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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
20/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	2025 On 07-November-24			Bond Future	185.0406	185.0511	185.0406	185.0511	9,240
20/09/2024	2029 On 07-November-24			Bond Future	134.1712	134.2392	134.1712	134.2392	7,884
20/09/2024	2029 On 06-February-25			Bond Future	136.9669	137.0323	136.9669	137.0323	0
20/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4566.9200	4632.2800	4.5669	4.6323	0
20/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2029 On 08-May-25			Bond Future	138.3019	138.3617	138.3019	138.3617	0
20/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	451.9200	511.7400	0.4519	0.5117	0
20/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2029 On 07-August-25			Bond Future	141.0245	141.0715	141.0245	141.0715	0
20/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3614.4900	3661.4700	3.6145	3.6615	0
20/09/2024	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
20/09/2024	2029 On 06-November-25			Bond Future	142.3137	142.3470	142.3137	142.3470	0
20/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2523.6900	2557.0400	2.5237	2.5570	0
20/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2030 On 07-November-24			Bond Future	8.8807	8.8861	98.6247	98.6031	180,937
20/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5171.1500	5150.0300	5.1712	5.1500	600
20/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	11.8900	12.3700	0.0119	0.0124	0
20/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7012.9900	6991.4500	7.0130	6.9915	600
20/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1.7900	1.8500	0.0018	0.0019	0
20/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7122.4200	7100.8700	7.1224	7.1009	0
20/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1.5900	1.6400	0.0016	0.0016	0
20/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7158.8700	7137.3200	7.1589	7.1373	0
20/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1.5300	1.5800	0.0015	0.0016	0
20/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7195.2900	7173.7400	7.1953	7.1737	0
20/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1.4700	1.5200	0.0015	0.0015	0
20/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11269.2300	11247.6300	11.2692	11.2476	0
20/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
20/09/2024	2030 On 06-February-25			Bond Future	8.9105	8.9170	96.6457	96.6206	0
20/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	935.4200	932.3200	0.9354	0.9323	800
20/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1829.6600	1851.6300	1.8297	1.8516	0
20/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1946.9300	1938.2800	1.9469	1.9383	800
20/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	913.7700	930.1900	0.9138	0.9302	0
20/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3361.8900	3348.8800	3.3619	3.3489	0
20/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	410.9800	423.0400	0.4110	0.4230	800
20/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6616.8600	6595.5300	6.6169	6.5955	0
20/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	77.2400	80.9800	0.0772	0.0810	0
20/09/2024	2030 On 08-May-25			Bond Future	8.9697	8.9780	98.5677	98.5372	0
20/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1199.3000	1193.5000	1.1993	1.1935	800
20/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2277.3600	2302.0100	2.2774	2.3020	0
20/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2153.1300	2144.4800	2.1531	2.1445	800
20/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1379.7700	1401.5700	1.3798	1.4016	0
20/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4087.1000	4071.1800	4.0871	4.0712	0
20/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	616.9700	631.5000	0.6170	0.6315	0
20/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4259.1400	4242.6200	4.2591	4.2426	0
20/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	577.3400	591.2700	0.5773	0.5913	800

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20/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5206.3100	5186.8800	5.2063	5.1869	1,640
20/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	405.5900	416.6100	0.4056	0.4166	0
20/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6373.5600	6351.2900	6.3736	6.3513	2,280
20/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	265.6600	273.8400	0.2657	0.2738	0
20/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10035.2200	10006.9200	10.0352	10.0069	0
20/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	44.7700	46.9200	0.0448	0.0469	1,640
20/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11353.7900	11324.4800	11.3538	11.3245	0
20/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	20.1900	21.3300	0.0202	0.0213	2,280
20/09/2024	2030 On 07-August-25			Bond Future	9.0480	9.0596	96.4734	96.4323	0
20/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5513.4600	5443.1300	5.5135	5.4431	1,054
20/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	624.3800	595.1100	0.6244	0.5951	0
20/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7300.5600	7250.1000	7.3006	7.2501	0
20/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	357.7700	348.3700	0.3578	0.3484	0
20/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10216.9900	10178.3700	10.2170	10.1784	0
20/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	99.3700	101.8100	0.0994	0.1018	1,054
20/09/2024	2030 On 06-November-25			Bond Future	9.1331	9.1485	98.3215	98.2696	0
20/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2978.3400	2949.6000	2.9783	2.9496	0
20/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1623.9500	1647.1000	1.6240	1.6471	0
20/09/2024	2032 On 07-November-24			Bond Future	9.5558	9.5666	94.1527	94.0990	101,428
20/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1656.2100	1559.1700	1.6562	1.5592	50
20/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	694.7200	651.3400	0.6947	0.6513	0
20/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2042.3900	1945.0000	2.0424	1.9450	0
20/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	541.8600	498.1300	0.5419	0.4981	0
20/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2189.9200	2092.8500	2.1899	2.0929	100
20/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	494.3700	450.9600	0.4944	0.4510	0
20/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5114.5200	5041.6900	5.1145	5.0417	0
20/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	90.2000	71.0300	0.0902	0.0710	200
20/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7376.6500	7315.8700	7.3767	7.3159	600
20/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	24.1700	17.0500	0.0242	0.0171	0
20/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8958.1900	8901.0800	8.9582	8.9011	0
20/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	9.6600	6.2100	0.0097	0.0062	0
20/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9001.7400	8944.7000	9.0017	8.9447	0
20/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	9.4200	6.0400	0.0094	0.0060	0
20/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9045.2600	8988.2900	9.0453	8.9883	0

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20/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	9.1900	5.8800	0.0092	0.0059	0
20/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9564.7500	9509.4500	9.5648	9.5095	600
20/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	5.8600	4.2200	0.0059	0.0042	0
20/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9694.1400	9639.1700	9.6941	9.6392	1,615
20/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	5.2000	3.8900	0.0052	0.0039	0
20/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15121.6600	15068.0000	15.1217	15.0680	0
20/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	600
20/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16727.2700	16673.6100	16.7273	16.6736	0
20/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
20/09/2024	2032 On 06-February-25			Bond Future	9.6142	9.6261	96.0916	96.0340	0
20/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1310.4200	1257.9400	1.3104	1.2579	800
20/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2259.1300	2264.2800	2.2591	2.2643	0
20/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2645.0300	2571.2600	2.6450	2.5713	800
20/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1176.0500	1159.9100	1.1761	1.1599	0
20/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5110.7400	5035.4000	5.1107	5.0354	0
20/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	433.4500	415.7400	0.4335	0.4157	800
20/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9611.8200	9557.9100	9.6118	9.5579	0
20/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	68.0000	71.7200	0.0680	0.0717	0
20/09/2024	2032 On 08-May-25			Bond Future	9.6898	9.7033	93.8401	93.7766	0
20/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1624.6100	1610.6100	1.6246	1.6106	800
20/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2908.0700	2957.5700	2.9081	2.9576	0
20/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2859.5000	2835.9900	2.8595	2.8360	800
20/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1782.0100	1822.0000	1.7820	1.8220	0
20/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6165.0300	6124.3200	6.1650	6.1243	0
20/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	629.7100	652.5000	0.6297	0.6525	0
20/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6386.9000	6345.2000	6.3869	6.3452	0
20/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	590.3300	612.1300	0.5903	0.6121	800
20/09/2024	2032 On 07-August-25			Bond Future	9.7794	9.7956	95.6633	95.5890	0
20/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9982.5700	9923.7800	9.9826	9.9238	0
20/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	450.6100	466.1700	0.4506	0.4662	0
20/09/2024	2032 On 06-November-25			Bond Future	9.8831	9.9024	93.3358	93.2503	0
20/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4556.5700	4487.9100	4.5566	4.4879	0
20/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2216.6700	2233.4800	2.2167	2.2335	0
20/09/2024	2033 On 07-November-24			Bond Future	127.7338	127.8393	127.7338	127.8393	6,936

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20/09/2024	2033 On 06-February-25			Bond Future	130.3954	130.4992	130.3954	130.4992	0
20/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5455.3600	5559.1800	5.4554	5.5592	0
20/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2033 On 08-May-25			Bond Future	131.4988	131.5982	131.4988	131.5982	0
20/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	878.7800	978.1900	0.8788	0.9782	0
20/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2033 On 07-August-25			Bond Future	134.0875	134.1755	134.0875	134.1755	0
20/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5437.5200	5525.5000	5.4375	5.5255	0
20/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2033 On 06-November-25			Bond Future	135.1399	135.2158	135.1399	135.2158	0
20/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1999.9300	2075.8100	1.9999	2.0758	0
20/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2037 On 07-November-24			Bond Future	10.5249	10.5460	88.6311	88.5019	215,422
20/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11340.0600	11210.9800	11.3401	11.2110	0
20/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	2.2500	2.3300	0.0023	0.0023	0
20/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11390.0100	11260.9500	11.3900	11.2610	0
20/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	2.1500	2.2500	0.0022	0.0023	0
20/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11439.9200	11310.8800	11.4399	11.3109	0
20/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	2.0500	2.1700	0.0021	0.0022	0
20/09/2024	2037 On 06-February-25			Bond Future	10.5999	10.6223	86.1956	86.0611	0
20/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11836.4700	11697.3600	11.8365	11.6974	0
20/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	101.5300	97.0000	0.1015	0.0970	0
20/09/2024	2037 On 08-May-25			Bond Future	10.6931	10.7170	87.9094	87.7678	3,975
20/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9208.6300	9042.9200	9.2086	9.0429	0
20/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	651.0600	626.9400	0.6511	0.6269	0
20/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10550.4100	10387.9400	10.5504	10.3879	15,000
20/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	484.3500	463.4700	0.4844	0.4635	0
20/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13842.5900	13709.7900	13.8426	13.7098	7,500
20/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	185.8700	194.6600	0.1859	0.1947	0
20/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14060.0900	13926.7900	14.0601	13.9268	7,500
20/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	172.8100	181.1000	0.1728	0.1811	0
20/09/2024	2037 On 07-August-25			Bond Future	10.7987	10.8251	85.3566	85.2034	0
20/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2994.9700	2836.4700	2.9950	2.8365	2,341
20/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4454.5200	4449.2600	4.4545	4.4493	0

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20/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3250.2000	3077.1500	3.2502	3.0772	200
20/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4177.4800	4157.6700	4.1775	4.1577	0
20/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5854.9000	5629.0600	5.8549	5.6291	0
20/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2354.2900	2281.6900	2.3543	2.2817	2,541
20/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8802.6800	8580.8600	8.8027	8.5809	0
20/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1339.9900	1271.4100	1.3400	1.2714	2,541
20/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12252.6200	12095.6600	12.2526	12.0957	0
20/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	668.5200	664.8000	0.6685	0.6648	0
20/09/2024	2037 On 06-November-25			Bond Future	10.9062	10.9353	86.9905	86.8253	0
20/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6676.8400	6499.0800	6.6768	6.4991	0
20/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2693.0800	2680.4700	2.6931	2.6805	0
20/09/2024	2038 On 07-November-24			Bond Future	140.6029	140.3054	140.6029	140.3054	3,232
20/09/2024	2038 On 06-February-25			Bond Future	141.4251	141.1171	141.4251	141.1171	0
20/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6195.1400	5887.0600	6.1951	5.8871	0
20/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2038 On 08-May-25			Bond Future	144.2736	143.9522	144.2736	143.9522	0
20/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4593.5800	4272.1500	4.5936	4.2722	0
20/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2038 On 07-August-25			Bond Future	144.9613	144.6187	144.9613	144.6187	0
20/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5401.2800	5058.7400	5.4013	5.0587	0
20/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2038 On 06-November-25			Bond Future	147.7768	147.4129	147.7768	147.4129	0
20/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3896.8400	3532.9300	3.8968	3.5329	0
20/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2040 On 07-November-24			Bond Future	10.7611	10.7517	89.4699	89.5327	113,496
20/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8322.7300	8380.6800	8.3227	8.3807	640
20/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	31.1100	26.2000	0.0311	0.0262	0
20/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11087.0600	11148.8300	11.0871	11.1488	0
20/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	5.8200	4.7300	0.0058	0.0047	640
20/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12368.5800	12431.1900	12.3686	12.4312	0
20/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	2.3200	2.0700	0.0023	0.0021	0
20/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12421.2800	12483.9300	12.4213	12.4839	0
20/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	2.2100	2.0000	0.0022	0.0020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12473.9300	12536.6100	12.4739	12.5366	0
20/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	2.1100	1.9300	0.0021	0.0019	0
20/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	13977.0900	14040.0000	13.9771	14.0400	0
20/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.5200	0.5700	0.0005	0.0006	640
20/09/2024	2040 On 06-February-25			Bond Future	10.8380	10.8287	86.8010	86.8624	14
20/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3083.5800	2975.4400	3.0836	2.9754	780
20/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2027.3500	1857.8500	2.0274	1.8579	0
20/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6207.4300	6152.0300	6.2074	6.1520	0
20/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	802.5200	685.7600	0.8025	0.6858	780
20/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8709.4600	8698.9900	8.7095	8.6990	0
20/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	400.3100	328.4800	0.4003	0.3285	780
20/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12502.4700	12546.1100	12.5025	12.5461	0
20/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	126.8100	109.0900	0.1268	0.1091	0
20/09/2024	2040 On 08-May-25			Bond Future	10.9314	10.9225	88.5266	88.5848	3,900
20/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10651.7500	10656.3100	10.6518	10.6563	0
20/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	624.6900	571.0000	0.6247	0.5710	0
20/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11223.9200	11232.7500	11.2239	11.2328	15,000
20/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	556.5800	507.1600	0.5566	0.5072	0
20/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14389.7900	14445.6800	14.3898	14.4457	7,500
20/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	246.5800	244.2200	0.2466	0.2442	0
20/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14710.5400	14766.6300	14.7105	14.7666	7,500
20/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	223.6900	221.5300	0.2237	0.2215	0
20/09/2024	2040 On 07-August-25			Bond Future	11.0363	11.0284	85.7351	85.7854	0
20/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13427.9300	13451.8700	13.4279	13.4519	0
20/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	715.1100	688.7000	0.7151	0.6887	0
20/09/2024	2040 On 06-November-25			Bond Future	11.1424	11.1356	87.3757	87.4180	0
20/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7202.7600	7147.4800	7.2028	7.1475	0
20/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3000.5600	2902.9800	3.0006	2.9030	0
20/09/2024	2044 On 07-November-24			Bond Future	10.8242	10.8148	85.8091	85.8747	76,838
20/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7623.9100	7680.0200	7.6239	7.6800	0
20/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	57.5300	48.0200	0.0575	0.0480	13,875
20/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9057.2500	9118.0300	9.0573	9.1180	0
20/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	25.8700	21.0300	0.0259	0.0210	9,540
20/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10461.7400	10524.9900	10.4617	10.5250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	11.4800	9.1100	0.0115	0.0091	11,405
20/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12631.5000	12696.8900	12.6315	12.6969	0
20/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	2.6100	2.3800	0.0026	0.0024	0
20/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12684.4500	12749.8800	12.6845	12.7499	0
20/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	2.4900	2.3000	0.0025	0.0023	0
20/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12737.3400	12802.8100	12.7373	12.8028	0
20/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	2.3800	2.2300	0.0024	0.0022	0
20/09/2024	2044 On 06-February-25			Bond Future	10.8969	10.8875	83.1902	83.2545	0
20/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7605.0600	7613.8600	7.6051	7.6139	449
20/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	559.2900	503.7800	0.5593	0.5038	0
20/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10199.5500	10231.7200	10.1996	10.2317	449
20/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	275.3800	243.2400	0.2754	0.2432	0
20/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12863.2200	12910.8800	12.8632	12.9109	0
20/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	132.1700	115.5200	0.1322	0.1155	0
20/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16407.7100	16471.8600	16.4077	16.4719	0
20/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	29.8700	29.7100	0.0299	0.0297	449
20/09/2024	2044 On 08-May-25			Bond Future	10.9844	10.9753	84.8439	84.9053	0
20/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3142.1800	3064.3400	3.1422	3.0643	2,490
20/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3579.2400	3439.9600	3.5792	3.4400	0
20/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6100.0300	6041.8400	6.1000	6.0418	0
20/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1787.7500	1668.1200	1.7878	1.6681	2,490
20/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9617.6700	9601.1900	9.6177	9.6012	0
20/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	867.8100	789.8900	0.8678	0.7899	2,490
20/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11159.1100	11157.2400	11.1591	11.1572	0
20/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	640.0500	576.7400	0.6401	0.5767	0
20/09/2024	2044 On 07-August-25			Bond Future	11.0820	11.0739	82.1061	82.1601	0
20/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13816.5000	13842.5800	13.8165	13.8426	0
20/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	748.3700	720.5100	0.7484	0.7205	0
20/09/2024	2044 On 06-November-25			Bond Future	11.1803	11.1732	83.6771	83.7236	0
20/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7514.0400	7437.4000	7.5140	7.4374	0
20/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3125.6600	3002.5900	3.1257	3.0026	0
20/09/2024	2046 On 07-November-24			Bond Future	121.3793	121.0188	121.3793	121.0188	17,748
20/09/2024	2046 On 06-February-25			Bond Future	123.9085	123.5368	123.9085	123.5368	0
20/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9898.4900	9526.8100	9.8985	9.5268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2046 On 08-May-25			Bond Future	124.1663	123.7808	124.1663	123.7808	0
20/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2196.3000	1810.7600	2.1963	1.8108	0
20/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2046 On 07-August-25			Bond Future	126.6095	126.2041	126.6095	126.2041	0
20/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7919.5400	7514.1000	7.9195	7.5141	0
20/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2046 On 06-November-25			Bond Future	126.7877	126.3611	126.7877	126.3611	0
20/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1377.6500	951.1300	1.3777	0.9511	0
20/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2050 On 07-November-24			Bond Future	123.0791	123.2963	123.0791	123.2963	15,376
20/09/2024	2050 On 06-February-25			Bond Future	123.2960	123.5136	123.2960	123.5136	582
20/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7695.9900	7913.5600	7.6960	7.9136	0
20/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2050 On 08-May-25			Bond Future	125.7792	125.9951	125.7792	125.9951	0
20/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4619.2300	4835.0500	4.6192	4.8351	0
20/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2050 On 07-August-25			Bond Future	125.8567	126.0639	125.8567	126.0639	0
20/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5966.6500	6173.8500	5.9667	6.1739	0
20/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	2050 On 06-November-25			Bond Future	128.3010	128.4993	128.3010	128.4993	0
20/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3881.0400	4079.2800	3.8810	4.0793	0
20/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	AL37 On 07-November-24			Index Future	1059.3330	1059.0880	1059.3330	1,059.0880	0
20/09/2024	AL37 On 06-February-25			Index Future	1081.1430	1080.8600	1081.1430	1,080.8600	0
20/09/2024	AL37 On 08-May-25			Index Future	1102.6700	1102.3280	1102.6700	1,102.3280	0
20/09/2024	AL37 On 07-August-25			Index Future	1124.1340	1123.6740	1124.1340	1,123.6740	0
20/09/2024	AL37 On 06-November-25			Index Future	1145.7530	1145.1700	1145.7530	1,145.1700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	AL7T On 07-November-24			Index Future	1275.6530	1274.7020	1275.6530	1,274.7020	0
20/09/2024	AL7T On 06-February-25			Index Future	1301.9170	1300.9080	1301.9170	1,300.9080	0
20/09/2024	AL7T On 08-May-25			Index Future	1327.8400	1326.7460	1327.8400	1,326.7460	0
20/09/2024	AL7T On 07-August-25			Index Future	1353.6870	1352.4380	1353.6870	1,352.4380	0
20/09/2024	AL7T On 06-November-25			Index Future	1379.7200	1378.3090	1379.7200	1,378.3090	0
20/09/2024	ALBI On 07-November-24			Index Future	1102.8680	1102.7410	1102.8680	1,102.7410	121
20/09/2024	ALBI On 06-February-25			Index Future	1125.5750	1125.4120	1125.5750	1,125.4120	0
20/09/2024	ALBI On 08-May-25			Index Future	1147.9870	1147.7640	1147.9870	1,147.7640	0
20/09/2024	ALBI On 07-August-25			Index Future	1170.3330	1169.9900	1170.3330	1,169.9900	0
20/09/2024	ALBI On 06-November-25			Index Future	1192.8400	1192.3710	1192.8400	1,192.3710	0
20/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	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
20/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/09/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	ES33 On 07-November-24			Bond Future	10.7975	10.8189	82.6951	82.5899	0
20/09/2024	ES33 On 06-February-25			Bond Future	10.8996	10.9226	84.4183	84.3083	0
20/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10686.7000	10576.7400	10.6867	10.5767	0
20/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	ES33 On 08-May-25			Bond Future	11.0151	11.0399	82.3185	82.2022	0
20/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7546.4700	7430.2500	7.5465	7.4303	0
20/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	ES33 On 07-August-25			Bond Future	11.1444	11.1722	83.9365	83.8095	0
20/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10131.9000	10004.9000	10.1319	10.0049	0
20/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	ES33 On 06-November-25			Bond Future	11.2919	11.3229	81.7673	81.6294	0
20/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3117.0800	2979.1800	3.1171	2.9792	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	ES42 On 07-November-24			Bond Future	11.0539	11.1056	80.8403	80.5062	0
20/09/2024	ES42 On 06-February-25			Bond Future	11.1348	11.1888	82.5242	82.1807	0
20/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14130.7600	13787.2100	14.1308	13.7872	0
20/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	ES42 On 08-May-25			Bond Future	11.2290	11.2855	79.9189	79.5643	0
20/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11287.9700	10933.4000	11.2880	10.9334	0
20/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	ES42 On 07-August-25			Bond Future	11.3303	11.3902	81.4876	81.1179	0
20/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13215.4300	12845.6800	13.2154	12.8457	0
20/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	ES42 On 06-November-25			Bond Future	11.4412	11.5046	78.8016	78.4162	0
20/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5467.6800	5082.3200	5.4677	5.0823	0
20/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	GOVI On 07-November-24			GOVI	1085.4520	1085.3210	1085.4520	1,085.3210	677
20/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1366720.0000	1365410.0000	136.6720	136.5410	0
20/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1366620.0000	1365310.0000	136.6620	136.5310	0
20/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1366520.0000	1365210.0000	136.6520	136.5210	0
20/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	GOVI On 06-February-25			GOVI	1107.8000	1107.6330	1107.8000	1,107.6330	0
20/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1358000.0000	1356330.0000	135.8000	135.6330	0
20/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	GOVI On 08-May-25			GOVI	1129.8580	1129.6320	1129.8580	1,129.6320	0
20/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1078580.0000	1076320.0000	107.8580	107.6320	0
20/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	GOVI On 07-August-25			GOVI	1151.8510	1151.5070	1151.8510	1,151.5070	0
20/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1408510.0000	1405070.0000	140.8510	140.5070	0
20/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	GOVI On 06-November-25			GOVI	1174.0030	1173.5350	1174.0030	1,173.5350	0
20/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	620030.0000	615350.0000	62.0030	61.5350	0
20/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	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
20/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/09/2024	IGOV On 07-November-24			Index Future	373.0050	372.9890	373.0050	372.9890	795
20/09/2024	IGOV On 06-February-25			Index Future	380.7750	380.7480	380.7750	380.7480	0
20/09/2024	IGOV On 08-May-25			Index Future	388.4460	388.3990	388.4460	388.3990	0
20/09/2024	IGOV On 07-August-25			Index Future	396.0950	396.0080	396.0950	396.0080	0
20/09/2024	IGOV On 06-November-25			Index Future	403.7980	403.6690	403.7980	403.6690	0
20/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
20/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
20/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
20/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
20/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
20/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
20/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
20/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/09/2024	R035 On 07-November-24			Bond Future	10.1745	10.1855	93.5872	93.5222	141,248
20/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5374.9200	5305.6800	5.3749	5.3057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	93.0300	88.7500	0.0930	0.0888	11,000
20/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10885.7800	10820.6700	10.8858	10.8207	0
20/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	2.1500	2.0000	0.0022	0.0020	0
20/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10935.6600	10870.5500	10.9357	10.8706	0
20/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	2.0700	1.9200	0.0021	0.0019	0
20/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10985.5100	10920.4000	10.9855	10.9204	0
20/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	2.0000	1.8500	0.0020	0.0019	0
20/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11035.3000	10970.2000	11.0353	10.9702	1,000
20/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	1.9200	1.7800	0.0019	0.0018	0
20/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15949.5800	15884.6200	15.9496	15.8846	0
20/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,000
20/09/2024	R035 On 06-February-25			Bond Future	10.2493	10.2612	95.5144	95.4452	2
20/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2191.7500	2104.8000	2.1918	2.1048	100
20/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2129.5200	2111.7800	2.1295	2.1118	0
20/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2450.8900	2361.2900	2.4509	2.3613	1,000
20/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1924.7700	1904.3800	1.9248	1.9044	0
20/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3576.1400	3481.5200	3.5761	3.4815	0
20/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1282.1900	1256.7800	1.2822	1.2568	1,100
20/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6369.2800	6281.2700	6.3693	6.2813	0
20/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	517.0900	498.2900	0.5171	0.4983	1,100
20/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11586.0300	11519.7800	11.5860	11.5198	0
20/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	92.7100	95.6700	0.0927	0.0957	0
20/09/2024	R035 On 08-May-25			Bond Future	10.3331	10.3463	92.9046	92.8294	0
20/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3201.0400	3022.4400	3.2010	3.0224	150
20/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2593.7100	2490.2900	2.5937	2.4903	0
20/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5028.1400	4842.7000	5.0281	4.8427	0
20/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1596.9400	1486.6800	1.5969	1.4867	150
20/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7103.8300	6939.1200	7.1038	6.9391	400
20/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	966.5900	877.0600	0.9666	0.8771	0
20/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8131.7100	7979.4500	8.1317	7.9795	0
20/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	760.2200	683.1400	0.7602	0.6831	150
20/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8479.2600	8330.8300	8.4793	8.3308	0
20/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	701.7800	628.5300	0.7018	0.6285	0
20/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12493.8500	12425.0900	12.4939	12.4251	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	235.2300	241.6500	0.2352	0.2417	400
20/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15313.9700	15244.1400	15.3140	15.2441	0
20/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	87.1500	92.5000	0.0872	0.0925	400
20/09/2024	R035 On 07-August-25			Bond Future	10.4291	10.4446	94.7100	94.6238	0
20/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11945.5200	11876.5100	11.9455	11.8765	0
20/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	607.2600	624.4500	0.6073	0.6245	0
20/09/2024	R035 On 06-November-25			Bond Future	10.5398	10.5576	92.0188	91.9215	0
20/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6175.7100	5964.5100	6.1757	5.9645	0
20/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2667.8900	2554.0000	2.6679	2.5540	0
20/09/2024	R053 On 07-November-24			Bond Future	10.7527	10.7432	109.0435	109.1331	3,664
20/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16545.9800	16634.4300	16.5460	16.6344	0
20/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	4.7200	3.6000	0.0047	0.0036	0
20/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16615.4300	16703.9700	16.6154	16.7040	0
20/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	4.5200	3.4900	0.0045	0.0035	0
20/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	16684.8000	16773.4100	16.6848	16.7734	0
20/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	4.3300	3.3700	0.0043	0.0034	0
20/09/2024	R053 On 06-February-25			Bond Future	10.8218	10.8124	111.2891	111.3771	0
20/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17103.1200	17178.2800	17.1031	17.1783	0
20/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	194.3200	181.4800	0.1943	0.1815	0
20/09/2024	R053 On 08-May-25			Bond Future	10.9009	10.8917	107.6363	107.7206	0
20/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	14927.0500	14912.6900	14.9271	14.9127	0
20/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	857.9900	759.3200	0.8580	0.7593	0
20/09/2024	R053 On 07-August-25			Bond Future	10.9874	10.9791	109.7265	109.8014	0
20/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	17894.8600	17922.4600	17.8949	17.9225	0
20/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1002.4500	955.1400	1.0025	0.9551	0
20/09/2024	R053 On 06-November-25			Bond Future	11.0813	11.0740	105.9646	106.0297	0
20/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9721.6600	9515.6700	9.7217	9.5157	0
20/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3971.3700	3700.2200	3.9714	3.7002	0
20/09/2024	R186 On 07-November-24			Bond Future	7.9574	7.9460	108.9573	108.9797	160,360
20/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2280.4200	2303.2700	2.2804	2.3033	0
20/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	7.1300	7.6000	0.0071	0.0076	0
20/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2299.2900	2322.1300	2.2993	2.3221	0
20/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	6.8900	7.3500	0.0069	0.0074	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2318.1400	2340.9700	2.3181	2.3410	0
20/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	6.6400	7.0900	0.0066	0.0071	0
20/09/2024	R186 On 06-February-25			Bond Future	7.9008	7.8896	105.8887	105.9082	0
20/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2071.5400	2088.4700	2.0715	2.0885	0
20/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	121.9500	119.3300	0.1220	0.1193	0
20/09/2024	R186 On 08-May-25			Bond Future	7.8777	7.8681	107.9951	108.0097	0
20/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1257.4600	1259.9800	1.2575	1.2600	0
20/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	360.4200	348.3300	0.3604	0.3483	0
20/09/2024	R186 On 07-August-25			Bond Future	7.8802	7.8770	104.7836	104.7877	0
20/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1890.8400	1887.4200	1.8908	1.8874	1,983
20/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	174.4400	166.9600	0.1744	0.1670	0
20/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2389.3300	2388.2300	2.3893	2.3882	0
20/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	92.8600	87.7000	0.0929	0.0877	0
20/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3047.1600	3048.3700	3.0472	3.0484	0
20/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	38.3400	35.4900	0.0383	0.0355	1,983
20/09/2024	R186 On 06-November-25			Bond Future	7.9042	7.9106	106.7911	106.7843	0
20/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	754.4800	744.2600	0.7545	0.7443	0
20/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	514.3200	510.8700	0.5143	0.5109	0
20/09/2024	R202 On 07-November-24			Bond Future	271.4000	271.8325	271.4000	271.8325	2,010
20/09/2024	R202 On 06-February-25			Bond Future	271.8627	272.2957	271.8627	272.2957	0
20/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5072.6600	5505.6500	5.0727	5.5057	0
20/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	R202 On 08-May-25			Bond Future	277.3388	277.7670	277.3388	277.7670	0
20/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5028.7500	5456.9900	5.0288	5.4570	0
20/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	R202 On 07-August-25			Bond Future	277.4958	277.9044	277.4958	277.9044	0
20/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5895.8200	6304.3600	5.8958	6.3044	0
20/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	R202 On 06-November-25			Bond Future	282.8860	283.2740	282.8860	283.2740	0
20/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7246.0300	7634.0100	7.2460	7.6340	0
20/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	R209 On 07-November-24			Bond Future	10.2912	10.3122	73.9873	73.8745	17,255
20/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1984.4900	1880.5800	1.9845	1.8806	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	610.4000	619.3200	0.6104	0.6193	0
20/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3854.6900	3740.8500	3.8547	3.7409	0
20/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	172.8700	171.8600	0.1729	0.1719	100
20/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9413.5600	9300.6000	9.4136	9.3006	0
20/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	2.8500	2.7200	0.0029	0.0027	0
20/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9458.0900	9345.1300	9.4581	9.3451	0
20/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	2.7500	2.6200	0.0028	0.0026	0
20/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9502.5700	9389.6200	9.5026	9.3896	0
20/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	2.6500	2.5300	0.0027	0.0025	0
20/09/2024	R209 On 06-February-25			Bond Future	10.3581	10.3803	75.5110	75.3936	0
20/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10099.9800	9974.5500	10.1000	9.9746	0
20/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	96.9100	88.9200	0.0969	0.0889	0
20/09/2024	R209 On 08-May-25			Bond Future	10.4374	10.4611	73.8594	73.7359	0
20/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7684.1700	7539.2200	7.6842	7.5392	0
20/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	604.6100	583.0900	0.6046	0.5831	0
20/09/2024	R209 On 07-August-25			Bond Future	10.5262	10.5523	75.2945	75.1611	0
20/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10605.9800	10495.0100	10.6060	10.4950	0
20/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	589.7900	612.1900	0.5898	0.6122	0
20/09/2024	R209 On 06-November-25			Bond Future	10.6245	10.6531	73.5855	73.4419	0
20/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5578.8800	5428.5500	5.5789	5.4286	0
20/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2422.5900	2415.9000	2.4226	2.4159	0
20/09/2024	R210 On 07-November-24			Bond Future	242.5501	242.7312	242.5501	242.7312	1,601
20/09/2024	R210 On 06-February-25			Bond Future	247.6042	247.7816	247.6042	247.7816	0
20/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7994.2000	8171.5500	7.9942	8.1716	0
20/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	R210 On 08-May-25			Bond Future	249.1992	249.3678	249.1992	249.3678	0
20/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1169.1600	1337.8100	1.1692	1.3378	0
20/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	R210 On 07-August-25			Bond Future	254.1041	254.2507	254.1041	254.2507	0
20/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5664.1100	5810.6900	5.6641	5.8107	0
20/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/09/2024	R210 On 06-November-25			Bond Future	255.5835	255.7066	255.5835	255.7066	0
20/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3443.4900	3566.6400	3.4435	3.5666	0
20/09/2024	R210 On 06-November-25	252.14	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
20/09/2024	R213 On 07-November-24			Bond Future	9.2572	9.2628	90.7991	90.7746	77,367
20/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8078.6100	8051.5700	8.0786	8.0516	0
20/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	6.6800	4.2200	0.0067	0.0042	0
20/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8117.4000	8090.4100	8.1174	8.0904	0
20/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	6.5100	4.1000	0.0065	0.0041	0
20/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8156.1600	8129.2300	8.1562	8.1292	0
20/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	6.3400	3.9900	0.0063	0.0040	0
20/09/2024	R213 On 06-February-25			Bond Future	9.3088	9.3154	92.6690	92.6411	0
20/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8233.7000	8205.0700	8.2337	8.2051	0
20/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	61.3200	60.5400	0.0613	0.0605	0
20/09/2024	R213 On 08-May-25			Bond Future	9.3729	9.3809	90.9558	90.9228	0
20/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5127.9200	5117.9400	5.1279	5.1179	0
20/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	561.9400	584.8700	0.5619	0.5849	0
20/09/2024	R213 On 07-August-25			Bond Future	9.4523	9.4631	92.7239	92.6811	0
20/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8633.3000	8597.7500	8.6333	8.5978	0
20/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	376.4500	383.7300	0.3765	0.3837	0
20/09/2024	R213 On 06-November-25			Bond Future	9.5519	9.5658	90.9480	90.8950	0
20/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3788.7000	3696.0700	3.7887	3.6961	0
20/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1910.3100	1870.6800	1.9103	1.8707	0
20/09/2024	R214 On 07-November-24			Bond Future	10.5874	10.5779	69.8693	69.9246	19,050
20/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10389.4300	10443.9200	10.3894	10.4439	0
20/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	2.2700	1.4900	0.0023	0.0015	0
20/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10434.8000	10489.3400	10.4348	10.4893	0
20/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	2.1700	1.4400	0.0022	0.0014	0
20/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10480.1300	10534.7200	10.4801	10.5347	0
20/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	2.0700	1.3900	0.0021	0.0014	0
20/09/2024	R214 On 06-February-25			Bond Future	10.6559	10.6465	71.3081	71.3624	0
20/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6355.8500	6367.3300	6.3559	6.3673	554
20/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	455.3300	412.5100	0.4553	0.4125	0
20/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8564.2700	8594.4700	8.5643	8.5945	554
20/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	219.2000	195.1000	0.2192	0.1951	0
20/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10580.0600	10620.3800	10.5801	10.6204	0
20/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	112.6100	98.6300	0.1126	0.0986	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14394.9700	14449.5400	14.3950	14.4495	0
20/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	16.2000	16.4700	0.0162	0.0165	554
20/09/2024	R214 On 08-May-25			Bond Future	10.7304	10.7212	69.4236	69.4755	0
20/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9142.7400	9147.8100	9.1427	9.1478	0
20/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	533.4600	486.5900	0.5335	0.4866	0
20/09/2024	R214 On 07-August-25			Bond Future	10.8133	10.8051	70.7728	70.8186	0
20/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11334.8700	11343.5200	11.3349	11.3435	0
20/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	649.1500	611.9400	0.6492	0.6119	0
20/09/2024	R214 On 06-November-25			Bond Future	10.9060	10.8989	68.8288	68.8685	0
20/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6388.9900	6344.8900	6.3890	6.3449	0
20/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2492.4800	2408.7700	2.4925	2.4088	0
20/09/2024	R248 On 07-November-24			Bond Future	10.7335	10.7241	84.8745	84.9434	253,335
20/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12920.1500	12988.3600	12.9202	12.9884	0
20/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	3.0800	2.3500	0.0031	0.0024	0
20/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	12974.4400	13042.7100	12.9744	13.0427	0
20/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	2.9400	2.2700	0.0029	0.0023	0
20/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13028.6700	13096.9900	13.0287	13.0970	0
20/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	2.8200	2.2000	0.0028	0.0022	0
20/09/2024	R248 On 06-February-25			Bond Future	10.8043	10.7949	86.6223	86.6900	10,002
20/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1100.5300	1057.7400	1.1005	1.0577	660
20/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4871.0600	4760.5300	4.8711	4.7605	0
20/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3464.0500	3408.6000	3.4641	3.4086	660
20/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2075.0400	1951.8500	2.0750	1.9519	0
20/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6859.7600	6848.4000	6.8598	6.8484	0
20/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	811.8000	732.7000	0.8118	0.7327	660
20/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12210.7700	12249.9800	12.2108	12.2500	0
20/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	204.8600	176.3300	0.2049	0.1763	0
20/09/2024	R248 On 08-May-25			Bond Future	10.8806	10.8715	83.8989	83.9638	0
20/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11542.6600	11485.1600	11.5427	11.4852	0
20/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	700.3300	577.8600	0.7003	0.5779	0
20/09/2024	R248 On 07-August-25			Bond Future	10.9653	10.9571	85.5290	85.5866	0
20/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14240.8800	14280.2100	14.2409	14.2802	0
20/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	745.9100	727.6400	0.7459	0.7276	0
20/09/2024	R248 On 06-November-25			Bond Future	11.0592	11.0520	82.7248	82.7749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7668.2800	7499.1600	7.6683	7.4992	0
20/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3185.7000	2966.4700	3.1857	2.9665	0
20/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0