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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
26/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	2025 On 07-November-24			Bond Future	184.9950	184.9993	184.9950	184.9993	9,240
26/09/2024	2029 On 07-November-24			Bond Future	134.1734	134.1275	134.1734	134.1275	7,884
26/09/2024	2029 On 06-February-25			Bond Future	136.9720	136.9246	136.9720	136.9246	0
26/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4571.9900	4524.5900	4.5720	4.5246	0
26/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2029 On 08-May-25			Bond Future	138.3118	138.2626	138.3118	138.2626	0
26/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	461.7600	412.6000	0.4618	0.4126	0
26/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2029 On 07-August-25			Bond Future	141.0380	140.9872	141.0380	140.9872	0
26/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3627.9600	3577.1500	3.6280	3.5772	0
26/09/2024	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
26/09/2024	2029 On 06-November-25			Bond Future	142.3309	142.2785	142.3309	142.2785	0
26/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2540.8600	2488.5000	2.5409	2.4885	0
26/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2030 On 07-November-24			Bond Future	8.8281	8.8489	98.8362	98.7527	183,062
26/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5376.2200	5293.9000	5.3762	5.2939	600
26/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	5.4300	6.6700	0.0054	0.0067	0
26/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7223.3500	7139.9800	7.2234	7.1400	600
26/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.6200	0.8100	0.0006	0.0008	0
26/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7332.9100	7249.5200	7.3329	7.2495	0
26/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.5500	0.7200	0.0006	0.0007	0
26/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7369.3900	7286.0000	7.3694	7.2860	0
26/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.5200	0.6900	0.0005	0.0007	0
26/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7405.8500	7322.4500	7.4059	7.3225	0
26/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.5000	0.6600	0.0005	0.0007	0
26/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11480.7600	11397.2000	11.4808	11.3972	0
26/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
26/09/2024	2030 On 06-February-25			Bond Future	8.8541	8.8762	96.8636	96.7779	28,810
26/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	997.0600	965.8700	0.9971	0.9659	800
26/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1673.4200	1727.9200	1.6734	1.7279	0
26/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2057.7900	2007.0800	2.0578	2.0071	800
26/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	806.7500	841.7300	0.8068	0.8417	0
26/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3517.2600	3450.6500	3.5173	3.4507	0
26/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	348.4700	367.5500	0.3485	0.3676	800
26/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6817.8700	6736.7400	6.8179	6.7367	0
26/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	60.3700	64.9300	0.0604	0.0649	0
26/09/2024	2030 On 08-May-25			Bond Future	8.9089	8.9327	98.7926	98.7047	0
26/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1271.6200	1238.0300	1.2716	1.2380	800
26/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2124.7300	2179.0800	2.1247	2.1791	0
26/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2263.3900	2214.7100	2.2634	2.2147	800
26/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1265.0800	1304.3400	1.2651	1.3043	0
26/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4246.1000	4179.3800	4.2461	4.1794	0
26/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	551.0200	572.2400	0.5510	0.5722	0
26/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4421.3000	4353.4700	4.4213	4.3535	0
26/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	514.5500	534.6600	0.5146	0.5347	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5383.2400	5310.2900	5.3832	5.3103	1,640
26/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	357.5700	372.5600	0.3576	0.3726	0
26/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6564.1000	6486.6000	6.5641	6.4866	2,280
26/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	231.2500	241.6900	0.2313	0.2417	0
26/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10252.1100	10166.4200	10.2521	10.1664	0
26/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	36.7100	38.9600	0.0367	0.0390	1,640
26/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11574.6500	11487.8200	11.5747	11.4878	0
26/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	16.1000	17.2100	0.0161	0.0172	2,280
26/09/2024	2030 On 07-August-25			Bond Future	8.9823	9.0078	96.7052	96.6150	0
26/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5688.5100	5616.8000	5.6885	5.6168	1,054
26/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	567.6400	586.0700	0.5676	0.5861	0
26/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7495.6800	7417.0600	7.4957	7.4171	0
26/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	321.1000	332.6200	0.3211	0.3326	0
26/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10435.5500	10349.3600	10.4356	10.3494	0
26/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	86.1400	90.0900	0.0861	0.0901	1,054
26/09/2024	2030 On 06-November-25			Bond Future	9.0622	9.0896	98.5599	98.4676	0
26/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3109.1300	3054.5300	3.1091	3.0545	0
26/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1516.3800	1554.0600	1.5164	1.5541	0
26/09/2024	2032 On 07-November-24			Bond Future	9.4663	9.4974	94.6004	94.4443	102,192
26/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1893.4800	1795.1700	1.8935	1.7952	50
26/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	484.3100	542.1300	0.4843	0.5421	0
26/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2312.5000	2203.6000	2.3125	2.2036	0
26/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	364.2900	411.5200	0.3643	0.4115	0
26/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2471.1800	2358.8000	2.4712	2.3588	100
26/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	327.9500	371.7000	0.3280	0.3717	0
26/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5518.7700	5372.0000	5.5188	5.3720	0
26/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	46.7700	56.1300	0.0468	0.0561	200
26/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7810.5300	7657.0000	7.8105	7.6570	600
26/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	10.3700	12.9700	0.0104	0.0130	0
26/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9399.8500	9244.7600	9.3999	9.2448	0
26/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	3.6400	4.6800	0.0036	0.0047	0
26/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9443.5400	9288.4200	9.4435	9.2884	0
26/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	3.5400	4.5500	0.0035	0.0046	0
26/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9487.1900	9332.0400	9.4872	9.3320	0

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26/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	3.4400	4.4200	0.0034	0.0044	0
26/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	10008.6100	9853.1100	10.0086	9.8531	600
26/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	2.0400	2.6700	0.0020	0.0027	0
26/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	10138.4000	9982.8300	10.1384	9.9828	1,615
26/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	1.7800	2.3400	0.0018	0.0023	0
26/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15569.3300	15413.2000	15.5693	15.4132	0
26/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
26/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	17174.9500	17018.8200	17.1750	17.0188	0
26/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
26/09/2024	2032 On 06-February-25			Bond Future	9.5200	9.5527	96.5504	96.3907	16,670
26/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1476.0900	1409.6000	1.4761	1.4096	800
26/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	1965.9800	2059.2500	1.9660	2.0593	0
26/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2908.8300	2808.1200	2.9088	2.8081	800
26/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	981.0300	1040.0800	0.9810	1.0401	0
26/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5476.6000	5343.0700	5.4766	5.3431	0
26/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	340.4900	366.7200	0.3405	0.3667	800
26/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	10050.6800	9895.9700	10.0507	9.8960	0
26/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	48.0400	53.0900	0.0480	0.0531	0
26/09/2024	2032 On 08-May-25			Bond Future	9.5904	9.6248	94.3107	94.1472	0
26/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1801.2600	1733.0700	1.8013	1.7331	800
26/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2614.2000	2709.4700	2.6142	2.7095	0
26/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	3114.0800	3018.6100	3.1141	3.0186	800
26/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1566.0700	1634.0600	1.5661	1.6341	0
26/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6536.4600	6402.3800	6.5365	6.4024	0
26/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	530.6200	560.0000	0.5306	0.5600	0
26/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6763.3400	6627.6800	6.7633	6.6277	0
26/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	496.2500	524.0500	0.4963	0.5241	800
26/09/2024	2032 On 07-August-25			Bond Future	9.6743	9.7107	96.1454	95.9783	0
26/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10401.8100	10253.2000	10.4018	10.2532	0
26/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	387.7200	406.2500	0.3877	0.4063	0
26/09/2024	2032 On 06-November-25			Bond Future	9.7721	9.8104	93.8292	93.6585	0
26/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4850.3700	4743.3300	4.8504	4.7433	0
26/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2017.0500	2080.7500	2.0171	2.0808	0
26/09/2024	2033 On 07-November-24			Bond Future	127.7858	127.6983	127.7858	127.6983	6,936

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26/09/2024	2033 On 06-February-25			Bond Future	130.4511	130.3613	130.4511	130.3613	0
26/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5511.1100	5421.3100	5.5111	5.4213	0
26/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2033 On 08-May-25			Bond Future	131.5601	131.4678	131.5601	131.4678	0
26/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	940.1400	847.8100	0.9401	0.8478	0
26/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2033 On 07-August-25			Bond Future	134.1534	134.0585	134.1534	134.0585	0
26/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5503.3700	5408.5400	5.5034	5.4085	0
26/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2033 On 06-November-25			Bond Future	135.2104	135.1132	135.2104	135.1132	0
26/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2070.4300	1973.1800	2.0704	1.9732	0
26/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2037 On 07-November-24			Bond Future	10.4550	10.4811	89.0603	88.8993	211,317
26/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11767.7500	11607.0000	11.7678	11.6070	0
26/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.7000	0.9500	0.0007	0.0010	0
26/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11817.7700	11657.0000	11.8178	11.6570	0
26/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.6700	0.9000	0.0007	0.0009	0
26/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11867.7400	11706.9600	11.8677	11.7070	0
26/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.6300	0.8500	0.0006	0.0009	0
26/09/2024	2037 On 06-February-25			Bond Future	10.5271	10.5543	86.6355	86.4708	9,680
26/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12251.6100	12093.3700	12.2516	12.0934	0
26/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	76.7900	83.2600	0.0768	0.0833	0
26/09/2024	2037 On 08-May-25			Bond Future	10.6171	10.6454	88.3605	88.1920	3,975
26/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9575.1000	9432.2600	9.5751	9.4323	0
26/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	566.4300	592.0800	0.5664	0.5921	0
26/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10934.7600	10786.1300	10.9348	10.7861	15,000
26/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	417.6000	437.4600	0.4176	0.4375	0
26/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14262.7400	14103.0600	14.2627	14.1031	7,500
26/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	154.9200	163.7300	0.1549	0.1637	0
26/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14482.0400	14321.8200	14.4820	14.3218	7,500
26/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	143.6600	151.9300	0.1437	0.1519	0
26/09/2024	2037 On 07-August-25			Bond Future	10.7193	10.7488	85.8188	85.6466	0
26/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	3177.0300	3101.1300	3.1770	3.1011	2,341
26/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4174.4200	4270.7600	4.1744	4.2708	0

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26/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3442.7000	3362.8100	3.4427	3.3628	200
26/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	3907.8200	4000.1700	3.9078	4.0002	0
26/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	6131.8000	6020.6800	6.1318	6.0207	0
26/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2169.0300	2230.1500	2.1690	2.2302	2,541
26/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	9142.5100	9009.2200	9.1425	9.0092	0
26/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1217.6600	1256.6100	1.2177	1.2566	2,541
26/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12643.2900	12492.9900	12.6433	12.4930	0
26/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	597.0300	618.9700	0.5970	0.6190	0
26/09/2024	2037 On 06-November-25			Bond Future	10.8234	10.8542	87.4634	87.2875	0
26/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6965.1700	6850.8700	6.9652	6.8509	0
26/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2508.4900	2570.1200	2.5085	2.5701	0
26/09/2024	2038 On 07-November-24			Bond Future	140.4000	140.5635	140.4000	140.5635	3,232
26/09/2024	2038 On 06-February-25			Bond Future	141.2219	141.3880	141.2219	141.3880	0
26/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5991.8600	6158.0200	5.9919	6.1580	0
26/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2038 On 08-May-25			Bond Future	144.0700	144.2389	144.0700	144.2389	0
26/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4390.0100	4558.8800	4.3900	4.5589	0
26/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2038 On 07-August-25			Bond Future	144.7583	144.9298	144.7583	144.9298	0
26/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5198.3000	5369.7800	5.1983	5.3698	0
26/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2038 On 06-November-25			Bond Future	147.5730	147.7472	147.5730	147.7472	0
26/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3693.0300	3867.1700	3.6930	3.8672	0
26/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2040 On 07-November-24			Bond Future	10.7013	10.7173	89.8704	89.7629	114,213
26/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8706.9700	8602.1600	8.7070	8.6022	640
26/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	14.8200	17.4800	0.0148	0.0175	0
26/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11483.9600	11377.0000	11.4840	11.3770	0
26/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	2.1900	2.7000	0.0022	0.0027	640
26/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12767.5500	12660.2900	12.7676	12.6603	0
26/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.7600	0.9700	0.0008	0.0010	0
26/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12820.3200	12713.0500	12.8203	12.7131	0
26/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.7200	0.9200	0.0007	0.0009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12873.0300	12765.7500	12.8730	12.7658	0
26/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.6800	0.8700	0.0007	0.0009	0
26/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14377.2400	14269.8100	14.3772	14.2698	0
26/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.1400	0.1800	0.0001	0.0002	640
26/09/2024	2040 On 06-February-25			Bond Future	10.7758	10.7925	87.2116	87.1016	5,684
26/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3273.5400	3216.1200	3.2735	3.2161	780
26/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1806.7600	1859.3700	1.8068	1.8594	0
26/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6499.3700	6416.0000	6.4994	6.4160	0
26/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	683.9100	710.5700	0.6839	0.7106	780
26/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	9049.7500	8954.9100	9.0498	8.9549	0
26/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	330.0500	345.2400	0.3301	0.3452	780
26/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12885.1100	12780.7900	12.8851	12.7808	0
26/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	98.9000	104.6100	0.0989	0.1046	0
26/09/2024	2040 On 08-May-25			Bond Future	10.8666	10.8839	88.9479	88.8351	3,900
26/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10997.9500	10902.1700	10.9980	10.9022	0
26/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	549.6100	566.5900	0.5496	0.5666	0
26/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11576.6900	11479.3400	11.5767	11.4793	15,000
26/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	488.0700	503.4800	0.4881	0.5035	0
26/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14775.0900	14670.1800	14.7751	14.6702	7,500
26/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	210.6000	218.4500	0.2106	0.2185	0
26/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	15098.5400	14993.0200	15.0985	14.9930	7,500
26/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	190.4100	197.6500	0.1904	0.1977	0
26/09/2024	2040 On 07-August-25			Bond Future	10.9687	10.9867	86.1668	86.0514	0
26/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13790.9100	13691.3000	13.7909	13.6913	0
26/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	646.3600	662.1500	0.6464	0.6622	0
26/09/2024	2040 On 06-November-25			Bond Future	11.0720	11.0908	87.8176	87.6996	0
26/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7465.6300	7391.5400	7.4656	7.3915	0
26/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2821.5300	2865.4300	2.8215	2.8654	0
26/09/2024	2044 On 07-November-24			Bond Future	10.7901	10.7959	86.0469	86.0064	75,757
26/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7837.6500	7800.6400	7.8377	7.8006	0
26/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	33.4400	36.9500	0.0334	0.0370	13,875
26/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9282.7600	9243.9500	9.2828	9.2440	0
26/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	13.5500	15.2600	0.0136	0.0153	9,540
26/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10693.4900	10653.7700	10.6935	10.6538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	5.4000	6.2000	0.0054	0.0062	11,405
26/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12867.7200	12827.4000	12.8677	12.8274	0
26/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	1.0000	1.2000	0.0010	0.0012	0
26/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12920.7400	12880.4100	12.9207	12.8804	0
26/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.9500	1.1400	0.0010	0.0011	0
26/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12973.7000	12933.3500	12.9737	12.9334	0
26/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.9100	1.0800	0.0009	0.0011	0
26/09/2024	2044 On 06-February-25			Bond Future	10.8613	10.8674	83.4346	83.3929	470
26/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7780.6900	7750.3000	7.7807	7.7503	449
26/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	490.5200	501.8100	0.4905	0.5018	0
26/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10403.0800	10368.0300	10.4031	10.3680	449
26/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	234.5100	241.1400	0.2345	0.2411	0
26/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13084.6000	13046.6000	13.0846	13.0466	0
26/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	109.1500	112.8300	0.1092	0.1128	0
26/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16645.3000	16604.6800	16.6453	16.6047	0
26/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	23.0600	24.1200	0.0231	0.0241	449
26/09/2024	2044 On 08-May-25			Bond Future	10.9472	10.9536	85.0956	85.0526	0
26/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3225.2000	3210.6800	3.2252	3.2107	2,490
26/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3410.5700	3439.0400	3.4106	3.4390	0
26/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6238.2100	6214.2200	6.2382	6.2142	0
26/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1674.2400	1693.2400	1.6742	1.6932	2,490
26/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9799.6500	9768.2300	9.7997	9.7682	0
26/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	798.1000	809.6700	0.7981	0.8097	2,490
26/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11354.9200	11321.1700	11.3549	11.3212	0
26/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	584.1700	593.4100	0.5842	0.5934	0
26/09/2024	2044 On 07-August-25			Bond Future	11.0432	11.0499	82.3649	82.3206	0
26/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	14024.0400	13988.2900	14.0240	13.9883	0
26/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	697.1500	705.6700	0.6972	0.7057	0
26/09/2024	2044 On 06-November-25			Bond Future	11.1399	11.1468	83.9428	83.8973	0
26/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7657.4300	7632.5500	7.6574	7.6326	0
26/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3003.4100	3024.0400	3.0034	3.0240	0
26/09/2024	2046 On 07-November-24			Bond Future	121.5223	121.5306	121.5223	121.5306	17,748
26/09/2024	2046 On 06-February-25			Bond Future	124.0571	124.0650	124.0571	124.0650	0
26/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10047.0500	10055.0400	10.0471	10.0550	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2046 On 08-May-25			Bond Future	124.3226	124.3300	124.3226	124.3300	0
26/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2352.5700	2359.9700	2.3526	2.3600	0
26/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2046 On 07-August-25			Bond Future	126.7721	126.7792	126.7721	126.7792	0
26/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8082.0600	8089.2200	8.0821	8.0892	0
26/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2046 On 06-November-25			Bond Future	126.9569	126.9635	126.9569	126.9635	0
26/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1546.8900	1553.5000	1.5469	1.5535	0
26/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2050 On 07-November-24			Bond Future	123.2445	123.0450	123.2445	123.0450	15,376
26/09/2024	2050 On 06-February-25			Bond Future	123.4678	123.2635	123.4678	123.2635	582
26/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7867.8100	7663.4500	7.8678	7.6635	0
26/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2050 On 08-May-25			Bond Future	125.9579	125.7489	125.9579	125.7489	0
26/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4797.8800	4588.9100	4.7979	4.5889	0
26/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2050 On 07-August-25			Bond Future	126.0435	125.8296	126.0435	125.8296	0
26/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6153.4600	5939.6100	6.1535	5.9396	0
26/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	2050 On 06-November-25			Bond Future	128.4939	128.2755	128.4939	128.2755	0
26/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4073.8700	3855.4600	4.0739	3.8555	0
26/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	AL37 On 07-November-24			Index Future	1061.7810	1060.8240	1061.7810	1,060.8240	0
26/09/2024	AL37 On 06-February-25			Index Future	1083.6680	1082.6870	1083.6680	1,082.6870	0
26/09/2024	AL37 On 08-May-25			Index Future	1105.2810	1104.2740	1105.2810	1,104.2740	0
26/09/2024	AL37 On 07-August-25			Index Future	1126.8270	1125.7960	1126.8270	1,125.7960	0
26/09/2024	AL37 On 06-November-25			Index Future	1148.5250	1147.4690	1148.5250	1,147.4690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	AL7T On 07-November-24			Index Future	1282.5250	1279.1110	1282.5250	1,279.1110	0
26/09/2024	AL7T On 06-February-25			Index Future	1308.9620	1305.4720	1308.9620	1,305.4720	0
26/09/2024	AL7T On 08-May-25			Index Future	1335.0680	1331.5010	1335.0680	1,331.5010	0
26/09/2024	AL7T On 07-August-25			Index Future	1361.0940	1357.4520	1361.0940	1,357.4520	0
26/09/2024	AL7T On 06-November-25			Index Future	1387.3030	1383.5850	1387.3030	1,383.5850	0
26/09/2024	ALBI On 07-November-24			Index Future	1106.9180	1105.3630	1106.9180	1,105.3630	121
26/09/2024	ALBI On 06-February-25			Index Future	1129.7360	1128.1440	1129.7360	1,128.1440	0
26/09/2024	ALBI On 08-May-25			Index Future	1152.2670	1150.6370	1152.2670	1,150.6370	0
26/09/2024	ALBI On 07-August-25			Index Future	1174.7290	1173.0620	1174.7290	1,173.0620	0
26/09/2024	ALBI On 06-November-25			Index Future	1197.3500	1195.6460	1197.3500	1,195.6460	0
26/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	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
26/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	ES33 On 07-November-24			Bond Future	10.6496	10.6710	83.4248	83.3189	0
26/09/2024	ES33 On 06-February-25			Bond Future	10.7450	10.7673	85.1649	85.0564	0
26/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11433.3200	11324.8000	11.4333	11.3248	0
26/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	ES33 On 08-May-25			Bond Future	10.8531	10.8765	83.0825	82.9714	0
26/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8310.5300	8199.3700	8.3105	8.1994	0
26/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	ES33 On 07-August-25			Bond Future	10.9746	10.9992	84.7177	84.6039	0
26/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10913.0700	10799.3100	10.9131	10.7993	0
26/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	ES33 On 06-November-25			Bond Future	11.1137	11.1395	82.5656	82.4492	0
26/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3915.3500	3799.0000	3.9154	3.7990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	ES42 On 07-November-24			Bond Future	10.9938	11.0099	81.2311	81.1264	0
26/09/2024	ES42 On 06-February-25			Bond Future	11.0724	11.0891	82.9250	82.8177	0
26/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14531.5500	14424.2600	14.5316	14.4243	0
26/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	ES42 On 08-May-25			Bond Future	11.1639	11.1813	80.3301	80.2202	0
26/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11699.2500	11589.3100	11.6993	11.5893	0
26/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	ES42 On 07-August-25			Bond Future	11.2626	11.2806	81.9092	81.7967	0
26/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13637.0600	13524.4800	13.6371	13.5245	0
26/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	ES42 On 06-November-25			Bond Future	11.3706	11.3894	79.2333	79.1181	0
26/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5899.3600	5784.2500	5.8994	5.7843	0
26/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	GOVI On 07-November-24			GOVI	1089.3810	1087.8660	1089.3810	1,087.8660	677
26/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1406010.0000	1390860.0000	140.6010	139.0860	0
26/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1405910.0000	1390760.0000	140.5910	139.0760	0
26/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1405810.0000	1390660.0000	140.5810	139.0660	0
26/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	GOVI On 06-February-25			GOVI	1111.8370	1110.2860	1111.8370	1,110.2860	0
26/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1398370.0000	1382860.0000	139.8370	138.2860	0
26/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	GOVI On 08-May-25			GOVI	1134.0110	1132.4230	1134.0110	1,132.4230	0
26/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1120110.0000	1104230.0000	112.0110	110.4230	0
26/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	GOVI On 07-August-25			GOVI	1156.1180	1154.4940	1156.1180	1,154.4940	0
26/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1451180.0000	1434940.0000	145.1180	143.4940	0
26/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	GOVI On 06-November-25			GOVI	1178.3800	1176.7200	1178.3800	1,176.7200	0
26/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	663800.0000	647200.0000	66.3800	64.7200	0
26/09/2024	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
26/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/09/2024	IGOV On 07-November-24			Index Future	372.9790	374.5950	372.9790	374.5950	795
26/09/2024	IGOV On 06-February-25			Index Future	380.7590	382.4070	380.7590	382.4070	0
26/09/2024	IGOV On 08-May-25			Index Future	388.4420	390.1210	388.4420	390.1210	0
26/09/2024	IGOV On 07-August-25			Index Future	396.1020	397.8120	396.1020	397.8120	0
26/09/2024	IGOV On 06-November-25			Index Future	403.8150	405.5570	403.8150	405.5570	0
26/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
26/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
26/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
26/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
26/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
26/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
26/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
26/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/09/2024	R035 On 07-November-24			Bond Future	10.0842	10.1104	94.1257	93.9692	144,053
26/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5866.1900	5718.6300	5.8662	5.7186	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	45.7100	54.6800	0.0457	0.0547	11,000
26/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11422.8100	11266.4900	11.4228	11.2665	0
26/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.5900	0.8000	0.0006	0.0008	0
26/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11472.7500	11316.4200	11.4728	11.3164	0
26/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.5700	0.7700	0.0006	0.0008	0
26/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11522.6400	11366.3100	11.5226	11.3663	0
26/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.5400	0.7400	0.0005	0.0007	0
26/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11572.4900	11416.1500	11.5725	11.4162	1,000
26/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.5200	0.7100	0.0005	0.0007	0
26/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16488.1600	16331.6300	16.4882	16.3316	0
26/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
26/09/2024	R035 On 06-February-25			Bond Future	10.1550	10.1823	96.0660	95.9058	16,070
26/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2440.4900	2360.1300	2.4405	2.3601	100
26/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1826.6600	1906.5100	1.8267	1.9065	0
26/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2718.3500	2632.5400	2.7184	2.6325	1,000
26/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1640.6300	1715.0300	1.6406	1.7150	0
26/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3911.5900	3806.4600	3.9116	3.8065	0
26/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1066.0400	1121.1200	1.0660	1.1211	1,100
26/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6811.5900	6677.7000	6.8116	6.6777	0
26/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	407.8000	434.1200	0.4078	0.4341	1,100
26/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	12111.3900	11956.9600	12.1114	11.9570	0
26/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	66.4700	72.2500	0.0665	0.0723	0
26/09/2024	R035 On 08-May-25			Bond Future	10.2345	10.2630	93.4698	93.3059	0
26/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3482.4500	3394.3800	3.4825	3.3944	150
26/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2309.9200	2385.7800	2.3099	2.3858	0
26/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5391.1600	5279.8900	5.3912	5.2799	0
26/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1394.7600	1447.4200	1.3948	1.4474	150
26/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7530.8600	7402.0100	7.5309	7.4020	400
26/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	828.4200	863.5000	0.8284	0.8635	0
26/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8582.6200	8447.3800	8.5826	8.4474	0
26/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	645.9300	674.6200	0.6459	0.6746	150
26/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8937.2800	8800.1500	8.9373	8.8002	0
26/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	594.6000	621.4000	0.5946	0.6214	0
26/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	13014.8500	12861.4900	13.0149	12.8615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	191.0300	201.6000	0.1910	0.2016	400
26/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15859.9200	15700.4500	15.8599	15.7005	0
26/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	67.9000	72.3600	0.0679	0.0724	400
26/09/2024	R035 On 07-August-25			Bond Future	10.3260	10.3558	95.2885	95.1210	0
26/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12443.6400	12296.3300	12.4436	12.2963	0
26/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	526.8700	547.0900	0.5269	0.5471	0
26/09/2024	R035 On 06-November-25			Bond Future	10.4318	10.4629	92.6106	92.4393	0
26/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6539.3600	6429.3200	6.5394	6.4293	0
26/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2439.7900	2500.9600	2.4398	2.5010	0
26/09/2024	R053 On 07-November-24			Bond Future	10.7035	10.7144	109.5087	109.4058	3,664
26/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	17008.2000	16905.6600	17.0082	16.9057	0
26/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	1.7400	2.1200	0.0017	0.0021	0
26/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	17077.7600	16975.2100	17.0778	16.9752	0
26/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	1.6500	2.0200	0.0017	0.0020	0
26/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17147.2400	17044.6700	17.1472	17.0447	0
26/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	1.5700	1.9200	0.0016	0.0019	0
26/09/2024	R053 On 06-February-25			Bond Future	10.7708	10.7820	111.7660	111.6605	0
26/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17541.5800	17443.0300	17.5416	17.4430	0
26/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	155.8300	162.8200	0.1558	0.1628	0
26/09/2024	R053 On 08-May-25			Bond Future	10.8479	10.8595	108.1257	108.0176	0
26/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15324.7400	15234.4300	15.3247	15.2344	0
26/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	766.2200	784.0900	0.7662	0.7841	0
26/09/2024	R053 On 07-August-25			Bond Future	10.9322	10.9444	110.2283	110.1174	0
26/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18310.3700	18216.5200	18.3104	18.2165	0
26/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	916.1800	933.2300	0.9162	0.9332	0
26/09/2024	R053 On 06-November-25			Bond Future	11.0238	11.0365	106.4784	106.3649	0
26/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	10024.0200	9954.3200	10.0240	9.9543	0
26/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3759.9300	3803.7200	3.7599	3.8037	0
26/09/2024	R186 On 07-November-24			Bond Future	7.9128	7.9334	109.0450	109.0045	163,443
26/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2364.4400	2324.8000	2.3644	2.3248	0
26/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	3.4600	4.2500	0.0035	0.0043	0
26/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2383.4200	2343.7500	2.3834	2.3438	0
26/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	3.3300	4.0900	0.0033	0.0041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2402.3800	2362.6800	2.4024	2.3627	0
26/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	3.1900	3.9200	0.0032	0.0039	0
26/09/2024	R186 On 06-February-25			Bond Future	7.8483	7.8722	105.9804	105.9387	17,134
26/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2143.6000	2108.2600	2.1436	2.1083	0
26/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	102.3000	108.6700	0.1023	0.1087	0
26/09/2024	R186 On 08-May-25			Bond Future	7.8143	7.8426	108.0917	108.0485	0
26/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1317.1100	1287.8800	1.3171	1.2879	0
26/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	323.5200	337.4300	0.3235	0.3374	0
26/09/2024	R186 On 07-August-25			Bond Future	7.8022	7.8365	104.8848	104.8403	0
26/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1970.9300	1934.2800	1.9709	1.9343	1,983
26/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	153.3600	161.2300	0.1534	0.1612	0
26/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2477.5500	2437.7400	2.4776	2.4377	0
26/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	79.9100	84.6200	0.0799	0.0846	0
26/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3142.0200	3099.7200	3.1420	3.0997	0
26/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	32.0300	34.2500	0.0320	0.0343	1,983
26/09/2024	R186 On 06-November-25			Bond Future	7.8053	7.8483	106.8965	106.8507	0
26/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	810.8300	784.7700	0.8108	0.7848	0
26/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	465.2000	484.9900	0.4652	0.4850	0
26/09/2024	R202 On 07-November-24			Bond Future	271.3054	271.3242	271.3054	271.3242	2,010
26/09/2024	R202 On 06-February-25			Bond Future	271.7719	271.7901	271.7719	271.7901	0
26/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	4981.9300	5000.1400	4.9819	5.0001	0
26/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	R202 On 08-May-25			Bond Future	277.2539	277.2709	277.2539	277.2709	0
26/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4943.8900	4960.9300	4.9439	4.9609	0
26/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	R202 On 07-August-25			Bond Future	277.4192	277.4353	277.4192	277.4353	0
26/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5819.1600	5835.3100	5.8192	5.8353	0
26/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	R202 On 06-November-25			Bond Future	282.8138	282.8290	282.8138	282.8290	0
26/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7173.8400	7189.0200	7.1738	7.1890	0
26/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	R209 On 07-November-24			Bond Future	10.2167	10.2377	74.3889	74.2754	17,231
26/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2207.3600	2134.2800	2.2074	2.1343	100



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	431.7300	472.0900	0.4317	0.4721	0
26/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	4185.0900	4085.8300	4.1851	4.0858	0
26/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	101.7300	115.9100	0.1017	0.1159	100
26/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9813.1700	9699.9900	9.8132	9.7000	0
26/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.9200	1.1800	0.0009	0.0012	0
26/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9857.7600	9744.5800	9.8578	9.7446	0
26/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.8800	1.1400	0.0009	0.0011	0
26/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9902.3000	9789.1100	9.9023	9.7891	0
26/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.8400	1.0900	0.0008	0.0011	0
26/09/2024	R209 On 06-February-25			Bond Future	10.2808	10.3026	75.9223	75.8062	0
26/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10487.1300	10376.2400	10.4871	10.3762	0
26/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	72.8000	77.9800	0.0728	0.0780	0
26/09/2024	R209 On 08-May-25			Bond Future	10.3569	10.3795	74.2809	74.1621	0
26/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	8024.2300	7925.0900	8.0242	7.9251	0
26/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	523.1000	542.7800	0.5231	0.5428	0
26/09/2024	R209 On 07-August-25			Bond Future	10.4424	10.4659	75.7261	75.6046	0
26/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10971.4800	10866.0600	10.9715	10.8661	0
26/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	523.6500	539.7500	0.5237	0.5398	0
26/09/2024	R209 On 06-November-25			Bond Future	10.5372	10.5617	74.0271	73.9029	0
26/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5845.7300	5766.9100	5.8457	5.7669	0
26/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2247.9100	2293.2700	2.2479	2.2933	0
26/09/2024	R210 On 07-November-24			Bond Future	242.0497	242.0697	242.0497	242.0697	1,601
26/09/2024	R210 On 06-February-25			Bond Future	247.0984	247.1177	247.0984	247.1177	0
26/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7488.3500	7507.7200	7.4884	7.5077	0
26/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	R210 On 08-May-25			Bond Future	248.6922	248.7105	248.6922	248.7105	0
26/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	662.1600	680.4800	0.6622	0.6805	0
26/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	R210 On 07-August-25			Bond Future	253.5933	253.6107	253.5933	253.6107	0
26/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5153.2600	5170.7300	5.1533	5.1707	0
26/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/09/2024	R210 On 06-November-25			Bond Future	255.0692	255.0861	255.0692	255.0861	0
26/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2929.2000	2946.0700	2.9292	2.9461	0
26/09/2024	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
26/09/2024	R213 On 07-November-24			Bond Future	9.2036	9.2245	91.0345	90.9425	77,498
26/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8310.1500	8218.8300	8.3102	8.2188	0
26/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	2.8500	3.5100	0.0029	0.0035	0
26/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8349.0300	8257.6900	8.3490	8.2577	0
26/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	2.7700	3.4100	0.0028	0.0034	0
26/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8387.8700	8296.5300	8.3879	8.2965	0
26/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	2.6800	3.3200	0.0027	0.0033	0
26/09/2024	R213 On 06-February-25			Bond Future	9.2519	9.2740	92.9111	92.8168	0
26/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8461.7300	8371.1500	8.4617	8.3712	0
26/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	47.2900	50.9600	0.0473	0.0510	0
26/09/2024	R213 On 08-May-25			Bond Future	9.3123	9.3358	91.2052	91.1085	0
26/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5314.6000	5237.6700	5.3146	5.2377	0
26/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	499.2100	518.9300	0.4992	0.5189	0
26/09/2024	R213 On 07-August-25			Bond Future	9.3877	9.4126	92.9805	92.8815	0
26/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8851.7000	8764.5400	8.8517	8.7645	0
26/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	338.3200	350.1000	0.3383	0.3501	0
26/09/2024	R213 On 06-November-25			Bond Future	9.4830	9.5095	91.2115	91.1102	0
26/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3935.3100	3874.2700	3.9353	3.8743	0
26/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1793.4800	1833.7300	1.7935	1.8337	0
26/09/2024	R214 On 07-November-24			Bond Future	10.5281	10.5440	70.2165	70.1232	19,050
26/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10735.1400	10641.9900	10.7351	10.6420	0
26/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.7600	0.9600	0.0008	0.0010	0
26/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10780.5700	10687.4100	10.7806	10.6874	0
26/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.7200	0.9100	0.0007	0.0009	0
26/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10825.9600	10732.8000	10.8260	10.7328	0
26/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.6800	0.8700	0.0007	0.0009	0
26/09/2024	R214 On 06-February-25			Bond Future	10.5945	10.6109	71.6639	71.5683	0
26/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6635.7600	6556.9600	6.6358	6.5570	554
26/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	379.4300	396.1700	0.3794	0.3962	0
26/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8877.3000	8790.8400	8.8773	8.7908	554
26/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	176.4200	185.5000	0.1764	0.1855	0
26/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10911.1300	10820.6700	10.9111	10.8207	0
26/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	87.8700	92.9500	0.0879	0.0930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14746.0000	14651.3800	14.7460	14.6514	0
26/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	11.4200	12.3400	0.0114	0.0123	554
26/09/2024	R214 On 08-May-25			Bond Future	10.6666	10.6836	69.7885	69.6906	0
26/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9443.3700	9360.0500	9.4434	9.3601	0
26/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	469.2300	483.7800	0.4692	0.4838	0
26/09/2024	R214 On 07-August-25			Bond Future	10.7471	10.7648	71.1465	71.0463	0
26/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11646.9200	11561.0200	11.6469	11.5610	0
26/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	587.5000	601.7100	0.5875	0.6017	0
26/09/2024	R214 On 06-November-25			Bond Future	10.8373	10.8557	69.2113	69.1089	0
26/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6621.4200	6555.8500	6.6214	6.5559	0
26/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2342.4500	2379.2500	2.3425	2.3793	0
26/09/2024	R248 On 07-November-24			Bond Future	10.6843	10.6951	85.2351	85.1554	250,670
26/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13278.8200	13199.3800	13.2788	13.1994	0
26/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	1.1000	1.3500	0.0011	0.0014	0
26/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13333.2000	13253.7500	13.3332	13.2538	0
26/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	1.0500	1.2900	0.0011	0.0013	0
26/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13387.5000	13308.0400	13.3875	13.3080	0
26/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	1.0000	1.2300	0.0010	0.0012	0
26/09/2024	R248 On 06-February-25			Bond Future	10.7532	10.7645	86.9921	86.9104	203,387
26/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1163.2900	1146.5000	1.1633	1.1465	660
26/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4564.0200	4628.9300	4.5640	4.6289	0
26/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3631.0800	3590.3700	3.6311	3.5904	660
26/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1872.2700	1913.2600	1.8723	1.9133	0
26/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	7119.8900	7059.4100	7.1199	7.0594	0
26/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	702.1300	723.3500	0.7021	0.7234	660
26/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12542.3400	12467.6400	12.5423	12.4676	0
26/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	166.6300	173.6300	0.1666	0.1736	0
26/09/2024	R248 On 08-May-25			Bond Future	10.8275	10.8392	84.2785	84.1947	0
26/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11848.6300	11779.1800	11.8486	11.7792	0
26/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	626.7200	641.0500	0.6267	0.6411	0
26/09/2024	R248 On 07-August-25			Bond Future	10.9100	10.9221	85.9181	85.8323	0
26/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14565.3800	14492.3100	14.5654	14.4923	0
26/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	681.3100	694.0400	0.6813	0.6940	0
26/09/2024	R248 On 06-November-25			Bond Future	11.0018	11.0144	83.1232	83.0354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7900.9700	7847.3900	7.9010	7.8474	0
26/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3020.0300	3054.2700	3.0200	3.0543	0
26/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0