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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
25/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	2025 On 07-November-24			Bond Future	184.9993	185.0177	184.9993	185.0177	9,240
25/09/2024	2029 On 07-November-24			Bond Future	134.1275	134.2172	134.1275	134.2172	7,884
25/09/2024	2029 On 06-February-25			Bond Future	136.9246	137.0144	136.9246	137.0144	0
25/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4524.5900	4614.4200	4.5246	4.6144	0
25/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2029 On 08-May-25			Bond Future	138.2626	138.3514	138.2626	138.3514	0
25/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	412.6000	501.4100	0.4126	0.5014	0
25/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2029 On 07-August-25			Bond Future	140.9872	141.0757	140.9872	141.0757	0
25/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3577.1500	3665.6800	3.5772	3.6657	0
25/09/2024	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
25/09/2024	2029 On 06-November-25			Bond Future	142.2785	142.3671	142.2785	142.3671	0
25/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2488.5000	2577.1000	2.4885	2.5771	0
25/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2030 On 07-November-24			Bond Future	8.8489	8.8496	98.7527	98.7498	186,610
25/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5293.9000	5292.3900	5.2939	5.2924	600
25/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	6.6700	8.0200	0.0067	0.0080	0
25/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7139.9800	7137.3700	7.1400	7.1374	600
25/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.8100	1.0600	0.0008	0.0011	0
25/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7249.5200	7246.8800	7.2495	7.2469	0
25/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.7200	0.9400	0.0007	0.0009	0
25/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7286.0000	7283.3500	7.2860	7.2834	0
25/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.6900	0.9000	0.0007	0.0009	0
25/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7322.4500	7319.7900	7.3225	7.3198	0
25/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.6600	0.8600	0.0007	0.0009	0
25/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11397.2000	11394.3400	11.3972	11.3943	0
25/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
25/09/2024	2030 On 06-February-25			Bond Future	8.8762	8.8773	96.7779	96.7738	28,810
25/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	965.8700	973.6600	0.9659	0.9737	800
25/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1727.9200	1739.8100	1.7279	1.7398	0
25/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2007.0800	2013.8800	2.0071	2.0139	800
25/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	841.7300	852.6300	0.8417	0.8526	0
25/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3450.6500	3454.4200	3.4507	3.4544	0
25/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	367.5500	375.4200	0.3676	0.3754	800
25/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6736.7400	6735.3800	6.7367	6.7354	0
25/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	64.9300	67.6700	0.0649	0.0677	0
25/09/2024	2030 On 08-May-25			Bond Future	8.9327	8.9342	98.7047	98.6989	0
25/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1238.0300	1242.8000	1.2380	1.2428	800
25/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2179.0800	2189.6600	2.1791	2.1897	0
25/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2214.7100	2218.7300	2.2147	2.2187	800
25/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1304.3400	1314.1700	1.3043	1.3142	0
25/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4179.3800	4180.8200	4.1794	4.1808	0
25/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	572.2400	579.4900	0.5722	0.5795	0
25/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4353.4700	4354.6700	4.3535	4.3547	0
25/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	534.6600	541.6700	0.5347	0.5417	800

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25/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5310.2900	5310.2800	5.3103	5.3103	1,640
25/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	372.5600	378.3600	0.3726	0.3784	0
25/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6486.6000	6485.3000	6.4866	6.4853	2,280
25/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	241.6900	246.2000	0.2417	0.2462	0
25/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10166.4200	10161.8600	10.1664	10.1619	0
25/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	38.9600	40.2100	0.0390	0.0402	1,640
25/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11487.8200	11482.6700	11.4878	11.4827	0
25/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	17.2100	17.8700	0.0172	0.0179	2,280
25/09/2024	2030 On 07-August-25			Bond Future	9.0078	9.0099	96.6150	96.6076	0
25/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5616.8000	5615.5800	5.6168	5.6156	1,054
25/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	586.0700	592.2600	0.5861	0.5923	0
25/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7417.0600	7414.1100	7.4171	7.4141	0
25/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	332.6200	337.0800	0.3326	0.3371	0
25/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10349.3600	10343.7700	10.3494	10.3438	0
25/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	90.0900	91.9100	0.0901	0.0919	1,054
25/09/2024	2030 On 06-November-25			Bond Future	9.0896	9.0922	98.4676	98.4587	0
25/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3054.5300	3054.3400	3.0545	3.0543	0
25/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1554.0600	1562.7200	1.5541	1.5627	0
25/09/2024	2032 On 07-November-24			Bond Future	9.4974	9.5246	94.4443	94.3086	102,192
25/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1795.1700	1725.2500	1.7952	1.7253	50
25/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	542.1300	607.8900	0.5421	0.6079	0
25/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2203.6000	2123.4400	2.2036	2.1234	0
25/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	411.5200	467.0400	0.4115	0.4670	0
25/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2358.8000	2275.1600	2.3588	2.2752	100
25/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	371.7000	423.7400	0.3717	0.4237	0
25/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5372.0000	5249.7200	5.3720	5.2497	0
25/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	56.1300	69.5300	0.0561	0.0695	200
25/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7657.0000	7525.4900	7.6570	7.5255	600
25/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	12.9700	17.1400	0.0130	0.0171	0
25/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9244.7600	9110.8600	9.2448	9.1109	0
25/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	4.6800	6.4600	0.0047	0.0065	0
25/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9288.4200	9154.4800	9.2884	9.1545	0
25/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	4.5500	6.2900	0.0046	0.0063	0
25/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9332.0400	9198.0700	9.3320	9.1981	0

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25/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	4.4200	6.1300	0.0044	0.0061	0
25/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9853.1100	9718.5500	9.8531	9.7186	600
25/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	2.6700	3.7900	0.0027	0.0038	0
25/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9982.8300	9848.1500	9.9828	9.8482	1,615
25/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	2.3400	3.3400	0.0023	0.0033	0
25/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15413.2000	15277.5200	15.4132	15.2775	0
25/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
25/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	17018.8200	16883.1400	17.0188	16.8831	0
25/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
25/09/2024	2032 On 06-February-25			Bond Future	9.5527	9.5814	96.3907	96.2511	16,670
25/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1409.6000	1360.3800	1.4096	1.3604	800
25/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2059.2500	2149.6500	2.0593	2.1497	0
25/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2808.1200	2728.8900	2.8081	2.7289	800
25/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1040.0800	1100.4700	1.0401	1.1005	0
25/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5343.0700	5232.3400	5.3431	5.2323	0
25/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	366.7200	395.6100	0.3667	0.3956	800
25/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9895.9700	9762.5500	9.8960	9.7626	0
25/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	53.0900	59.2900	0.0531	0.0593	0
25/09/2024	2032 On 08-May-25			Bond Future	9.6248	9.6553	94.1472	94.0033	0
25/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1733.0700	1679.8800	1.7331	1.6799	800
25/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2709.4700	2800.1900	2.7095	2.8002	0
25/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	3018.6100	2941.5400	3.0186	2.9415	800
25/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1634.0600	1700.9000	1.6341	1.7009	0
25/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6402.3800	6289.2800	6.4024	6.2893	0
25/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	560.0000	590.8100	0.5600	0.5908	0
25/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6627.6800	6513.0300	6.6277	6.5130	0
25/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	524.0500	553.3100	0.5241	0.5533	800
25/09/2024	2032 On 07-August-25			Bond Future	9.7107	9.7429	95.9783	95.8302	0
25/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10253.2000	10124.6800	10.2532	10.1247	0
25/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	406.2500	425.8800	0.4063	0.4259	0
25/09/2024	2032 On 06-November-25			Bond Future	9.8104	9.8447	93.6585	93.5062	0
25/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4743.3300	4653.2400	4.7433	4.6532	0
25/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2080.7500	2142.9000	2.0808	2.1429	0
25/09/2024	2033 On 07-November-24			Bond Future	127.6983	127.8214	127.6983	127.8214	6,936

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25/09/2024	2033 On 06-February-25			Bond Future	130.3613	130.4854	130.3613	130.4854	0
25/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5421.3100	5545.3900	5.4213	5.5454	0
25/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2033 On 08-May-25			Bond Future	131.4678	131.5915	131.4678	131.5915	0
25/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	847.8100	971.5000	0.8478	0.9715	0
25/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2033 On 07-August-25			Bond Future	134.0585	134.1827	134.0585	134.1827	0
25/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5408.5400	5532.6900	5.4085	5.5327	0
25/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2033 On 06-November-25			Bond Future	135.1132	135.2382	135.1132	135.2382	0
25/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1973.1800	2098.1500	1.9732	2.0982	0
25/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2037 On 07-November-24			Bond Future	10.4811	10.4885	88.8993	88.8544	211,317
25/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11607.0000	11562.3500	11.6070	11.5624	0
25/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.9500	1.2900	0.0010	0.0013	0
25/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11657.0000	11612.3400	11.6570	11.6123	0
25/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.9000	1.2300	0.0009	0.0012	0
25/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11706.9600	11662.2900	11.7070	11.6623	0
25/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.8500	1.1700	0.0009	0.0012	0
25/09/2024	2037 On 06-February-25			Bond Future	10.5543	10.5621	86.4708	86.4238	9,680
25/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12093.3700	12051.4200	12.0934	12.0514	0
25/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	83.2600	88.2900	0.0833	0.0883	0
25/09/2024	2037 On 08-May-25			Bond Future	10.6454	10.6537	88.1920	88.1425	3,975
25/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9432.2600	9397.5200	9.4323	9.3975	0
25/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	592.0800	606.7700	0.5921	0.6068	0
25/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10786.1300	10748.6100	10.7861	10.7486	15,000
25/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	437.4600	449.3700	0.4375	0.4494	0
25/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14103.0600	14059.4500	14.1031	14.0595	7,500
25/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	163.7300	169.5500	0.1637	0.1696	0
25/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14321.8200	14277.8900	14.3218	14.2779	7,500
25/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	151.9300	157.4300	0.1519	0.1574	0
25/09/2024	2037 On 07-August-25			Bond Future	10.7488	10.7577	85.6466	85.5948	0
25/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	3101.1300	3088.2900	3.1011	3.0883	2,341
25/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4270.7600	4309.6500	4.2708	4.3097	0

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25/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3362.8100	3348.8800	3.3628	3.3489	200
25/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4000.1700	4037.9700	4.0002	4.0380	0
25/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	6020.6800	5997.0600	6.0207	5.9971	0
25/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2230.1500	2258.2600	2.2302	2.2583	2,541
25/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	9009.2200	8977.3300	9.0092	8.9773	0
25/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1256.6100	1276.4500	1.2566	1.2765	2,541
25/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12492.9900	12453.5800	12.4930	12.4536	0
25/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	618.9700	631.2900	0.6190	0.6313	0
25/09/2024	2037 On 06-November-25			Bond Future	10.8542	10.8636	87.2875	87.2336	0
25/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6850.8700	6824.5300	6.8509	6.8245	0
25/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2570.1200	2597.6300	2.5701	2.5976	0
25/09/2024	2038 On 07-November-24			Bond Future	140.5635	141.2099	140.5635	141.2099	3,232
25/09/2024	2038 On 06-February-25			Bond Future	141.3880	142.0456	141.3880	142.0456	0
25/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6158.0200	6815.6200	6.1580	6.8156	0
25/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2038 On 08-May-25			Bond Future	144.2389	144.9073	144.2389	144.9073	0
25/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4558.8800	5227.2800	4.5589	5.2273	0
25/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2038 On 07-August-25			Bond Future	144.9298	145.6090	144.9298	145.6090	0
25/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5369.7800	6048.9800	5.3698	6.0490	0
25/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2038 On 06-November-25			Bond Future	147.7472	148.4380	147.7472	148.4380	0
25/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3867.1700	4557.9500	3.8672	4.5580	0
25/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2040 On 07-November-24			Bond Future	10.7173	10.7298	89.7629	89.6792	114,213
25/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8602.1600	8522.8000	8.6022	8.5228	640
25/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	17.4800	21.8100	0.0175	0.0218	0
25/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11377.0000	11294.2600	11.3770	11.2943	0
25/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	2.7000	3.6500	0.0027	0.0037	640
25/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12660.2900	12576.9900	12.6603	12.5770	0
25/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.9700	1.3600	0.0010	0.0014	0
25/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12713.0500	12629.7400	12.7131	12.6297	0
25/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.9200	1.3000	0.0009	0.0013	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12765.7500	12682.4200	12.7658	12.6824	0
25/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.8700	1.2300	0.0009	0.0012	0
25/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14269.8100	14186.2100	14.2698	14.1862	0
25/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.1800	0.2700	0.0002	0.0003	640
25/09/2024	2040 On 06-February-25			Bond Future	10.7925	10.8055	87.1016	87.0151	5,684
25/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3216.1200	3182.4800	3.2161	3.1825	780
25/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1859.3700	1912.1900	1.8594	1.9122	0
25/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6416.0000	6359.2400	6.4160	6.3592	0
25/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	710.5700	740.2700	0.7106	0.7403	780
25/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8954.9100	8886.4700	8.9549	8.8865	0
25/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	345.2400	363.2600	0.3452	0.3633	780
25/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12780.7900	12701.6700	12.7808	12.7017	0
25/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	104.6100	111.9500	0.1046	0.1120	0
25/09/2024	2040 On 08-May-25			Bond Future	10.8839	10.8977	88.8351	88.7454	3,900
25/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10902.1700	10831.2800	10.9022	10.8313	0
25/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	566.5900	585.4200	0.5666	0.5854	0
25/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11479.3400	11406.8700	11.4793	11.4069	15,000
25/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	503.4800	520.7300	0.5035	0.5207	0
25/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14670.1800	14589.6800	14.6702	14.5897	7,500
25/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	218.4500	227.6700	0.2185	0.2277	0
25/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14993.0200	14911.8400	14.9930	14.9118	7,500
25/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	197.6500	206.1900	0.1977	0.2062	0
25/09/2024	2040 On 07-August-25			Bond Future	10.9867	11.0012	86.0514	85.9586	0
25/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13691.3000	13615.7000	13.6913	13.6157	0
25/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	662.1500	679.3100	0.6622	0.6793	0
25/09/2024	2040 On 06-November-25			Bond Future	11.0908	11.1060	87.6996	87.6039	0
25/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7391.5400	7338.2700	7.3915	7.3383	0
25/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2865.4300	2907.8800	2.8654	2.9079	0
25/09/2024	2044 On 07-November-24			Bond Future	10.7959	10.7879	86.0064	86.0620	76,071
25/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7800.6400	7860.3200	7.8006	7.8603	0
25/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	36.9500	41.0300	0.0370	0.0410	13,875
25/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9243.9500	9301.7600	9.2440	9.3018	0
25/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	15.2600	17.4700	0.0153	0.0175	9,540
25/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10653.7700	10710.5100	10.6538	10.7105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	6.2000	7.3400	0.0062	0.0073	11,405
25/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12827.4000	12883.3000	12.8274	12.8833	0
25/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	1.2000	1.5000	0.0012	0.0015	0
25/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12880.4100	12936.3000	12.8804	12.9363	0
25/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	1.1400	1.4300	0.0011	0.0014	0
25/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12933.3500	12989.2300	12.9334	12.9892	0
25/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	1.0800	1.3600	0.0011	0.0014	0
25/09/2024	2044 On 06-February-25			Bond Future	10.8674	10.8593	83.3929	83.4486	470
25/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7750.3000	7809.9700	7.7503	7.8100	449
25/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	501.8100	505.8100	0.5018	0.5058	0
25/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10368.0300	10427.3300	10.3680	10.4273	449
25/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	241.1400	244.7700	0.2411	0.2448	0
25/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13046.6000	13104.8900	13.0466	13.1049	0
25/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	112.8300	115.4500	0.1128	0.1155	0
25/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16604.6800	16661.2800	16.6047	16.6613	0
25/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	24.1200	25.0500	0.0241	0.0251	449
25/09/2024	2044 On 08-May-25			Bond Future	10.9536	10.9454	85.0526	85.1079	0
25/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3210.6800	3253.6400	3.2107	3.2536	2,490
25/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3439.0400	3426.6400	3.4390	3.4266	0
25/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6214.2200	6267.4100	6.2142	6.2674	0
25/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1693.2400	1691.0700	1.6932	1.6911	2,490
25/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9768.2300	9825.3500	9.7682	9.8254	0
25/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	809.6700	811.4300	0.8097	0.8114	2,490
25/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11321.1700	11378.8200	11.3212	11.3788	0
25/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	593.4100	595.7000	0.5934	0.5957	0
25/09/2024	2044 On 07-August-25			Bond Future	11.0499	11.0416	82.3206	82.3757	0
25/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13988.2900	14044.8000	13.9883	14.0448	0
25/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	705.6700	707.0700	0.7057	0.7071	0
25/09/2024	2044 On 06-November-25			Bond Future	11.1468	11.1384	83.8973	83.9523	0
25/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7632.5500	7681.0000	7.6326	7.6810	0
25/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3024.0400	3017.4200	3.0240	3.0174	0
25/09/2024	2046 On 07-November-24			Bond Future	121.5306	121.3710	121.5306	121.3710	17,748
25/09/2024	2046 On 06-February-25			Bond Future	124.0650	123.9006	124.0650	123.9006	0
25/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10055.0400	9890.5700	10.0550	9.8906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2046 On 08-May-25			Bond Future	124.3300	124.1591	124.3300	124.1591	0
25/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2359.9700	2189.1100	2.3600	2.1891	0
25/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2046 On 07-August-25			Bond Future	126.7792	126.6029	126.7792	126.6029	0
25/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8089.2200	7912.9400	8.0892	7.9129	0
25/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2046 On 06-November-25			Bond Future	126.9635	126.7826	126.9635	126.7826	0
25/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1553.5000	1372.6200	1.5535	1.3726	0
25/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2050 On 07-November-24			Bond Future	123.0450	123.0706	123.0450	123.0706	15,376
25/09/2024	2050 On 06-February-25			Bond Future	123.2635	123.2878	123.2635	123.2878	582
25/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7663.4500	7687.8200	7.6635	7.6878	0
25/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2050 On 08-May-25			Bond Future	125.7489	125.7716	125.7489	125.7716	0
25/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4588.9100	4611.5700	4.5889	4.6116	0
25/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2050 On 07-August-25			Bond Future	125.8296	125.8505	125.8296	125.8505	0
25/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5939.6100	5960.5200	5.9396	5.9605	0
25/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	2050 On 06-November-25			Bond Future	128.2755	128.2952	128.2755	128.2952	0
25/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3855.4600	3875.1600	3.8555	3.8752	0
25/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	AL37 On 07-November-24			Index Future	1060.8240	1060.6920	1060.8240	1,060.6920	0
25/09/2024	AL37 On 06-February-25			Index Future	1082.6870	1082.5430	1082.6870	1,082.5430	0
25/09/2024	AL37 On 08-May-25			Index Future	1104.2740	1104.1160	1104.2740	1,104.1160	0
25/09/2024	AL37 On 07-August-25			Index Future	1125.7960	1125.6240	1125.7960	1,125.6240	0
25/09/2024	AL37 On 06-November-25			Index Future	1147.4690	1147.2850	1147.4690	1,147.2850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	AL7T On 07-November-24			Index Future	1279.1110	1278.4380	1279.1110	1,278.4380	0
25/09/2024	AL7T On 06-February-25			Index Future	1305.4720	1304.7750	1305.4720	1,304.7750	0
25/09/2024	AL7T On 08-May-25			Index Future	1331.5010	1330.7760	1331.5010	1,330.7760	0
25/09/2024	AL7T On 07-August-25			Index Future	1357.4520	1356.6990	1357.4520	1,356.6990	0
25/09/2024	AL7T On 06-November-25			Index Future	1383.5850	1382.8070	1383.5850	1,382.8070	0
25/09/2024	ALBI On 07-November-24			Index Future	1105.3630	1105.0760	1105.3630	1,105.0760	121
25/09/2024	ALBI On 06-February-25			Index Future	1128.1440	1127.8420	1128.1440	1,127.8420	0
25/09/2024	ALBI On 08-May-25			Index Future	1150.6370	1150.3170	1150.6370	1,150.3170	0
25/09/2024	ALBI On 07-August-25			Index Future	1173.0620	1172.7260	1173.0620	1,172.7260	0
25/09/2024	ALBI On 06-November-25			Index Future	1195.6460	1195.2930	1195.6460	1,195.2930	0
25/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	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
25/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	ES33 On 07-November-24			Bond Future	10.6710	10.7658	83.3189	82.8507	0
25/09/2024	ES33 On 06-February-25			Bond Future	10.7673	10.8665	85.0564	84.5775	0
25/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11324.8000	10845.8600	11.3248	10.8459	0
25/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	ES33 On 08-May-25			Bond Future	10.8765	10.9804	82.9714	82.4813	0
25/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8199.3700	7709.3200	8.1994	7.7093	0
25/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	ES33 On 07-August-25			Bond Future	10.9992	11.1080	84.6039	84.1030	0
25/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10799.3100	10298.3500	10.7993	10.2984	0
25/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	ES33 On 06-November-25			Bond Future	11.1395	11.2537	82.4492	81.9374	0
25/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3799.0000	3287.1500	3.7990	3.2872	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	ES42 On 07-November-24			Bond Future	11.0099	11.0225	81.1264	81.0439	0
25/09/2024	ES42 On 06-February-25			Bond Future	11.0891	11.1023	82.8177	82.7324	0
25/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14424.2600	14338.9500	14.4243	14.3390	0
25/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	ES42 On 08-May-25			Bond Future	11.1813	11.1953	80.2202	80.1317	0
25/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11589.3100	11500.8500	11.5893	11.5009	0
25/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	ES42 On 07-August-25			Bond Future	11.2806	11.2953	81.7967	81.7051	0
25/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13524.4800	13432.9400	13.5245	13.4329	0
25/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	ES42 On 06-November-25			Bond Future	11.3894	11.4048	79.1181	79.0237	0
25/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5784.2500	5689.7700	5.7843	5.6898	0
25/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	GOVI On 07-November-24			GOVI	1087.8660	1087.6180	1087.8660	1,087.6180	677
25/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1390860.0000	1388380.0000	139.0860	138.8380	0
25/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1390760.0000	1388280.0000	139.0760	138.8280	0
25/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1390660.0000	1388180.0000	139.0660	138.8180	0
25/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	GOVI On 06-February-25			GOVI	1110.2860	1110.0240	1110.2860	1,110.0240	0
25/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1382860.0000	1380240.0000	138.2860	138.0240	0
25/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	GOVI On 08-May-25			GOVI	1132.4230	1132.1440	1132.4230	1,132.1440	0
25/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1104230.0000	1101440.0000	110.4230	110.1440	0
25/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	GOVI On 07-August-25			GOVI	1154.4940	1154.1990	1154.4940	1,154.1990	0
25/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1434940.0000	1431990.0000	143.4940	143.1990	0
25/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	GOVI On 06-November-25			GOVI	1176.7200	1176.4090	1176.7200	1,176.4090	0
25/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	647200.0000	644090.0000	64.7200	64.4090	0
25/09/2024	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
25/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/09/2024	IGOV On 07-November-24			Index Future	374.5950	373.1850	374.5950	373.1850	795
25/09/2024	IGOV On 06-February-25			Index Future	382.4070	380.9650	382.4070	380.9650	0
25/09/2024	IGOV On 08-May-25			Index Future	390.1210	388.6460	390.1210	388.6460	0
25/09/2024	IGOV On 07-August-25			Index Future	397.8120	396.3040	397.8120	396.3040	0
25/09/2024	IGOV On 06-November-25			Index Future	405.5570	404.0160	405.5570	404.0160	0
25/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
25/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
25/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
25/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
25/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
25/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
25/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
25/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/09/2024	R035 On 07-November-24			Bond Future	10.1104	10.1330	93.9692	93.8344	144,053
25/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5718.6300	5596.8000	5.7186	5.5968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	54.6800	67.6200	0.0547	0.0676	11,000
25/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11266.4900	11132.1200	11.2665	11.1321	0
25/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.8000	1.2000	0.0008	0.0012	0
25/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11316.4200	11182.0300	11.3164	11.1820	0
25/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.7700	1.1500	0.0008	0.0012	0
25/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11366.3100	11231.9100	11.3663	11.2319	0
25/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.7400	1.1100	0.0007	0.0011	0
25/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11416.1500	11281.7300	11.4162	11.2817	1,000
25/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.7100	1.0600	0.0007	0.0011	0
25/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16331.6300	16196.8600	16.3316	16.1969	0
25/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
25/09/2024	R035 On 06-February-25			Bond Future	10.1823	10.2060	95.9058	95.7672	16,070
25/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2360.1300	2301.0600	2.3601	2.3011	100
25/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1906.5100	1986.0700	1.9065	1.9861	0
25/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2632.5400	2568.7400	2.6325	2.5687	1,000
25/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1715.0300	1789.8600	1.7150	1.7899	0
25/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3806.4600	3725.2800	3.8065	3.7253	0
25/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1121.1200	1178.5700	1.1211	1.1786	1,100
25/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6677.7000	6568.6000	6.6777	6.5686	0
25/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	434.1200	463.6500	0.4341	0.4637	1,100
25/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11956.9600	11825.5400	11.9570	11.8255	0
25/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	72.2500	79.4600	0.0723	0.0795	0
25/09/2024	R035 On 08-May-25			Bond Future	10.2630	10.2879	93.3059	93.1629	0
25/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3394.3800	3325.8600	3.3944	3.3259	150
25/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2385.7800	2460.2400	2.3858	2.4602	0
25/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5279.8900	5190.5000	5.2799	5.1905	0
25/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1447.4200	1501.0100	1.4474	1.5010	150
25/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7402.0100	7295.9900	7.4020	7.2960	400
25/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	863.5000	900.4600	0.8635	0.9005	0
25/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8447.3800	8335.0900	8.4474	8.3351	0
25/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	674.6200	705.3100	0.6746	0.7053	150
25/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8800.1500	8685.9900	8.8002	8.6860	0
25/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	621.4000	650.2200	0.6214	0.6502	0
25/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12861.4900	12730.5300	12.8615	12.7305	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	201.6000	213.6200	0.2016	0.2136	400
25/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15700.4500	15562.7200	15.7005	15.5627	0
25/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	72.3600	77.6100	0.0724	0.0776	400
25/09/2024	R035 On 07-August-25			Bond Future	10.3558	10.3820	95.1210	94.9738	0
25/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12296.3300	12170.8400	12.2963	12.1708	0
25/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	547.0900	568.7700	0.5471	0.5688	0
25/09/2024	R035 On 06-November-25			Bond Future	10.4629	10.4905	92.4393	92.2881	0
25/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6429.3200	6338.3500	6.4293	6.3384	0
25/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2500.9600	2561.2100	2.5010	2.5612	0
25/09/2024	R053 On 07-November-24			Bond Future	10.7144	10.7164	109.4058	109.3864	3,664
25/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16905.6600	16886.9600	16.9057	16.8870	0
25/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	2.1200	2.7800	0.0021	0.0028	0
25/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16975.2100	16956.4800	16.9752	16.9565	0
25/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	2.0200	2.6500	0.0020	0.0027	0
25/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17044.6700	17025.9200	17.0447	17.0259	0
25/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	1.9200	2.5300	0.0019	0.0025	0
25/09/2024	R053 On 06-February-25			Bond Future	10.7820	10.7843	111.6605	111.6395	0
25/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17443.0300	17429.3200	17.4430	17.4293	0
25/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	162.8200	170.1000	0.1628	0.1701	0
25/09/2024	R053 On 08-May-25			Bond Future	10.8595	10.8621	108.0176	107.9943	0
25/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15234.4300	15225.3300	15.2344	15.2253	0
25/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	784.0900	798.2800	0.7841	0.7983	0
25/09/2024	R053 On 07-August-25			Bond Future	10.9444	10.9472	110.1174	110.0920	0
25/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18216.5200	18203.7100	18.2165	18.2037	0
25/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	933.2300	945.8400	0.9332	0.9458	0
25/09/2024	R053 On 06-November-25			Bond Future	11.0365	11.0395	106.3649	106.3375	0
25/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9954.3200	9950.4200	9.9543	9.9504	0
25/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3803.7200	3827.1700	3.8037	3.8272	0
25/09/2024	R186 On 07-November-24			Bond Future	7.9334	7.9527	109.0045	108.9665	164,298
25/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2324.8000	2288.1100	2.3248	2.2881	0
25/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	4.2500	5.5600	0.0043	0.0056	0
25/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2343.7500	2307.0200	2.3438	2.3070	0
25/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	4.0900	5.3600	0.0041	0.0054	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2362.6800	2325.9200	2.3627	2.3259	0
25/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	3.9200	5.1600	0.0039	0.0052	0
25/09/2024	R186 On 06-February-25			Bond Future	7.8722	7.8951	105.9387	105.8986	17,134
25/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2108.2600	2075.9600	2.1083	2.0760	0
25/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	108.6700	116.4900	0.1087	0.1165	0
25/09/2024	R186 On 08-May-25			Bond Future	7.8426	7.8707	108.0485	108.0058	0
25/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1287.8800	1260.7200	1.2879	1.2607	0
25/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	337.4300	352.9900	0.3374	0.3530	0
25/09/2024	R186 On 07-August-25			Bond Future	7.8365	7.8713	104.8403	104.7951	0
25/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1934.2800	1898.1000	1.9343	1.8981	1,983
25/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	161.2300	170.2500	0.1612	0.1703	0
25/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2437.7400	2398.0400	2.4377	2.3980	0
25/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	84.6200	90.1200	0.0846	0.0901	0
25/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3099.7200	3057.1800	3.0997	3.0572	0
25/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	34.2500	36.9100	0.0343	0.0369	1,983
25/09/2024	R186 On 06-November-25			Bond Future	7.8483	7.8928	106.8507	106.8032	0
25/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	784.7700	759.0700	0.7848	0.7591	0
25/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	484.9900	506.7800	0.4850	0.5068	0
25/09/2024	R202 On 07-November-24			Bond Future	271.3242	271.3811	271.3242	271.3811	2,010
25/09/2024	R202 On 06-February-25			Bond Future	271.7901	271.8446	271.7901	271.8446	0
25/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5000.1400	5054.6300	5.0001	5.0546	0
25/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	R202 On 08-May-25			Bond Future	277.2709	277.3219	277.2709	277.3219	0
25/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4960.9300	5011.8600	4.9609	5.0119	0
25/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	R202 On 07-August-25			Bond Future	277.4353	277.4817	277.4353	277.4817	0
25/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5835.3100	5881.6600	5.8353	5.8817	0
25/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	R202 On 06-November-25			Bond Future	282.8290	282.8728	282.8290	282.8728	0
25/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7189.0200	7232.8400	7.1890	7.2328	0
25/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	R209 On 07-November-24			Bond Future	10.2377	10.2600	74.2754	74.1552	17,231
25/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2134.2800	2069.2200	2.1343	2.0692	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	472.0900	527.2500	0.4721	0.5273	0
25/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	4085.8300	3987.3700	4.0858	3.9874	0
25/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	115.9100	137.6700	0.1159	0.1377	100
25/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9699.9900	9580.3200	9.7000	9.5803	0
25/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	1.1800	1.7300	0.0012	0.0017	0
25/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9744.5800	9624.8800	9.7446	9.6249	0
25/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	1.1400	1.6600	0.0011	0.0017	0
25/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9789.1100	9669.4000	9.7891	9.6694	0
25/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	1.0900	1.6000	0.0011	0.0016	0
25/09/2024	R209 On 06-February-25			Bond Future	10.3026	10.3258	75.8062	75.6826	0
25/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10376.2400	10260.0700	10.3762	10.2601	0
25/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	77.9800	85.4000	0.0780	0.0854	0
25/09/2024	R209 On 08-May-25			Bond Future	10.3795	10.4038	74.1621	74.0348	0
25/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7925.0900	7822.9000	7.9251	7.8229	0
25/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	542.7800	567.8800	0.5428	0.5679	0
25/09/2024	R209 On 07-August-25			Bond Future	10.4659	10.4913	75.6046	75.4737	0
25/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10866.0600	10755.6100	10.8661	10.7556	0
25/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	539.7500	560.1800	0.5398	0.5602	0
25/09/2024	R209 On 06-November-25			Bond Future	10.5617	10.5882	73.9029	73.7685	0
25/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5766.9100	5686.2900	5.7669	5.6863	0
25/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2293.2700	2347.0100	2.2933	2.3470	0
25/09/2024	R210 On 07-November-24			Bond Future	242.0697	242.1297	242.0697	242.1297	1,601
25/09/2024	R210 On 06-February-25			Bond Future	247.1177	247.1760	247.1177	247.1760	0
25/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7507.7200	7566.0300	7.5077	7.5660	0
25/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	R210 On 08-May-25			Bond Future	248.7105	248.7645	248.7105	248.7645	0
25/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	680.4800	734.4700	0.6805	0.7345	0
25/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	R210 On 07-August-25			Bond Future	253.6107	253.6620	253.6107	253.6620	0
25/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5170.7300	5222.0200	5.1707	5.2220	0
25/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2024	R210 On 06-November-25			Bond Future	255.0861	255.1355	255.0861	255.1355	0
25/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2946.0700	2995.5100	2.9461	2.9955	0
25/09/2024	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
25/09/2024	R213 On 07-November-24			Bond Future	9.2245	9.2311	90.9425	90.9137	77,414
25/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8218.8300	8191.0200	8.2188	8.1910	0
25/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	3.5100	4.4900	0.0035	0.0045	0
25/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8257.6900	8229.8600	8.2577	8.2299	0
25/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	3.4100	4.3700	0.0034	0.0044	0
25/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8296.5300	8268.6600	8.2965	8.2687	0
25/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	3.3200	4.2400	0.0033	0.0042	0
25/09/2024	R213 On 06-February-25			Bond Future	9.2740	9.2812	92.8168	92.7863	0
25/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8371.1500	8343.7900	8.3712	8.3438	0
25/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	50.9600	54.1000	0.0510	0.0541	0
25/09/2024	R213 On 08-May-25			Bond Future	9.3358	9.3437	91.1085	91.0759	0
25/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5237.6700	5216.9600	5.2377	5.2170	0
25/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	518.9300	530.8300	0.5189	0.5308	0
25/09/2024	R213 On 07-August-25			Bond Future	9.4126	9.4213	92.8815	92.8469	0
25/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8764.5400	8737.4100	8.7645	8.7374	0
25/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	350.1000	357.5900	0.3501	0.3576	0
25/09/2024	R213 On 06-November-25			Bond Future	9.5095	9.5190	91.1102	91.0737	0
25/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3874.2700	3857.7200	3.8743	3.8577	0
25/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1833.7300	1853.6200	1.8337	1.8536	0
25/09/2024	R214 On 07-November-24			Bond Future	10.5440	10.5562	70.1232	70.0515	19,050
25/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10641.9900	10570.7000	10.6420	10.5707	0
25/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.9600	1.3500	0.0010	0.0014	0
25/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10687.4100	10616.1000	10.6874	10.6161	0
25/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.9100	1.2800	0.0009	0.0013	0
25/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10732.8000	10661.4700	10.7328	10.6615	0
25/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.8700	1.2200	0.0009	0.0012	0
25/09/2024	R214 On 06-February-25			Bond Future	10.6109	10.6237	71.5683	71.4944	0
25/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6556.9600	6502.0400	6.5570	6.5020	554
25/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	396.1700	415.2400	0.3962	0.4152	0
25/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8790.8400	8727.8300	8.7908	8.7278	554
25/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	185.5000	196.4800	0.1855	0.1965	0
25/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10820.6700	10753.1400	10.8207	10.7531	0
25/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	92.9500	99.4100	0.0930	0.0994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14651.3800	14578.6500	14.6514	14.5787	0
25/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	12.3400	13.6000	0.0123	0.0136	554
25/09/2024	R214 On 08-May-25			Bond Future	10.6836	10.6970	69.6906	69.6140	0
25/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9360.0500	9299.4100	9.3601	9.2994	0
25/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	483.7800	499.7600	0.4838	0.4998	0
25/09/2024	R214 On 07-August-25			Bond Future	10.7648	10.7788	71.0463	70.9672	0
25/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11561.0200	11497.1400	11.5610	11.4971	0
25/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	601.7100	616.9500	0.6017	0.6170	0
25/09/2024	R214 On 06-November-25			Bond Future	10.8557	10.8703	69.1089	69.0273	0
25/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6555.8500	6509.4900	6.5559	6.5095	0
25/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2379.2500	2414.4900	2.3793	2.4145	0
25/09/2024	R248 On 07-November-24			Bond Future	10.6951	10.6973	85.1554	85.1397	250,670
25/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13199.3800	13184.0600	13.1994	13.1841	0
25/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	1.3500	1.7900	0.0014	0.0018	0
25/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13253.7500	13238.4100	13.2538	13.2384	0
25/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	1.2900	1.7100	0.0013	0.0017	0
25/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13308.0400	13292.6800	13.3080	13.2927	0
25/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	1.2300	1.6300	0.0012	0.0016	0
25/09/2024	R248 On 06-February-25			Bond Future	10.7645	10.7668	86.9104	86.8934	203,387
25/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1146.5000	1157.3800	1.1465	1.1574	660
25/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4628.9300	4656.8300	4.6289	4.6568	0
25/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3590.3700	3599.1600	3.5904	3.5992	660
25/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1913.2600	1939.0700	1.9133	1.9391	0
25/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	7059.4100	7059.5800	7.0594	7.0596	0
25/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	723.3500	740.5400	0.7234	0.7405	660
25/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12467.6400	12457.7300	12.4676	12.4577	0
25/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	173.6300	180.7400	0.1736	0.1807	0
25/09/2024	R248 On 08-May-25			Bond Future	10.8392	10.8418	84.1947	84.1759	0
25/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11779.1800	11771.8500	11.7792	11.7719	0
25/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	641.0500	652.5300	0.6411	0.6525	0
25/09/2024	R248 On 07-August-25			Bond Future	10.9221	10.9251	85.8323	85.8117	0
25/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14492.3100	14481.4000	14.4923	14.4814	0
25/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	694.0400	703.6600	0.6940	0.7037	0
25/09/2024	R248 On 06-November-25			Bond Future	11.0144	11.0176	83.0354	83.0134	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7847.3900	7844.2100	7.8474	7.8442	0
25/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3054.2700	3073.0500	3.0543	3.0731	0
25/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0