	6.1562	5.8691	554
18/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	452.2000	509.5300	0.4522	0.5095	0
18/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8364.7600	8050.9000	8.3648	8.0509	554
18/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	216.1800	246.8000	0.2162	0.2468	0
18/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10381.1900	10053.6400	10.3812	10.0536	0
18/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	110.2300	127.1600	0.1102	0.1272	0
18/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14201.2000	13860.3600	14.2012	13.8604	0
18/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	18.9200	22.5600	0.0189	0.0226	554
18/09/2024	R214 On 08-May-25			Bond Future	10.7663	10.8287	69.2190	68.8665	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	8925.4200	8621.6000	8.9254	8.6216	0
18/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	520.7600	569.4100	0.5208	0.5694	0
18/09/2024	R214 On 07-August-25			Bond Future	10.8519	10.9165	70.5563	70.1960	0
18/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11115.1000	10802.5100	11.1151	10.8025	0
18/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	645.8100	693.5800	0.6458	0.6936	0
18/09/2024	R214 On 06-November-25			Bond Future	10.9473	11.0143	68.6005	68.2324	0
18/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6169.1600	5930.1100	6.1692	5.9301	0
18/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2500.9800	2630.0700	2.5010	2.6301	0
18/09/2024	R248 On 07-November-24			Bond Future	10.7663	10.8296	84.6366	84.1792	250,873
18/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12682.4200	12226.6600	12.6824	12.2267	0
18/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	3.2400	4.8800	0.0032	0.0049	0
18/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	12736.7500	12280.9400	12.7368	12.2809	0
18/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	3.1400	4.7300	0.0031	0.0047	0
18/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	12791.0000	12335.1400	12.7910	12.3351	0
18/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	3.0400	4.5800	0.0030	0.0046	0
18/09/2024	R248 On 06-February-25			Bond Future	10.8386	10.9042	86.3763	85.9083	10,000
18/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	977.3400	863.0600	0.9773	0.8631	660
18/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4993.9000	5347.5400	4.9939	5.3475	0
18/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3231.5500	2973.9600	3.2316	2.9740	660
18/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2088.5700	2298.9000	2.0886	2.2989	0
18/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6599.7600	6233.1600	6.5998	6.2332	0
18/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	797.8300	899.1500	0.7978	0.8992	660
18/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	11955.7400	11518.4600	11.9557	11.5185	0
18/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	195.8600	226.5000	0.1959	0.2265	0
18/09/2024	R248 On 08-May-25			Bond Future	10.9167	10.9847	83.6428	83.1642	0
18/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11205.3800	10790.3600	11.2054	10.7904	0
18/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	619.1000	682.6900	0.6191	0.6827	0
18/09/2024	R248 On 07-August-25			Bond Future	11.0040	11.0745	85.2584	84.7693	0
18/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	13992.8600	13565.9800	13.9929	13.5660	0
18/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	768.4300	830.7100	0.7684	0.8307	0
18/09/2024	R248 On 06-November-25			Bond Future	11.1006	11.1738	82.4398	81.9401	0
18/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7281.2100	6959.6900	7.2812	6.9597	0
18/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3083.6400	3261.7800	3.0836	3.2618	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0