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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
23/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	2025 On 07-November-24			Bond Future	185.0177	185.0406	185.0177	185.0406	9,240
23/09/2024	2029 On 07-November-24			Bond Future	134.2172	134.1712	134.2172	134.1712	7,884
23/09/2024	2029 On 06-February-25			Bond Future	137.0144	136.9669	137.0144	136.9669	0
23/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4614.4200	4566.9200	4.6144	4.5669	0
23/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2029 On 08-May-25			Bond Future	138.3514	138.3019	138.3514	138.3019	0
23/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	501.4100	451.9200	0.5014	0.4519	0
23/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2029 On 07-August-25			Bond Future	141.0757	141.0245	141.0757	141.0245	0
23/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3665.6800	3614.4900	3.6657	3.6145	0
23/09/2024	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
23/09/2024	2029 On 06-November-25			Bond Future	142.3671	142.3137	142.3671	142.3137	0
23/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2577.1000	2523.6900	2.5771	2.5237	0
23/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2030 On 07-November-24			Bond Future	8.8496	8.8807	98.7498	98.6247	178,633
23/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5292.3900	5171.1500	5.2924	5.1712	600
23/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	8.0200	11.8900	0.0080	0.0119	0
23/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7137.3700	7012.9900	7.1374	7.0130	600
23/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1.0600	1.7900	0.0011	0.0018	0
23/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7246.8800	7122.4200	7.2469	7.1224	0
23/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.9400	1.5900	0.0009	0.0016	0
23/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7283.3500	7158.8700	7.2834	7.1589	0
23/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.9000	1.5300	0.0009	0.0015	0
23/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7319.7900	7195.2900	7.3198	7.1953	0
23/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.8600	1.4700	0.0009	0.0015	0
23/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11394.3400	11269.2300	11.3943	11.2692	0
23/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
23/09/2024	2030 On 06-February-25			Bond Future	8.8773	8.9105	96.7738	96.6457	0
23/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	973.6600	935.4200	0.9737	0.9354	800
23/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1739.8100	1829.6600	1.7398	1.8297	0
23/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2013.8800	1946.9300	2.0139	1.9469	800
23/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	852.6300	913.7700	0.8526	0.9138	0
23/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3454.4200	3361.8900	3.4544	3.3619	0
23/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	375.4200	410.9800	0.3754	0.4110	800
23/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6735.3800	6616.8600	6.7354	6.6169	0
23/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	67.6700	77.2400	0.0677	0.0772	0
23/09/2024	2030 On 08-May-25			Bond Future	8.9342	8.9697	98.6989	98.5677	0
23/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1242.8000	1199.3000	1.2428	1.1993	800
23/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2189.6600	2277.3600	2.1897	2.2774	0
23/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2218.7300	2153.1300	2.2187	2.1531	800
23/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1314.1700	1379.7700	1.3142	1.3798	0
23/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4180.8200	4087.1000	4.1808	4.0871	0
23/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	579.4900	616.9700	0.5795	0.6170	0
23/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4354.6700	4259.1400	4.3547	4.2591	0
23/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	541.6700	577.3400	0.5417	0.5773	800

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23/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5310.2800	5206.3100	5.3103	5.2063	1,640
23/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	378.3600	405.5900	0.3784	0.4056	0
23/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6485.3000	6373.5600	6.4853	6.3736	2,280
23/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	246.2000	265.6600	0.2462	0.2657	0
23/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10161.8600	10035.2200	10.1619	10.0352	0
23/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	40.2100	44.7700	0.0402	0.0448	1,640
23/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11482.6700	11353.7900	11.4827	11.3538	0
23/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	17.8700	20.1900	0.0179	0.0202	2,280
23/09/2024	2030 On 07-August-25			Bond Future	9.0099	9.0480	96.6076	96.4734	0
23/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5615.5800	5513.4600	5.6156	5.5135	1,054
23/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	592.2600	624.3800	0.5923	0.6244	0
23/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7414.1100	7300.5600	7.4141	7.3006	0
23/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	337.0800	357.7700	0.3371	0.3578	0
23/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10343.7700	10216.9900	10.3438	10.2170	0
23/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	91.9100	99.3700	0.0919	0.0994	1,054
23/09/2024	2030 On 06-November-25			Bond Future	9.0922	9.1331	98.4587	98.3215	0
23/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3054.3400	2978.3400	3.0543	2.9783	0
23/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1562.7200	1623.9500	1.5627	1.6240	0
23/09/2024	2032 On 07-November-24			Bond Future	9.5246	9.5558	94.3086	94.1527	101,428
23/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1725.2500	1656.2100	1.7253	1.6562	50
23/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	607.8900	694.7200	0.6079	0.6947	0
23/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2123.4400	2042.3900	2.1234	2.0424	0
23/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	467.0400	541.8600	0.4670	0.5419	0
23/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2275.1600	2189.9200	2.2752	2.1899	100
23/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	423.7400	494.3700	0.4237	0.4944	0
23/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5249.7200	5114.5200	5.2497	5.1145	0
23/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	69.5300	90.2000	0.0695	0.0902	200
23/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7525.4900	7376.6500	7.5255	7.3767	600
23/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	17.1400	24.1700	0.0171	0.0242	0
23/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9110.8600	8958.1900	9.1109	8.9582	0
23/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	6.4600	9.6600	0.0065	0.0097	0
23/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9154.4800	9001.7400	9.1545	9.0017	0
23/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	6.2900	9.4200	0.0063	0.0094	0
23/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9198.0700	9045.2600	9.1981	9.0453	0

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23/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	6.1300	9.1900	0.0061	0.0092	0
23/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9718.5500	9564.7500	9.7186	9.5648	600
23/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	3.7900	5.8600	0.0038	0.0059	0
23/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9848.1500	9694.1400	9.8482	9.6941	1,615
23/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	3.3400	5.2000	0.0033	0.0052	0
23/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15277.5200	15121.6600	15.2775	15.1217	0
23/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	600
23/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16883.1400	16727.2700	16.8831	16.7273	0
23/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
23/09/2024	2032 On 06-February-25			Bond Future	9.5814	9.6142	96.2511	96.0916	0
23/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1360.3800	1310.4200	1.3604	1.3104	800
23/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2149.6500	2259.1300	2.1497	2.2591	0
23/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2728.8900	2645.0300	2.7289	2.6450	800
23/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1100.4700	1176.0500	1.1005	1.1761	0
23/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5232.3400	5110.7400	5.2323	5.1107	0
23/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	395.6100	433.4500	0.3956	0.4335	800
23/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9762.5500	9611.8200	9.7626	9.6118	0
23/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	59.2900	68.0000	0.0593	0.0680	0
23/09/2024	2032 On 08-May-25			Bond Future	9.6553	9.6898	94.0033	93.8401	0
23/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1679.8800	1624.6100	1.6799	1.6246	800
23/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2800.1900	2908.0700	2.8002	2.9081	0
23/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2941.5400	2859.5000	2.9415	2.8595	800
23/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1700.9000	1782.0100	1.7009	1.7820	0
23/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6289.2800	6165.0300	6.2893	6.1650	0
23/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	590.8100	629.7100	0.5908	0.6297	0
23/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6513.0300	6386.9000	6.5130	6.3869	0
23/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	553.3100	590.3300	0.5533	0.5903	800
23/09/2024	2032 On 07-August-25			Bond Future	9.7429	9.7794	95.8302	95.6633	0
23/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10124.6800	9982.5700	10.1247	9.9826	0
23/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	425.8800	450.6100	0.4259	0.4506	0
23/09/2024	2032 On 06-November-25			Bond Future	9.8447	9.8831	93.5062	93.3358	0
23/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4653.2400	4556.5700	4.6532	4.5566	0
23/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2142.9000	2216.6700	2.1429	2.2167	0
23/09/2024	2033 On 07-November-24			Bond Future	127.8214	127.7338	127.8214	127.7338	6,936

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23/09/2024	2033 On 06-February-25			Bond Future	130.4854	130.3954	130.4854	130.3954	0
23/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5545.3900	5455.3600	5.5454	5.4554	0
23/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2033 On 08-May-25			Bond Future	131.5915	131.4988	131.5915	131.4988	0
23/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	971.5000	878.7800	0.9715	0.8788	0
23/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2033 On 07-August-25			Bond Future	134.1827	134.0875	134.1827	134.0875	0
23/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5532.6900	5437.5200	5.5327	5.4375	0
23/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2033 On 06-November-25			Bond Future	135.2382	135.1399	135.2382	135.1399	0
23/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2098.1500	1999.9300	2.0982	1.9999	0
23/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2037 On 07-November-24			Bond Future	10.4885	10.5249	88.8544	88.6311	210,460
23/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11562.3500	11340.0600	11.5624	11.3401	0
23/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	1.2900	2.2500	0.0013	0.0023	0
23/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11612.3400	11390.0100	11.6123	11.3900	0
23/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	1.2300	2.1500	0.0012	0.0022	0
23/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11662.2900	11439.9200	11.6623	11.4399	0
23/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	1.1700	2.0500	0.0012	0.0021	0
23/09/2024	2037 On 06-February-25			Bond Future	10.5621	10.5999	86.4238	86.1956	0
23/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12051.4200	11836.4700	12.0514	11.8365	0
23/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	88.2900	101.5300	0.0883	0.1015	0
23/09/2024	2037 On 08-May-25			Bond Future	10.6537	10.6931	88.1425	87.9094	3,975
23/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9397.5200	9208.6300	9.3975	9.2086	0
23/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	606.7700	651.0600	0.6068	0.6511	0
23/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10748.6100	10550.4100	10.7486	10.5504	15,000
23/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	449.3700	484.3500	0.4494	0.4844	0
23/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14059.4500	13842.5900	14.0595	13.8426	7,500
23/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	169.5500	185.8700	0.1696	0.1859	0
23/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14277.8900	14060.0900	14.2779	14.0601	7,500
23/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	157.4300	172.8100	0.1574	0.1728	0
23/09/2024	2037 On 07-August-25			Bond Future	10.7577	10.7987	85.5948	85.3566	0
23/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	3088.2900	2994.9700	3.0883	2.9950	2,341
23/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4309.6500	4454.5200	4.3097	4.4545	0

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23/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3348.8800	3250.2000	3.3489	3.2502	200
23/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4037.9700	4177.4800	4.0380	4.1775	0
23/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5997.0600	5854.9000	5.9971	5.8549	0
23/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2258.2600	2354.2900	2.2583	2.3543	2,541
23/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8977.3300	8802.6800	8.9773	8.8027	0
23/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1276.4500	1339.9900	1.2765	1.3400	2,541
23/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12453.5800	12252.6200	12.4536	12.2526	0
23/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	631.2900	668.5200	0.6313	0.6685	0
23/09/2024	2037 On 06-November-25			Bond Future	10.8636	10.9062	87.2336	86.9905	0
23/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6824.5300	6676.8400	6.8245	6.6768	0
23/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2597.6300	2693.0800	2.5976	2.6931	0
23/09/2024	2038 On 07-November-24			Bond Future	141.2099	140.6029	141.2099	140.6029	3,232
23/09/2024	2038 On 06-February-25			Bond Future	142.0456	141.4251	142.0456	141.4251	0
23/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6815.6200	6195.1400	6.8156	6.1951	0
23/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2038 On 08-May-25			Bond Future	144.9073	144.2736	144.9073	144.2736	0
23/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	5227.2800	4593.5800	5.2273	4.5936	0
23/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2038 On 07-August-25			Bond Future	145.6090	144.9613	145.6090	144.9613	0
23/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	6048.9800	5401.2800	6.0490	5.4013	0
23/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2038 On 06-November-25			Bond Future	148.4380	147.7768	148.4380	147.7768	0
23/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4557.9500	3896.8400	4.5580	3.8968	0
23/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2040 On 07-November-24			Bond Future	10.7298	10.7611	89.6792	89.4699	113,238
23/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8522.8000	8322.7300	8.5228	8.3227	640
23/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	21.8100	31.1100	0.0218	0.0311	0
23/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11294.2600	11087.0600	11.2943	11.0871	0
23/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	3.6500	5.8200	0.0037	0.0058	640
23/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12576.9900	12368.5800	12.5770	12.3686	0
23/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	1.3600	2.3200	0.0014	0.0023	0
23/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12629.7400	12421.2800	12.6297	12.4213	0
23/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	1.3000	2.2100	0.0013	0.0022	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12682.4200	12473.9300	12.6824	12.4739	0
23/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	1.2300	2.1100	0.0012	0.0021	0
23/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14186.2100	13977.0900	14.1862	13.9771	0
23/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.2700	0.5200	0.0003	0.0005	640
23/09/2024	2040 On 06-February-25			Bond Future	10.8055	10.8380	87.0151	86.8010	14
23/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3182.4800	3083.5800	3.1825	3.0836	780
23/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1912.1900	2027.3500	1.9122	2.0274	0
23/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6359.2400	6207.4300	6.3592	6.2074	0
23/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	740.2700	802.5200	0.7403	0.8025	780
23/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8886.4700	8709.4600	8.8865	8.7095	0
23/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	363.2600	400.3100	0.3633	0.4003	780
23/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12701.6700	12502.4700	12.7017	12.5025	0
23/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	111.9500	126.8100	0.1120	0.1268	0
23/09/2024	2040 On 08-May-25			Bond Future	10.8977	10.9314	88.7454	88.5266	3,900
23/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10831.2800	10651.7500	10.8313	10.6518	0
23/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	585.4200	624.6900	0.5854	0.6247	0
23/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11406.8700	11223.9200	11.4069	11.2239	15,000
23/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	520.7300	556.5800	0.5207	0.5566	0
23/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14589.6800	14389.7900	14.5897	14.3898	7,500
23/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	227.6700	246.5800	0.2277	0.2466	0
23/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14911.8400	14710.5400	14.9118	14.7105	7,500
23/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	206.1900	223.6900	0.2062	0.2237	0
23/09/2024	2040 On 07-August-25			Bond Future	11.0012	11.0363	85.9586	85.7351	0
23/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13615.7000	13427.9300	13.6157	13.4279	0
23/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	679.3100	715.1100	0.6793	0.7151	0
23/09/2024	2040 On 06-November-25			Bond Future	11.1060	11.1424	87.6039	87.3757	0
23/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7338.2700	7202.7600	7.3383	7.2028	0
23/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2907.8800	3000.5600	2.9079	3.0006	0
23/09/2024	2044 On 07-November-24			Bond Future	10.7879	10.8242	86.0620	85.8091	76,187
23/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7860.3200	7623.9100	7.8603	7.6239	0
23/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	41.0300	57.5300	0.0410	0.0575	13,875
23/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9301.7600	9057.2500	9.3018	9.0573	0
23/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	17.4700	25.8700	0.0175	0.0259	9,540
23/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10710.5100	10461.7400	10.7105	10.4617	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	7.3400	11.4800	0.0073	0.0115	11,405
23/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12883.3000	12631.5000	12.8833	12.6315	0
23/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	1.5000	2.6100	0.0015	0.0026	0
23/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12936.3000	12684.4500	12.9363	12.6845	0
23/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	1.4300	2.4900	0.0014	0.0025	0
23/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12989.2300	12737.3400	12.9892	12.7373	0
23/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	1.3600	2.3800	0.0014	0.0024	0
23/09/2024	2044 On 06-February-25			Bond Future	10.8593	10.8969	83.4486	83.1902	0
23/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7809.9700	7605.0600	7.8100	7.6051	449
23/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	505.8100	559.2900	0.5058	0.5593	0
23/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10427.3300	10199.5500	10.4273	10.1996	449
23/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	244.7700	275.3800	0.2448	0.2754	0
23/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13104.8900	12863.2200	13.1049	12.8632	0
23/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	115.4500	132.1700	0.1155	0.1322	0
23/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16661.2800	16407.7100	16.6613	16.4077	0
23/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	25.0500	29.8700	0.0251	0.0299	449
23/09/2024	2044 On 08-May-25			Bond Future	10.9454	10.9844	85.1079	84.8439	0
23/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3253.6400	3142.1800	3.2536	3.1422	2,490
23/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3426.6400	3579.2400	3.4266	3.5792	0
23/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6267.4100	6100.0300	6.2674	6.1000	0
23/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1691.0700	1787.7500	1.6911	1.7878	2,490
23/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9825.3500	9617.6700	9.8254	9.6177	0
23/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	811.4300	867.8100	0.8114	0.8678	2,490
23/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11378.8200	11159.1100	11.3788	11.1591	0
23/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	595.7000	640.0500	0.5957	0.6401	0
23/09/2024	2044 On 07-August-25			Bond Future	11.0416	11.0820	82.3757	82.1061	0
23/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	14044.8000	13816.5000	14.0448	13.8165	0
23/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	707.0700	748.3700	0.7071	0.7484	0
23/09/2024	2044 On 06-November-25			Bond Future	11.1384	11.1803	83.9523	83.6771	0
23/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7681.0000	7514.0400	7.6810	7.5140	0
23/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3017.4200	3125.6600	3.0174	3.1257	0
23/09/2024	2046 On 07-November-24			Bond Future	121.3710	121.3793	121.3710	121.3793	17,748
23/09/2024	2046 On 06-February-25			Bond Future	123.9006	123.9085	123.9006	123.9085	0
23/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9890.5700	9898.4900	9.8906	9.8985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2046 On 08-May-25			Bond Future	124.1591	124.1663	124.1591	124.1663	0
23/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2189.1100	2196.3000	2.1891	2.1963	0
23/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2046 On 07-August-25			Bond Future	126.6029	126.6095	126.6029	126.6095	0
23/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7912.9400	7919.5400	7.9129	7.9195	0
23/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2046 On 06-November-25			Bond Future	126.7826	126.7877	126.7826	126.7877	0
23/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1372.6200	1377.6500	1.3726	1.3777	0
23/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2050 On 07-November-24			Bond Future	123.0706	123.0791	123.0706	123.0791	15,376
23/09/2024	2050 On 06-February-25			Bond Future	123.2878	123.2960	123.2878	123.2960	582
23/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7687.8200	7695.9900	7.6878	7.6960	0
23/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2050 On 08-May-25			Bond Future	125.7716	125.7792	125.7716	125.7792	0
23/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4611.5700	4619.2300	4.6116	4.6192	0
23/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2050 On 07-August-25			Bond Future	125.8505	125.8567	125.8505	125.8567	0
23/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5960.5200	5966.6500	5.9605	5.9667	0
23/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	2050 On 06-November-25			Bond Future	128.2952	128.3010	128.2952	128.3010	0
23/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3875.1600	3881.0400	3.8752	3.8810	0
23/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	AL37 On 07-November-24			Index Future	1060.6920	1059.3330	1060.6920	1,059.3330	0
23/09/2024	AL37 On 06-February-25			Index Future	1082.5430	1081.1430	1082.5430	1,081.1430	0
23/09/2024	AL37 On 08-May-25			Index Future	1104.1160	1102.6700	1104.1160	1,102.6700	0
23/09/2024	AL37 On 07-August-25			Index Future	1125.6240	1124.1340	1125.6240	1,124.1340	0
23/09/2024	AL37 On 06-November-25			Index Future	1147.2850	1145.7530	1147.2850	1,145.7530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	AL7T On 07-November-24			Index Future	1278.4380	1275.6530	1278.4380	1,275.6530	0
23/09/2024	AL7T On 06-February-25			Index Future	1304.7750	1301.9170	1304.7750	1,301.9170	0
23/09/2024	AL7T On 08-May-25			Index Future	1330.7760	1327.8400	1330.7760	1,327.8400	0
23/09/2024	AL7T On 07-August-25			Index Future	1356.6990	1353.6870	1356.6990	1,353.6870	0
23/09/2024	AL7T On 06-November-25			Index Future	1382.8070	1379.7200	1382.8070	1,379.7200	0
23/09/2024	ALBI On 07-November-24			Index Future	1105.0760	1102.8680	1105.0760	1,102.8680	121
23/09/2024	ALBI On 06-February-25			Index Future	1127.8420	1125.5750	1127.8420	1,125.5750	0
23/09/2024	ALBI On 08-May-25			Index Future	1150.3170	1147.9870	1150.3170	1,147.9870	0
23/09/2024	ALBI On 07-August-25			Index Future	1172.7260	1170.3330	1172.7260	1,170.3330	0
23/09/2024	ALBI On 06-November-25			Index Future	1195.2930	1192.8400	1195.2930	1,192.8400	0
23/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	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
23/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	ES33 On 07-November-24			Bond Future	10.7658	10.7975	82.8507	82.6951	0
23/09/2024	ES33 On 06-February-25			Bond Future	10.8665	10.8996	84.5775	84.4183	0
23/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10845.8600	10686.7000	10.8459	10.6867	0
23/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	ES33 On 08-May-25			Bond Future	10.9804	11.0151	82.4813	82.3185	0
23/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7709.3200	7546.4700	7.7093	7.5465	0
23/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	ES33 On 07-August-25			Bond Future	11.1080	11.1444	84.1030	83.9365	0
23/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10298.3500	10131.9000	10.2984	10.1319	0
23/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	ES33 On 06-November-25			Bond Future	11.2537	11.2919	81.9374	81.7673	0
23/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3287.1500	3117.0800	3.2872	3.1171	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	ES42 On 07-November-24			Bond Future	11.0225	11.0539	81.0439	80.8403	0
23/09/2024	ES42 On 06-February-25			Bond Future	11.1023	11.1348	82.7324	82.5242	0
23/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14338.9500	14130.7600	14.3390	14.1308	0
23/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	ES42 On 08-May-25			Bond Future	11.1953	11.2290	80.1317	79.9189	0
23/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11500.8500	11287.9700	11.5009	11.2880	0
23/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	ES42 On 07-August-25			Bond Future	11.2953	11.3303	81.7051	81.4876	0
23/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13432.9400	13215.4300	13.4329	13.2154	0
23/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	ES42 On 06-November-25			Bond Future	11.4048	11.4412	79.0237	78.8016	0
23/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5689.7700	5467.6800	5.6898	5.4677	0
23/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	GOVI On 07-November-24			GOVI	1087.6180	1085.4520	1087.6180	1,085.4520	677
23/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1388380.0000	1366720.0000	138.8380	136.6720	0
23/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1388280.0000	1366620.0000	138.8280	136.6620	0
23/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1388180.0000	1366520.0000	138.8180	136.6520	0
23/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	GOVI On 06-February-25			GOVI	1110.0240	1107.8000	1110.0240	1,107.8000	0
23/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1380240.0000	1358000.0000	138.0240	135.8000	0
23/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	GOVI On 08-May-25			GOVI	1132.1440	1129.8580	1132.1440	1,129.8580	0
23/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1101440.0000	1078580.0000	110.1440	107.8580	0
23/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	GOVI On 07-August-25			GOVI	1154.1990	1151.8510	1154.1990	1,151.8510	0
23/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1431990.0000	1408510.0000	143.1990	140.8510	0
23/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	GOVI On 06-November-25			GOVI	1176.4090	1174.0030	1176.4090	1,174.0030	0
23/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	644090.0000	620030.0000	64.4090	62.0030	0
23/09/2024	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
23/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/09/2024	IGOV On 07-November-24			Index Future	373.1850	373.0050	373.1850	373.0050	795
23/09/2024	IGOV On 06-February-25			Index Future	380.9650	380.7750	380.9650	380.7750	0
23/09/2024	IGOV On 08-May-25			Index Future	388.6460	388.4460	388.6460	388.4460	0
23/09/2024	IGOV On 07-August-25			Index Future	396.3040	396.0950	396.3040	396.0950	0
23/09/2024	IGOV On 06-November-25			Index Future	404.0160	403.7980	404.0160	403.7980	0
23/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
23/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
23/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
23/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
23/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
23/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
23/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
23/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/09/2024	R035 On 07-November-24			Bond Future	10.1330	10.1745	93.8344	93.5872	141,147
23/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5596.8000	5374.9200	5.5968	5.3749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	67.6200	93.0300	0.0676	0.0930	11,000
23/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11132.1200	10885.7800	11.1321	10.8858	0
23/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	1.2000	2.1500	0.0012	0.0022	0
23/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11182.0300	10935.6600	11.1820	10.9357	0
23/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	1.1500	2.0700	0.0012	0.0021	0
23/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11231.9100	10985.5100	11.2319	10.9855	0
23/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	1.1100	2.0000	0.0011	0.0020	0
23/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11281.7300	11035.3000	11.2817	11.0353	1,000
23/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	1.0600	1.9200	0.0011	0.0019	0
23/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16196.8600	15949.5800	16.1969	15.9496	0
23/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,000
23/09/2024	R035 On 06-February-25			Bond Future	10.2060	10.2493	95.7672	95.5144	2
23/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2301.0600	2191.7500	2.3011	2.1918	100
23/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1986.0700	2129.5200	1.9861	2.1295	0
23/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2568.7400	2450.8900	2.5687	2.4509	1,000
23/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1789.8600	1924.7700	1.7899	1.9248	0
23/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3725.2800	3576.1400	3.7253	3.5761	0
23/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1178.5700	1282.1900	1.1786	1.2822	1,100
23/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6568.6000	6369.2800	6.5686	6.3693	0
23/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	463.6500	517.0900	0.4637	0.5171	1,100
23/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11825.5400	11586.0300	11.8255	11.5860	0
23/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	79.4600	92.7100	0.0795	0.0927	0
23/09/2024	R035 On 08-May-25			Bond Future	10.2879	10.3331	93.1629	92.9046	0
23/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3325.8600	3201.0400	3.3259	3.2010	150
23/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2460.2400	2593.7100	2.4602	2.5937	0
23/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5190.5000	5028.1400	5.1905	5.0281	0
23/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1501.0100	1596.9400	1.5010	1.5969	150
23/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7295.9900	7103.8300	7.2960	7.1038	400
23/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	900.4600	966.5900	0.9005	0.9666	0
23/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8335.0900	8131.7100	8.3351	8.1317	0
23/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	705.3100	760.2200	0.7053	0.7602	150
23/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8685.9900	8479.2600	8.6860	8.4793	0
23/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	650.2200	701.7800	0.6502	0.7018	0
23/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12730.5300	12493.8500	12.7305	12.4939	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	213.6200	235.2300	0.2136	0.2352	400
23/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15562.7200	15313.9700	15.5627	15.3140	0
23/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	77.6100	87.1500	0.0776	0.0872	400
23/09/2024	R035 On 07-August-25			Bond Future	10.3820	10.4291	94.9738	94.7100	0
23/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12170.8400	11945.5200	12.1708	11.9455	0
23/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	568.7700	607.2600	0.5688	0.6073	0
23/09/2024	R035 On 06-November-25			Bond Future	10.4905	10.5398	92.2881	92.0188	0
23/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6338.3500	6175.7100	6.3384	6.1757	0
23/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2561.2100	2667.8900	2.5612	2.6679	0
23/09/2024	R053 On 07-November-24			Bond Future	10.7164	10.7527	109.3864	109.0435	3,664
23/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16886.9600	16545.9800	16.8870	16.5460	0
23/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	2.7800	4.7200	0.0028	0.0047	0
23/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16956.4800	16615.4300	16.9565	16.6154	0
23/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	2.6500	4.5200	0.0027	0.0045	0
23/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17025.9200	16684.8000	17.0259	16.6848	0
23/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	2.5300	4.3300	0.0025	0.0043	0
23/09/2024	R053 On 06-February-25			Bond Future	10.7843	10.8218	111.6395	111.2891	0
23/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17429.3200	17103.1200	17.4293	17.1031	0
23/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	170.1000	194.3200	0.1701	0.1943	0
23/09/2024	R053 On 08-May-25			Bond Future	10.8621	10.9009	107.9943	107.6363	0
23/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15225.3300	14927.0500	15.2253	14.9271	0
23/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	798.2800	857.9900	0.7983	0.8580	0
23/09/2024	R053 On 07-August-25			Bond Future	10.9472	10.9874	110.0920	109.7265	0
23/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18203.7100	17894.8600	18.2037	17.8949	0
23/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	945.8400	1002.4500	0.9458	1.0025	0
23/09/2024	R053 On 06-November-25			Bond Future	11.0395	11.0813	106.3375	105.9646	0
23/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9950.4200	9721.6600	9.9504	9.7217	0
23/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3827.1700	3971.3700	3.8272	3.9714	0
23/09/2024	R186 On 07-November-24			Bond Future	7.9527	7.9574	108.9665	108.9573	160,024
23/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2288.1100	2280.4200	2.2881	2.2804	0
23/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	5.5600	7.1300	0.0056	0.0071	0
23/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2307.0200	2299.2900	2.3070	2.2993	0
23/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	5.3600	6.8900	0.0054	0.0069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2325.9200	2318.1400	2.3259	2.3181	0
23/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	5.1600	6.6400	0.0052	0.0066	0
23/09/2024	R186 On 06-February-25			Bond Future	7.8951	7.9008	105.8986	105.8887	0
23/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2075.9600	2071.5400	2.0760	2.0715	0
23/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	116.4900	121.9500	0.1165	0.1220	0
23/09/2024	R186 On 08-May-25			Bond Future	7.8707	7.8777	108.0058	107.9951	0
23/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1260.7200	1257.4600	1.2607	1.2575	0
23/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	352.9900	360.4200	0.3530	0.3604	0
23/09/2024	R186 On 07-August-25			Bond Future	7.8713	7.8802	104.7951	104.7836	0
23/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1898.1000	1890.8400	1.8981	1.8908	1,983
23/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	170.2500	174.4400	0.1703	0.1744	0
23/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2398.0400	2389.3300	2.3980	2.3893	0
23/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	90.1200	92.8600	0.0901	0.0929	0
23/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3057.1800	3047.1600	3.0572	3.0472	0
23/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	36.9100	38.3400	0.0369	0.0383	1,983
23/09/2024	R186 On 06-November-25			Bond Future	7.8928	7.9042	106.8032	106.7911	0
23/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	759.0700	754.4800	0.7591	0.7545	0
23/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	506.7800	514.3200	0.5068	0.5143	0
23/09/2024	R202 On 07-November-24			Bond Future	271.3811	271.4000	271.3811	271.4000	2,010
23/09/2024	R202 On 06-February-25			Bond Future	271.8446	271.8627	271.8446	271.8627	0
23/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5054.6300	5072.6600	5.0546	5.0727	0
23/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	R202 On 08-May-25			Bond Future	277.3219	277.3388	277.3219	277.3388	0
23/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5011.8600	5028.7500	5.0119	5.0288	0
23/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	R202 On 07-August-25			Bond Future	277.4817	277.4958	277.4817	277.4958	0
23/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5881.6600	5895.8200	5.8817	5.8958	0
23/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	R202 On 06-November-25			Bond Future	282.8728	282.8860	282.8728	282.8860	0
23/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7232.8400	7246.0300	7.2328	7.2460	0
23/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	R209 On 07-November-24			Bond Future	10.2600	10.2912	74.1552	73.9873	17,231
23/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2069.2200	1984.4900	2.0692	1.9845	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	527.2500	610.4000	0.5273	0.6104	0
23/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3987.3700	3854.6900	3.9874	3.8547	0
23/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	137.6700	172.8700	0.1377	0.1729	100
23/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9580.3200	9413.5600	9.5803	9.4136	0
23/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	1.7300	2.8500	0.0017	0.0029	0
23/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9624.8800	9458.0900	9.6249	9.4581	0
23/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	1.6600	2.7500	0.0017	0.0028	0
23/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9669.4000	9502.5700	9.6694	9.5026	0
23/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	1.6000	2.6500	0.0016	0.0027	0
23/09/2024	R209 On 06-February-25			Bond Future	10.3258	10.3581	75.6826	75.5110	0
23/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10260.0700	10099.9800	10.2601	10.1000	0
23/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	85.4000	96.9100	0.0854	0.0969	0
23/09/2024	R209 On 08-May-25			Bond Future	10.4038	10.4374	74.0348	73.8594	0
23/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7822.9000	7684.1700	7.8229	7.6842	0
23/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	567.8800	604.6100	0.5679	0.6046	0
23/09/2024	R209 On 07-August-25			Bond Future	10.4913	10.5262	75.4737	75.2945	0
23/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10755.6100	10605.9800	10.7556	10.6060	0
23/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	560.1800	589.7900	0.5602	0.5898	0
23/09/2024	R209 On 06-November-25			Bond Future	10.5882	10.6245	73.7685	73.5855	0
23/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5686.2900	5578.8800	5.6863	5.5789	0
23/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2347.0100	2422.5900	2.3470	2.4226	0
23/09/2024	R210 On 07-November-24			Bond Future	242.1297	242.5501	242.1297	242.5501	1,601
23/09/2024	R210 On 06-February-25			Bond Future	247.1760	247.6042	247.1760	247.6042	0
23/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7566.0300	7994.2000	7.5660	7.9942	0
23/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	R210 On 08-May-25			Bond Future	248.7645	249.1992	248.7645	249.1992	0
23/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	734.4700	1169.1600	0.7345	1.1692	0
23/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	R210 On 07-August-25			Bond Future	253.6620	254.1041	253.6620	254.1041	0
23/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5222.0200	5664.1100	5.2220	5.6641	0
23/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2024	R210 On 06-November-25			Bond Future	255.1355	255.5835	255.1355	255.5835	0
23/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2995.5100	3443.4900	2.9955	3.4435	0
23/09/2024	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
23/09/2024	R213 On 07-November-24			Bond Future	9.2311	9.2572	90.9137	90.7991	77,380
23/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8191.0200	8078.6100	8.1910	8.0786	0
23/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	4.4900	6.6800	0.0045	0.0067	0
23/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8229.8600	8117.4000	8.2299	8.1174	0
23/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	4.3700	6.5100	0.0044	0.0065	0
23/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8268.6600	8156.1600	8.2687	8.1562	0
23/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	4.2400	6.3400	0.0042	0.0063	0
23/09/2024	R213 On 06-February-25			Bond Future	9.2812	9.3088	92.7863	92.6690	0
23/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8343.7900	8233.7000	8.3438	8.2337	0
23/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	54.1000	61.3200	0.0541	0.0613	0
23/09/2024	R213 On 08-May-25			Bond Future	9.3437	9.3729	91.0759	90.9558	0
23/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5216.9600	5127.9200	5.2170	5.1279	0
23/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	530.8300	561.9400	0.5308	0.5619	0
23/09/2024	R213 On 07-August-25			Bond Future	9.4213	9.4523	92.8469	92.7239	0
23/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8737.4100	8633.3000	8.7374	8.6333	0
23/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	357.5900	376.4500	0.3576	0.3765	0
23/09/2024	R213 On 06-November-25			Bond Future	9.5190	9.5519	91.0737	90.9480	0
23/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3857.7200	3788.7000	3.8577	3.7887	0
23/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1853.6200	1910.3100	1.8536	1.9103	0
23/09/2024	R214 On 07-November-24			Bond Future	10.5562	10.5874	70.0515	69.8693	19,050
23/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10570.7000	10389.4300	10.5707	10.3894	0
23/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	1.3500	2.2700	0.0014	0.0023	0
23/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10616.1000	10434.8000	10.6161	10.4348	0
23/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	1.2800	2.1700	0.0013	0.0022	0
23/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10661.4700	10480.1300	10.6615	10.4801	0
23/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	1.2200	2.0700	0.0012	0.0021	0
23/09/2024	R214 On 06-February-25			Bond Future	10.6237	10.6559	71.4944	71.3081	0
23/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6502.0400	6355.8500	6.5020	6.3559	554
23/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	415.2400	455.3300	0.4152	0.4553	0
23/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8727.8300	8564.2700	8.7278	8.5643	554
23/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	196.4800	219.2000	0.1965	0.2192	0
23/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10753.1400	10580.0600	10.7531	10.5801	0
23/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	99.4100	112.6100	0.0994	0.1126	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14578.6500	14394.9700	14.5787	14.3950	0
23/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	13.6000	16.2000	0.0136	0.0162	554
23/09/2024	R214 On 08-May-25			Bond Future	10.6970	10.7304	69.6140	69.4236	0
23/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9299.4100	9142.7400	9.2994	9.1427	0
23/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	499.7600	533.4600	0.4998	0.5335	0
23/09/2024	R214 On 07-August-25			Bond Future	10.7788	10.8133	70.9672	70.7728	0
23/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11497.1400	11334.8700	11.4971	11.3349	0
23/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	616.9500	649.1500	0.6170	0.6492	0
23/09/2024	R214 On 06-November-25			Bond Future	10.8703	10.9060	69.0273	68.8288	0
23/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6509.4900	6388.9900	6.5095	6.3890	0
23/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2414.4900	2492.4800	2.4145	2.4925	0
23/09/2024	R248 On 07-November-24			Bond Future	10.6973	10.7335	85.1397	84.8745	253,285
23/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13184.0600	12920.1500	13.1841	12.9202	0
23/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	1.7900	3.0800	0.0018	0.0031	0
23/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13238.4100	12974.4400	13.2384	12.9744	0
23/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	1.7100	2.9400	0.0017	0.0029	0
23/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13292.6800	13028.6700	13.2927	13.0287	0
23/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	1.6300	2.8200	0.0016	0.0028	0
23/09/2024	R248 On 06-February-25			Bond Future	10.7668	10.8043	86.8934	86.6223	10,002
23/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1157.3800	1100.5300	1.1574	1.1005	660
23/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4656.8300	4871.0600	4.6568	4.8711	0
23/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3599.1600	3464.0500	3.5992	3.4641	660
23/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1939.0700	2075.0400	1.9391	2.0750	0
23/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	7059.5800	6859.7600	7.0596	6.8598	0
23/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	740.5400	811.8000	0.7405	0.8118	660
23/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12457.7300	12210.7700	12.4577	12.2108	0
23/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	180.7400	204.8600	0.1807	0.2049	0
23/09/2024	R248 On 08-May-25			Bond Future	10.8418	10.8806	84.1759	83.8989	0
23/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11771.8500	11542.6600	11.7719	11.5427	0
23/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	652.5300	700.3300	0.6525	0.7003	0
23/09/2024	R248 On 07-August-25			Bond Future	10.9251	10.9653	85.8117	85.5290	0
23/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14481.4000	14240.8800	14.4814	14.2409	0
23/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	703.6600	745.9100	0.7037	0.7459	0
23/09/2024	R248 On 06-November-25			Bond Future	11.0176	11.0592	83.0134	82.7248	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7844.2100	7668.2800	7.8442	7.6683	0
23/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3073.0500	3185.7000	3.0731	3.1857	0
23/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0