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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
27/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	2025 On 07-November-24			Bond Future	184.9979	184.9950	184.9979	184.9950	9,240
27/09/2024	2029 On 07-November-24			Bond Future	134.0588	134.1734	134.0588	134.1734	7,884
27/09/2024	2029 On 06-February-25			Bond Future	136.8377	136.9720	136.8377	136.9720	0
27/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4437.7400	4571.9900	4.4377	4.5720	0
27/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2029 On 08-May-25			Bond Future	138.1525	138.3118	138.1525	138.3118	0
27/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	302.5100	461.7600	0.3025	0.4618	0
27/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2029 On 07-August-25			Bond Future	140.8137	141.0380	140.8137	141.0380	0
27/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3403.7100	3627.9600	3.4037	3.6280	0
27/09/2024	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
27/09/2024	2029 On 06-November-25			Bond Future	142.0324	142.3309	142.0324	142.3309	0
27/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2242.4100	2540.8600	2.2424	2.5409	0
27/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2030 On 07-November-24			Bond Future	8.7929	8.8281	98.9780	98.8362	183,029
27/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5515.5600	5376.2200	5.5156	5.3762	600
27/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	3.0200	5.4300	0.0030	0.0054	0
27/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7364.7800	7223.3500	7.3648	7.2234	600
27/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.3000	0.6200	0.0003	0.0006	0
27/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7474.3700	7332.9100	7.4744	7.3329	0
27/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.2600	0.5500	0.0003	0.0006	0
27/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7510.8700	7369.3900	7.5109	7.3694	0
27/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.2500	0.5200	0.0003	0.0005	0
27/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7547.3300	7405.8500	7.5473	7.4059	0
27/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.2300	0.5000	0.0002	0.0005	0
27/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11622.5100	11480.7600	11.6225	11.4808	0
27/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
27/09/2024	2030 On 06-February-25			Bond Future	8.8200	8.8541	96.9956	96.8636	28,810
27/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	968.6400	997.0600	0.9686	0.9971	800
27/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1512.9900	1673.4200	1.5130	1.6734	0
27/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2077.6100	2057.7900	2.0776	2.0578	800
27/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	694.5600	806.7500	0.6946	0.8068	0
27/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3585.7600	3517.2600	3.5858	3.5173	0
27/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	284.9600	348.4700	0.2850	0.3485	800
27/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6933.4000	6817.8700	6.9334	6.8179	0
27/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	43.8900	60.3700	0.0439	0.0604	0
27/09/2024	2030 On 08-May-25			Bond Future	8.8769	8.9089	98.9113	98.7926	0
27/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1210.6400	1271.6200	1.2106	1.2716	800
27/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	1945.0900	2124.7300	1.9451	2.1247	0
27/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2227.1100	2263.3900	2.2271	2.2634	800
27/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1110.1400	1265.0800	1.1101	1.2651	0
27/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4262.7200	4246.1000	4.2627	4.2461	0
27/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	448.9800	551.0200	0.4490	0.5510	0
27/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4442.2000	4421.3000	4.4422	4.4213	0
27/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	416.7900	514.5500	0.4168	0.5146	800

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27/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5425.0200	5383.2400	5.4250	5.3832	1,640
27/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	280.6900	357.5700	0.2807	0.3576	0
27/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6626.6500	6564.1000	6.6267	6.5641	2,280
27/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	175.1400	231.2500	0.1751	0.2313	0
27/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10357.3300	10252.1100	10.3573	10.2521	0
27/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	23.2700	36.7100	0.0233	0.0367	1,640
27/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11686.5700	11574.6500	11.6866	11.5747	0
27/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	9.3600	16.1000	0.0094	0.0161	2,280
27/09/2024	2030 On 07-August-25			Bond Future	8.9607	8.9823	96.7817	96.7052	0
27/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5683.2300	5688.5100	5.6832	5.6885	1,054
27/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	485.8200	567.6400	0.4858	0.5676	0
27/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7515.5500	7495.6800	7.5156	7.4957	0
27/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	264.4300	321.1000	0.2644	0.3211	0
27/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10490.0700	10435.5500	10.4901	10.4356	0
27/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	64.1200	86.1400	0.0641	0.0861	1,054
27/09/2024	2030 On 06-November-25			Bond Future	9.0537	9.0622	98.5886	98.5599	0
27/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3108.7100	3109.1300	3.1087	3.1091	0
27/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1487.2200	1516.3800	1.4872	1.5164	0
27/09/2024	2032 On 07-November-24			Bond Future	9.4154	9.4663	94.8557	94.6004	103,092
27/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	2010.5000	1893.4800	2.0105	1.8935	50
27/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	346.0500	484.3100	0.3461	0.4843	0
27/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2455.1400	2312.5000	2.4551	2.3125	0
27/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	251.6500	364.2900	0.2517	0.3643	0
27/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2622.4500	2471.1800	2.6225	2.4712	100
27/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	223.9400	327.9500	0.2239	0.3280	0
27/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5753.6400	5518.7700	5.7536	5.5188	0
27/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	26.3600	46.7700	0.0264	0.0468	200
27/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	8060.6500	7810.5300	8.0607	7.8105	600
27/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	5.2100	10.3700	0.0052	0.0104	0
27/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9653.2100	9399.8500	9.6532	9.3999	0
27/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	1.7200	3.6400	0.0017	0.0036	0
27/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9696.9500	9443.5400	9.6970	9.4435	0
27/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	1.6700	3.5400	0.0017	0.0035	0
27/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9740.6500	9487.1900	9.7407	9.4872	0

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27/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	1.6200	3.4400	0.0016	0.0034	0
27/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	10262.7600	10008.6100	10.2628	10.0086	600
27/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.9100	2.0400	0.0009	0.0020	0
27/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	10392.6800	10138.4000	10.3927	10.1384	1,615
27/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.7800	1.7800	0.0008	0.0018	0
27/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15824.6100	15569.3300	15.8246	15.5693	0
27/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
27/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	17430.2300	17174.9500	17.4302	17.1750	0
27/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
27/09/2024	2032 On 06-February-25			Bond Future	9.4692	9.5200	96.7988	96.5504	16,670
27/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1459.9400	1476.0900	1.4599	1.4761	800
27/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	1701.4900	1965.9800	1.7015	1.9660	0
27/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2962.0100	2908.8300	2.9620	2.9088	800
27/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	785.8700	981.0300	0.7859	0.9810	0
27/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5626.7500	5476.6000	5.6268	5.4766	0
27/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	242.3000	340.4900	0.2423	0.3405	800
27/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	10278.7300	10050.6800	10.2787	10.0507	0
27/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	27.7500	48.0400	0.0278	0.0480	0
27/09/2024	2032 On 08-May-25			Bond Future	9.5403	9.5904	94.5484	94.3107	0
27/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1808.4500	1801.2600	1.8085	1.8013	800
27/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2383.6200	2614.2000	2.3836	2.6142	0
27/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	3179.1700	3114.0800	3.1792	3.1141	800
27/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1393.3900	1566.0700	1.3934	1.5661	0
27/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6690.9100	6536.4600	6.6909	6.5365	0
27/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	447.3000	530.6200	0.4473	0.5306	0
27/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6921.7600	6763.3400	6.9218	6.7633	0
27/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	416.9000	496.2500	0.4169	0.4963	800
27/09/2024	2032 On 07-August-25			Bond Future	9.6311	9.6743	96.3449	96.1454	0
27/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10518.6200	10401.8100	10.5186	10.4018	0
27/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	305.0700	387.7200	0.3051	0.3877	0
27/09/2024	2032 On 06-November-25			Bond Future	9.7372	9.7721	93.9846	93.8292	0
27/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4892.1000	4850.3700	4.8921	4.8504	0
27/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	1903.3700	2017.0500	1.9034	2.0171	0
27/09/2024	2033 On 07-November-24			Bond Future	127.7379	127.7858	127.7379	127.7858	6,936

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27/09/2024	2033 On 06-February-25			Bond Future	130.3858	130.4511	130.3858	130.4511	0
27/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5445.8400	5511.1100	5.4458	5.5111	0
27/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2033 On 08-May-25			Bond Future	131.4724	131.5601	131.4724	131.5601	0
27/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	852.4400	940.1400	0.8524	0.9401	0
27/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2033 On 07-August-25			Bond Future	134.0051	134.1534	134.0051	134.1534	0
27/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5355.0900	5503.3700	5.3551	5.5034	0
27/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2033 On 06-November-25			Bond Future	134.9929	135.2104	134.9929	135.2104	0
27/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1852.9000	2070.4300	1.8529	2.0704	0
27/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2037 On 07-November-24			Bond Future	10.3989	10.4550	89.4069	89.0603	212,902
27/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	12113.8100	11767.7500	12.1138	11.7678	0
27/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.1900	0.7000	0.0002	0.0007	0
27/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	12163.8500	11817.7700	12.1639	11.8178	0
27/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.1800	0.6700	0.0002	0.0007	0
27/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	12213.8500	11867.7400	12.2139	11.8677	0
27/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.1700	0.6300	0.0002	0.0006	0
27/09/2024	2037 On 06-February-25			Bond Future	10.4709	10.5271	86.9778	86.6355	9,680
27/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12563.1500	12251.6100	12.5632	12.2516	0
27/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	46.0800	76.7900	0.0461	0.0768	0
27/09/2024	2037 On 08-May-25			Bond Future	10.5611	10.6171	88.6952	88.3605	3,975
27/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9819.4700	9575.1000	9.8195	9.5751	0
27/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	476.0900	566.4300	0.4761	0.5664	0
27/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	11191.8800	10934.7600	11.1919	10.9348	15,000
27/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	340.0100	417.6000	0.3400	0.4176	0
27/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14549.3400	14262.7400	14.5493	14.2627	7,500
27/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	106.8100	154.9200	0.1068	0.1549	0
27/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14771.4200	14482.0400	14.7714	14.4820	7,500
27/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	98.3300	143.6600	0.0983	0.1437	0
27/09/2024	2037 On 07-August-25			Bond Future	10.6679	10.7193	86.1201	85.8188	0
27/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	3122.8800	3177.0300	3.1229	3.1770	2,341
27/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	3818.9400	4174.4200	3.8189	4.1744	0

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27/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3395.5800	3442.7000	3.3956	3.4427	200
27/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	3559.3700	3907.8200	3.5594	3.9078	0
27/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	6165.2800	6131.8000	6.1653	6.1318	0
27/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	1901.1800	2169.0300	1.9012	2.1690	2,541
27/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	9253.8100	9142.5100	9.2538	9.1425	0
27/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1027.6300	1217.6600	1.0276	1.2177	2,541
27/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12827.6700	12643.2900	12.8277	12.6433	0
27/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	480.0800	597.0300	0.4801	0.5970	0
27/09/2024	2037 On 06-November-25			Bond Future	10.7776	10.8234	87.7265	87.4634	0
27/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	7087.0600	6965.1700	7.0871	6.9652	0
27/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2367.2200	2508.4900	2.3672	2.5085	0
27/09/2024	2038 On 07-November-24			Bond Future	140.4003	140.4000	140.4003	140.4000	3,232
27/09/2024	2038 On 06-February-25			Bond Future	141.2042	141.2219	141.2042	141.2219	0
27/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5974.1700	5991.8600	5.9742	5.9919	0
27/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2038 On 08-May-25			Bond Future	144.0289	144.0700	144.0289	144.0700	0
27/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4348.8800	4390.0100	4.3489	4.3900	0
27/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2038 On 07-August-25			Bond Future	144.6522	144.7583	144.6522	144.7583	0
27/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5092.1500	5198.3000	5.0922	5.1983	0
27/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2038 On 06-November-25			Bond Future	147.3923	147.5730	147.3923	147.5730	0
27/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3512.2700	3693.0300	3.5123	3.6930	0
27/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2040 On 07-November-24			Bond Future	10.6503	10.7013	90.2143	89.8704	114,213
27/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	9042.2800	8706.9700	9.0423	8.7070	640
27/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	6.2400	14.8200	0.0062	0.0148	0
27/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11826.3800	11483.9600	11.8264	11.4840	0
27/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.7200	2.1900	0.0007	0.0022	640
27/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	13110.9000	12767.5500	13.1109	12.7676	0
27/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.2200	0.7600	0.0002	0.0008	0
27/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	13163.6900	12820.3200	13.1637	12.8203	0
27/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.2000	0.7200	0.0002	0.0007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	13216.4300	12873.0300	13.2164	12.8730	0
27/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.1900	0.6800	0.0002	0.0007	0
27/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14721.0200	14377.2400	14.7210	14.3772	0
27/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0300	0.1400	0.0000	0.0001	640
27/09/2024	2040 On 06-February-25			Bond Future	10.7248	10.7758	87.5511	87.2116	5,684
27/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3319.5400	3273.5400	3.3195	3.2735	780
27/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1513.2600	1806.7600	1.5133	1.8068	0
27/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6674.8800	6499.3700	6.6749	6.4994	0
27/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	519.9200	683.9100	0.5199	0.6839	780
27/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	9293.4300	9049.7500	9.2934	9.0498	0
27/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	234.2300	330.0500	0.2342	0.3301	780
27/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	13188.2800	12885.1100	13.1883	12.8851	0
27/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	62.5700	98.9000	0.0626	0.0989	0
27/09/2024	2040 On 08-May-25			Bond Future	10.8159	10.8666	89.2797	88.9479	3,900
27/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	11249.7800	10997.9500	11.2498	10.9980	0
27/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	469.6100	549.6100	0.4696	0.5496	0
27/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11835.4800	11576.6900	11.8355	11.5767	15,000
27/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	415.0300	488.0700	0.4150	0.4881	0
27/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	15048.6500	14775.0900	15.0487	14.7751	7,500
27/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	152.3300	210.6000	0.1523	0.2106	0
27/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	15376.4600	15098.5400	15.3765	15.0985	7,500
27/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	136.5000	190.4100	0.1365	0.1904	0
27/09/2024	2040 On 07-August-25			Bond Future	10.9223	10.9687	86.4649	86.1668	0
27/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13972.5300	13790.9100	13.9725	13.7909	0
27/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	529.9000	646.3600	0.5299	0.6464	0
27/09/2024	2040 On 06-November-25			Bond Future	11.0309	11.0720	88.0773	87.8176	0
27/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7595.4900	7465.6300	7.5955	7.4656	0
27/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2691.7500	2821.5300	2.6918	2.8215	0
27/09/2024	2044 On 07-November-24			Bond Future	10.7543	10.7901	86.2970	86.0469	75,757
27/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	8071.6300	7837.6500	8.0716	7.8377	0
27/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	17.2800	33.4400	0.0173	0.0334	13,875
27/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9525.6000	9282.7600	9.5256	9.2828	0
27/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	6.2500	13.5500	0.0063	0.0136	9,540
27/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10940.4600	10693.4900	10.9405	10.6935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	2.2300	5.4000	0.0022	0.0054	11,405
27/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	13117.1900	12867.7200	13.1172	12.8677	0
27/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.3300	1.0000	0.0003	0.0010	0
27/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	13170.2400	12920.7400	13.1702	12.9207	0
27/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.3100	0.9500	0.0003	0.0010	0
27/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	13223.2300	12973.7000	13.2232	12.9737	0
27/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.3000	0.9100	0.0003	0.0009	0
27/09/2024	2044 On 06-February-25			Bond Future	10.8260	10.8613	83.6789	83.4346	470
27/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7947.1600	7780.6900	7.9472	7.7807	449
27/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	412.7000	490.5200	0.4127	0.4905	0
27/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10603.0700	10403.0800	10.6031	10.4031	449
27/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	190.2100	234.5100	0.1902	0.2345	0
27/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13292.6400	13084.6000	13.2926	13.0846	0
27/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	72.9000	109.1500	0.0729	0.1092	0
27/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16879.6000	16645.3000	16.8796	16.6453	0
27/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	13.0700	23.0600	0.0131	0.0231	449
27/09/2024	2044 On 08-May-25			Bond Future	10.9127	10.9472	85.3310	85.0956	0
27/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3150.6400	3225.2000	3.1506	3.2252	2,490
27/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3100.6300	3410.5700	3.1006	3.4106	0
27/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6247.7600	6238.2100	6.2478	6.2382	0
27/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1448.4100	1674.2400	1.4484	1.6742	2,490
27/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9893.9900	9799.6500	9.8940	9.7997	0
27/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	657.0600	798.1000	0.6571	0.7981	2,490
27/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11477.5600	11354.9200	11.4776	11.3549	0
27/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	471.4300	584.1700	0.4714	0.5842	0
27/09/2024	2044 On 07-August-25			Bond Future	11.0132	11.0432	82.5664	82.3649	0
27/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	14116.3600	14024.0400	14.1164	14.0240	0
27/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	588.0000	697.1500	0.5880	0.6972	0
27/09/2024	2044 On 06-November-25			Bond Future	11.1152	11.1399	84.1058	83.9428	0
27/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7634.4000	7657.4300	7.6344	7.6574	0
27/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	2817.3100	3003.4100	2.8173	3.0034	0
27/09/2024	2046 On 07-November-24			Bond Future	121.7079	121.5223	121.7079	121.5223	17,748
27/09/2024	2046 On 06-February-25			Bond Future	124.2307	124.0571	124.2307	124.0571	0
27/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10220.7000	10047.0500	10.2207	10.0471	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2046 On 08-May-25			Bond Future	124.4797	124.3226	124.4797	124.3226	0
27/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2509.7200	2352.5700	2.5097	2.3526	0
27/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2046 On 07-August-25			Bond Future	126.8765	126.7721	126.8765	126.7721	0
27/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8186.4900	8082.0600	8.1865	8.0821	0
27/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2046 On 06-November-25			Bond Future	127.0005	126.9569	127.0005	126.9569	0
27/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1590.4900	1546.8900	1.5905	1.5469	0
27/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2050 On 07-November-24			Bond Future	122.8290	123.2445	122.8290	123.2445	15,376
27/09/2024	2050 On 06-February-25			Bond Future	123.0280	123.4678	123.0280	123.4678	582
27/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7427.9800	7867.8100	7.4280	7.8678	0
27/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2050 On 08-May-25			Bond Future	125.4892	125.9579	125.4892	125.9579	0
27/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4329.2200	4797.8800	4.3292	4.7979	0
27/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2050 On 07-August-25			Bond Future	125.5096	126.0435	125.5096	126.0435	0
27/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5619.6300	6153.4600	5.6196	6.1535	0
27/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	2050 On 06-November-25			Bond Future	127.8868	128.4939	127.8868	128.4939	0
27/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3466.8100	4073.8700	3.4668	4.0739	0
27/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	AL37 On 07-November-24			Index Future	1063.5920	1061.7810	1063.5920	1,061.7810	0
27/09/2024	AL37 On 06-February-25			Index Future	1085.3790	1083.6680	1085.3790	1,083.6680	0
27/09/2024	AL37 On 08-May-25			Index Future	1106.8480	1105.2810	1106.8480	1,105.2810	0
27/09/2024	AL37 On 07-August-25			Index Future	1127.9310	1126.8270	1127.9310	1,126.8270	0
27/09/2024	AL37 On 06-November-25			Index Future	1149.0880	1148.5250	1149.0880	1,148.5250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	AL7T On 07-November-24			Index Future	1286.8750	1282.5250	1286.8750	1,282.5250	0
27/09/2024	AL7T On 06-February-25			Index Future	1313.2370	1308.9620	1313.2370	1,308.9620	0
27/09/2024	AL7T On 08-May-25			Index Future	1339.2120	1335.0680	1339.2120	1,335.0680	0
27/09/2024	AL7T On 07-August-25			Index Future	1364.7220	1361.0940	1364.7220	1,361.0940	0
27/09/2024	AL7T On 06-November-25			Index Future	1390.3200	1387.3030	1390.3200	1,387.3030	0
27/09/2024	ALBI On 07-November-24			Index Future	1109.9020	1106.9180	1109.9020	1,106.9180	121
27/09/2024	ALBI On 06-February-25			Index Future	1132.6380	1129.7360	1132.6380	1,129.7360	0
27/09/2024	ALBI On 08-May-25			Index Future	1155.0410	1152.2670	1155.0410	1,152.2670	0
27/09/2024	ALBI On 07-August-25			Index Future	1177.0420	1174.7290	1177.0420	1,174.7290	0
27/09/2024	ALBI On 06-November-25			Index Future	1199.1200	1197.3500	1199.1200	1,197.3500	0
27/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	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
27/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	ES33 On 07-November-24			Bond Future	10.5933	10.6496	83.7051	83.4248	0
27/09/2024	ES33 On 06-February-25			Bond Future	10.6884	10.7450	85.4403	85.1649	0
27/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11708.7200	11433.3200	11.7087	11.4333	0
27/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	ES33 On 08-May-25			Bond Future	10.7969	10.8531	83.3498	83.0825	0
27/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8577.8100	8310.5300	8.5778	8.3105	0
27/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	ES33 On 07-August-25			Bond Future	10.9239	10.9746	84.9525	84.7177	0
27/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	11147.9400	10913.0700	11.1479	10.9131	0
27/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	ES33 On 06-November-25			Bond Future	11.0700	11.1137	82.7631	82.5656	0
27/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	4112.8200	3915.3500	4.1128	3.9154	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	ES42 On 07-November-24			Bond Future	10.9427	10.9938	81.5656	81.2311	0
27/09/2024	ES42 On 06-February-25			Bond Future	11.0212	11.0724	83.2561	82.9250	0
27/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14862.6000	14531.5500	14.8626	14.5316	0
27/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	ES42 On 08-May-25			Bond Future	11.1130	11.1639	80.6543	80.3301	0
27/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	12023.4500	11699.2500	12.0235	11.6993	0
27/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	ES42 On 07-August-25			Bond Future	11.2157	11.2626	82.2030	81.9092	0
27/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13930.8000	13637.0600	13.9308	13.6371	0
27/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	ES42 On 06-November-25			Bond Future	11.3287	11.3706	79.4915	79.2333	0
27/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	6157.5600	5899.3600	6.1576	5.8994	0
27/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	GOVI On 07-November-24			GOVI	1092.3120	1089.3810	1092.3120	1,089.3810	677
27/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1435320.0000	140610.0000	143.5320	140.6010	0
27/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1435220.0000	1405910.0000	143.5220	140.5910	0
27/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1435120.0000	1405810.0000	143.5120	140.5810	0
27/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	GOVI On 06-February-25			GOVI	1114.6880	1111.8370	1114.6880	1,111.8370	0
27/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1426880.0000	1398370.0000	142.6880	139.8370	0
27/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	GOVI On 08-May-25			GOVI	1136.7360	1134.0110	1136.7360	1,134.0110	0
27/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1147360.0000	1120110.0000	114.7360	112.0110	0
27/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	GOVI On 07-August-25			GOVI	1158.3890	1156.1180	1158.3890	1,156.1180	0
27/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1473890.0000	1451180.0000	147.3890	145.1180	0
27/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	GOVI On 06-November-25			GOVI	1180.1160	1178.3800	1180.1160	1,178.3800	0
27/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	681160.0000	663800.0000	68.1160	66.3800	0
27/09/2024	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
27/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/09/2024	IGOV On 07-November-24			Index Future	372.7150	372.9790	372.7150	372.9790	791
27/09/2024	IGOV On 06-February-25			Index Future	380.4410	380.7590	380.4410	380.7590	0
27/09/2024	IGOV On 08-May-25			Index Future	388.0560	388.4420	388.0560	388.4420	0
27/09/2024	IGOV On 07-August-25			Index Future	395.5350	396.1020	395.5350	396.1020	0
27/09/2024	IGOV On 06-November-25			Index Future	403.0400	403.8150	403.0400	403.8150	0
27/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
27/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
27/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
27/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
27/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
27/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
27/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/09/2024	R035 On 07-November-24			Bond Future	10.0231	10.0842	94.4930	94.1257	144,064
27/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	6213.3800	5866.1900	6.2134	5.8662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	25.6800	45.7100	0.0257	0.0457	11,000
27/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11789.6000	11422.8100	11.7896	11.4228	0
27/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.1600	0.5900	0.0002	0.0006	0
27/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11839.5500	11472.7500	11.8396	11.4728	0
27/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.1500	0.5700	0.0002	0.0006	0
27/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11889.4600	11522.6400	11.8895	11.5226	0
27/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.1400	0.5400	0.0001	0.0005	0
27/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11939.3200	11572.4900	11.9393	11.5725	1,000
27/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.1300	0.5200	0.0001	0.0005	0
27/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16855.3800	16488.1600	16.8554	16.4882	0
27/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
27/09/2024	R035 On 06-February-25			Bond Future	10.0934	10.1550	96.4286	96.0660	16,070
27/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2488.0500	2440.4900	2.4881	2.4405	100
27/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1511.6400	1826.6600	1.5116	1.8267	0
27/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2781.5700	2718.3500	2.7816	2.7184	1,000
27/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1341.2700	1640.6300	1.3413	1.6406	0
27/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	4037.8900	3911.5900	4.0379	3.9116	0
27/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	829.7600	1066.0400	0.8298	1.0660	1,100
27/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	7052.5000	6811.5900	7.0525	6.8116	0
27/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	286.1300	407.8000	0.2861	0.4078	1,100
27/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	12445.9900	12111.3900	12.4460	12.1114	0
27/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	38.4900	66.4700	0.0385	0.0665	0
27/09/2024	R035 On 08-May-25			Bond Future	10.1730	10.2345	93.8244	93.4698	0
27/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3515.4500	3482.4500	3.5155	3.4825	150
27/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	1988.3600	2309.9200	1.9884	2.3099	0
27/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5499.8100	5391.1600	5.4998	5.3912	0
27/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1148.8500	1394.7600	1.1489	1.3948	150
27/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7709.6600	7530.8600	7.7097	7.5309	400
27/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	652.6600	828.4200	0.6527	0.8284	0
27/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8789.7100	8582.6200	8.7897	8.5826	0
27/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	498.4600	645.9300	0.4985	0.6459	150
27/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	9152.9900	8937.2800	9.1530	8.9373	0
27/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	455.7500	594.6000	0.4558	0.5946	0
27/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	13310.4800	13014.8500	13.3105	13.0149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	132.1000	191.0300	0.1321	0.1910	400
27/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	16188.8100	15859.9200	16.1888	15.8599	0
27/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	42.2300	67.9000	0.0422	0.0679	400
27/09/2024	R035 On 07-August-25			Bond Future	10.2694	10.3260	95.6075	95.2885	0
27/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12652.6400	12443.6400	12.6526	12.4436	0
27/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	416.8800	526.8700	0.4169	0.5269	0
27/09/2024	R035 On 06-November-25			Bond Future	10.3813	10.4318	92.8887	92.6106	0
27/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6589.8300	6539.3600	6.5898	6.5394	0
27/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2212.1200	2439.7900	2.2121	2.4398	0
27/09/2024	R053 On 07-November-24			Bond Future	10.6678	10.7035	109.8493	109.5087	3,664
27/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	17347.6500	17008.2000	17.3477	17.0082	0
27/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.6000	1.7400	0.0006	0.0017	0
27/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	17417.2700	17077.7600	17.4173	17.0778	0
27/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.5700	1.6500	0.0006	0.0017	0
27/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17486.8000	17147.2400	17.4868	17.1472	0
27/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.5400	1.5700	0.0005	0.0016	0
27/09/2024	R053 On 06-February-25			Bond Future	10.7354	10.7708	112.0995	111.7660	0
27/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17824.2200	17541.5800	17.8242	17.5416	0
27/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	105.0000	155.8300	0.1050	0.1558	0
27/09/2024	R053 On 08-May-25			Bond Future	10.8132	10.8479	108.4479	108.1257	0
27/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15554.5400	15324.7400	15.5545	15.3247	0
27/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	673.8500	766.2200	0.6739	0.7662	0
27/09/2024	R053 On 07-August-25			Bond Future	10.9017	10.9322	110.5073	110.2283	0
27/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18463.2200	18310.3700	18.4632	18.3104	0
27/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	789.9600	916.1800	0.7900	0.9162	0
27/09/2024	R053 On 06-November-25			Bond Future	10.9984	11.0238	106.7079	106.4784	0
27/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	10015.5500	10024.0200	10.0156	10.0240	0
27/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3521.9400	3759.9300	3.5219	3.7599	0
27/09/2024	R186 On 07-November-24			Bond Future	7.8733	7.9128	109.1228	109.0450	163,484
27/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2440.7500	2364.4400	2.4408	2.3644	0
27/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.9400	3.4600	0.0019	0.0035	0
27/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2459.7700	2383.4200	2.4598	2.3834	0
27/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.8500	3.3300	0.0019	0.0033	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2478.8000	2402.3800	2.4788	2.4024	0
27/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	1.7800	3.1900	0.0018	0.0032	0
27/09/2024	R186 On 06-February-25			Bond Future	7.8108	7.8483	106.0462	105.9804	17,134
27/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2181.4900	2143.6000	2.1815	2.1436	0
27/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	74.4300	102.3000	0.0744	0.1023	0
27/09/2024	R186 On 08-May-25			Bond Future	7.7818	7.8143	108.1413	108.0917	0
27/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1334.5400	1317.1100	1.3345	1.3171	0
27/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	291.3200	323.5200	0.2913	0.3235	0
27/09/2024	R186 On 07-August-25			Bond Future	7.8001	7.8022	104.8875	104.8848	0
27/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1960.9600	1970.9300	1.9610	1.9709	1,983
27/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	140.7100	153.3600	0.1407	0.1534	0
27/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2471.6700	2477.5500	2.4717	2.4776	0
27/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	71.3500	79.9100	0.0714	0.0799	0
27/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3140.1300	3142.0200	3.1401	3.1420	0
27/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	27.4600	32.0300	0.0275	0.0320	1,983
27/09/2024	R186 On 06-November-25			Bond Future	7.8528	7.8053	106.8459	106.8965	0
27/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	760.2500	810.8300	0.7603	0.8108	0
27/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	465.2600	465.2000	0.4653	0.4652	0
27/09/2024	R202 On 07-November-24			Bond Future	271.3060	271.3054	271.3060	271.3054	2,010
27/09/2024	R202 On 06-February-25			Bond Future	271.7381	271.7719	271.7381	271.7719	0
27/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	4948.0700	4981.9300	4.9481	4.9819	0
27/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	R202 On 08-May-25			Bond Future	277.1749	277.2539	277.1749	277.2539	0
27/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4864.9300	4943.8900	4.8649	4.9439	0
27/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	R202 On 07-August-25			Bond Future	277.2160	277.4192	277.2160	277.4192	0
27/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5615.9600	5819.1600	5.6160	5.8192	0
27/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	R202 On 06-November-25			Bond Future	282.4679	282.8138	282.4679	282.8138	0
27/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	6827.8800	7173.8400	6.8279	7.1738	0
27/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	R209 On 07-November-24			Bond Future	10.1608	10.2167	74.6928	74.3889	16,993
27/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2373.2900	2207.3600	2.3733	2.2074	100



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	293.7900	431.7300	0.2938	0.4317	0
27/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	4442.5600	4185.0900	4.4426	4.1851	0
27/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	55.3300	101.7300	0.0553	0.1017	100
27/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	10116.3700	9813.1700	10.1164	9.8132	0
27/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.2500	0.9200	0.0003	0.0009	0
27/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	10160.9900	9857.7600	10.1610	9.8578	0
27/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.2400	0.8800	0.0002	0.0009	0
27/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	10205.5600	9902.3000	10.2056	9.9023	0
27/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.2300	0.8400	0.0002	0.0008	0
27/09/2024	R209 On 06-February-25			Bond Future	10.2246	10.2808	76.2228	75.9223	0
27/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10759.0600	10487.1300	10.7591	10.4871	0
27/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	44.1600	72.8000	0.0442	0.0728	0
27/09/2024	R209 On 08-May-25			Bond Future	10.3010	10.3569	74.5752	74.2809	0
27/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	8234.9600	8024.2300	8.2350	8.0242	0
27/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	439.5900	523.1000	0.4396	0.5231	0
27/09/2024	R209 On 07-August-25			Bond Future	10.3910	10.4424	75.9923	75.7261	0
27/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	11136.2500	10971.4800	11.1363	10.9715	0
27/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	422.2000	523.6500	0.4222	0.5237	0
27/09/2024	R209 On 06-November-25			Bond Future	10.4912	10.5372	74.2606	74.0271	0
27/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5953.3200	5845.7300	5.9533	5.8457	0
27/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2121.9500	2247.9100	2.1220	2.2479	0
27/09/2024	R210 On 07-November-24			Bond Future	241.8882	242.0497	241.8882	242.0497	1,601
27/09/2024	R210 On 06-February-25			Bond Future	246.9024	247.0984	246.9024	247.0984	0
27/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7292.3700	7488.3500	7.2924	7.4884	0
27/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	R210 On 08-May-25			Bond Future	248.4521	248.6922	248.4521	248.6922	0
27/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	422.1400	662.1600	0.4221	0.6622	0
27/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	R210 On 07-August-25			Bond Future	253.2372	253.5933	253.2372	253.5933	0
27/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	4797.1800	5153.2600	4.7972	5.1533	0
27/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/09/2024	R210 On 06-November-25			Bond Future	254.5806	255.0692	254.5806	255.0692	0
27/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2440.6300	2929.2000	2.4406	2.9292	0
27/09/2024	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
27/09/2024	R213 On 07-November-24			Bond Future	9.1579	9.2036	91.2356	91.0345	77,353
27/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8509.7300	8310.1500	8.5097	8.3102	0
27/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	1.3900	2.8500	0.0014	0.0029	0
27/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8548.6500	8349.0300	8.5487	8.3490	0
27/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	1.3500	2.7700	0.0014	0.0028	0
27/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8587.5400	8387.8700	8.5875	8.3879	0
27/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	1.3100	2.6800	0.0013	0.0027	0
27/09/2024	R213 On 06-February-25			Bond Future	9.2066	9.2519	93.1045	92.9111	0
27/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8636.2500	8461.7300	8.6363	8.4617	0
27/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	28.3700	47.2900	0.0284	0.0473	0
27/09/2024	R213 On 08-May-25			Bond Future	9.2681	9.3123	91.3876	91.2052	0
27/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5426.0000	5314.6000	5.4260	5.3146	0
27/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	428.1900	499.2100	0.4282	0.4992	0
27/09/2024	R213 On 07-August-25			Bond Future	9.3514	9.3877	93.1252	92.9805	0
27/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8927.7100	8851.7000	8.9277	8.8517	0
27/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	269.5900	338.3200	0.2696	0.3383	0
27/09/2024	R213 On 06-November-25			Bond Future	9.4565	9.4830	91.3131	91.2115	0
27/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3896.5100	3935.3100	3.8965	3.9353	0
27/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1653.0500	1793.4800	1.6531	1.7935	0
27/09/2024	R214 On 07-November-24			Bond Future	10.4772	10.5281	70.5167	70.2165	19,050
27/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	11034.8400	10735.1400	11.0348	10.7351	0
27/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.2200	0.7600	0.0002	0.0008	0
27/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	11080.3000	10780.5700	11.0803	10.7806	0
27/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.2100	0.7200	0.0002	0.0007	0
27/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	11125.7200	10825.9600	11.1257	10.8260	0
27/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.2000	0.6800	0.0002	0.0007	0
27/09/2024	R214 On 06-February-25			Bond Future	10.5434	10.5945	71.9612	71.6639	0
27/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6859.0400	6635.7600	6.8590	6.6358	554
27/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	305.3700	379.4300	0.3054	0.3794	0
27/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	9134.3800	8877.3000	9.1344	8.8773	554
27/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	136.1600	176.4200	0.1362	0.1764	0
27/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	11177.8300	10911.1300	11.1778	10.9111	0
27/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	57.2300	87.8700	0.0572	0.0879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	15037.6800	14746.0000	15.0377	14.7460	0
27/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	5.7600	11.4200	0.0058	0.0114	554
27/09/2024	R214 On 08-May-25			Bond Future	10.6159	10.6666	70.0803	69.7885	0
27/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9631.4900	9443.3700	9.6315	9.4434	0
27/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	365.4900	469.2300	0.3655	0.4692	0
27/09/2024	R214 On 07-August-25			Bond Future	10.7003	10.7471	71.4123	71.1465	0
27/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11808.7300	11646.9200	11.8087	11.6469	0
27/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	483.4900	587.5000	0.4835	0.5875	0
27/09/2024	R214 On 06-November-25			Bond Future	10.7953	10.8373	69.4471	69.2113	0
27/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6746.1400	6621.4200	6.7461	6.6214	0
27/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2231.3700	2342.4500	2.2314	2.3425	0
27/09/2024	R248 On 07-November-24			Bond Future	10.6485	10.6843	85.4984	85.2351	250,754
27/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13541.3300	13278.8200	13.5413	13.2788	0
27/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.3700	1.1000	0.0004	0.0011	0
27/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13595.7400	13333.2000	13.5957	13.3332	0
27/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.3500	1.0500	0.0004	0.0011	0
27/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13650.0700	13387.5000	13.6501	13.3875	0
27/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.3300	1.0000	0.0003	0.0010	0
27/09/2024	R248 On 06-February-25			Bond Future	10.7178	10.7532	87.2498	86.9921	203,387
27/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1081.4700	1163.2900	1.0815	1.1633	660
27/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4224.4600	4564.0200	4.2245	4.5640	0
27/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3619.5100	3631.0800	3.6195	3.6311	660
27/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1602.9600	1872.2700	1.6030	1.8723	0
27/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	7226.2900	7119.8900	7.2263	7.1199	0
27/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	550.7900	702.1300	0.5508	0.7021	660
27/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12748.8900	12542.3400	12.7489	12.5423	0
27/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	115.4400	166.6300	0.1154	0.1666	0
27/09/2024	R248 On 08-May-25			Bond Future	10.7928	10.8275	84.5275	84.2785	0
27/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11978.3200	11848.6300	11.9783	11.8486	0
27/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	507.3800	626.7200	0.5074	0.6267	0
27/09/2024	R248 On 07-August-25			Bond Future	10.8796	10.9100	86.1336	85.9181	0
27/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14678.0100	14565.3800	14.6780	14.5654	0
27/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	578.3800	681.3100	0.5784	0.6813	0
27/09/2024	R248 On 06-November-25			Bond Future	10.9764	11.0018	83.3007	83.1232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7887.9600	7900.9700	7.8880	7.9010	0
27/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	2829.5000	3020.0300	2.8295	3.0200	0
27/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0