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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
30/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	2025 On 07-November-24			Bond Future	185.0081	184.9979	185.0081	184.9979	9,240
30/09/2024	2029 On 07-November-24			Bond Future	133.9780	134.0588	133.9780	134.0588	7,884
30/09/2024	2029 On 06-February-25			Bond Future	136.7559	136.8377	136.7559	136.8377	0
30/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4355.9000	4437.7400	4.3559	4.4377	0
30/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2029 On 08-May-25			Bond Future	138.0699	138.1525	138.0699	138.1525	0
30/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	219.8600	302.5100	0.2199	0.3025	0
30/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2029 On 07-August-25			Bond Future	140.7303	140.8137	140.7303	140.8137	0
30/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3320.2900	3403.7100	3.3203	3.4037	0
30/09/2024	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
30/09/2024	2029 On 06-November-25			Bond Future	141.9481	142.0324	141.9481	142.0324	0
30/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2158.0600	2242.4100	2.1581	2.2424	0
30/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2030 On 07-November-24			Bond Future	8.8337	8.7929	98.8136	98.9780	183,055
30/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5350.8400	5515.5600	5.3508	5.5156	600
30/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	2.7100	3.0200	0.0027	0.0030	0
30/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7200.3000	7364.7800	7.2003	7.3648	600
30/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.2300	0.3000	0.0002	0.0003	0
30/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7309.9000	7474.3700	7.3099	7.4744	0
30/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.2000	0.2600	0.0002	0.0003	0
30/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7346.4000	7510.8700	7.3464	7.5109	0
30/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.1900	0.2500	0.0002	0.0003	0
30/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7382.8700	7547.3300	7.3829	7.5473	0
30/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.1800	0.2300	0.0002	0.0002	0
30/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11458.1000	11622.5100	11.4581	11.6225	0
30/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
30/09/2024	2030 On 06-February-25			Bond Future	8.8632	8.8200	96.8282	96.9956	28,810
30/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	883.9800	968.6400	0.8840	0.9686	800
30/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1595.6600	1512.9900	1.5957	1.5130	0
30/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1952.9400	2077.6100	1.9529	2.0776	800
30/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	737.2200	694.5600	0.7372	0.6946	0
30/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3436.0300	3585.7600	3.4360	3.5858	0
30/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	302.5600	284.9600	0.3026	0.2850	800
30/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6768.1300	6933.4000	6.7681	6.9334	0
30/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	45.9500	43.8900	0.0460	0.0439	0
30/09/2024	2030 On 08-May-25			Bond Future	8.9228	8.8769	98.7412	98.9113	0
30/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1128.3500	1210.6400	1.1284	1.2106	800
30/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2032.8500	1945.0900	2.0329	1.9451	0
30/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2113.0100	2227.1100	2.1130	2.2271	800
30/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1166.0900	1110.1400	1.1661	1.1101	0
30/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4116.5400	4262.7200	4.1165	4.2627	0
30/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	472.8500	448.9800	0.4729	0.4490	0
30/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4294.3000	4442.2000	4.2943	4.4422	0
30/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	438.9400	416.7900	0.4389	0.4168	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5269.7100	5425.0200	5.2697	5.4250	1,640
30/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	295.4300	280.6900	0.2954	0.2807	0
30/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6465.5100	6626.6500	6.4655	6.6267	2,280
30/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	184.0500	175.1400	0.1841	0.1751	0
30/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10188.4200	10357.3300	10.1884	10.3573	0
30/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	24.4100	23.2700	0.0244	0.0233	1,640
30/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11516.9700	11686.5700	11.5170	11.6866	0
30/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	9.8100	9.3600	0.0098	0.0094	2,280
30/09/2024	2030 On 07-August-25			Bond Future	9.0095	8.9607	96.6090	96.7817	0
30/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5532.3400	5683.2300	5.5323	5.6832	1,054
30/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	507.6500	485.8200	0.5077	0.4858	0
30/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7354.6400	7515.5500	7.3546	7.5156	0
30/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	276.2400	264.4300	0.2762	0.2644	0
30/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10320.4500	10490.0700	10.3205	10.4901	0
30/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	67.2200	64.1200	0.0672	0.0641	1,054
30/09/2024	2030 On 06-November-25			Bond Future	9.1058	9.0537	98.4131	98.5886	0
30/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2992.0000	3108.7100	2.9920	3.1087	0
30/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1545.9700	1487.2200	1.5460	1.4872	0
30/09/2024	2032 On 07-November-24			Bond Future	9.4557	9.4154	94.6533	94.8557	103,092
30/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1829.9700	2010.5000	1.8300	2.0105	50
30/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	367.9200	346.0500	0.3679	0.3461	0
30/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2265.8600	2455.1400	2.2659	2.4551	0
30/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	264.7700	251.6500	0.2648	0.2517	0
30/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2430.7200	2622.4500	2.4307	2.6225	100
30/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	234.6100	223.9400	0.2346	0.2239	0
30/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5549.8200	5753.6400	5.5498	5.7536	0
30/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	24.9400	26.3600	0.0249	0.0264	200
30/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7857.5200	8060.6500	7.8575	8.0607	600
30/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	4.4800	5.2100	0.0045	0.0052	0
30/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9450.4700	9653.2100	9.4505	9.6532	0
30/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	1.3800	1.7200	0.0014	0.0017	0
30/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9494.2200	9696.9500	9.4942	9.6970	0
30/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	1.3400	1.6700	0.0013	0.0017	0
30/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9537.9200	9740.6500	9.5379	9.7407	0

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30/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	1.2900	1.6200	0.0013	0.0016	0
30/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	10060.1600	10262.7600	10.0602	10.2628	600
30/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.7100	0.9100	0.0007	0.0009	0
30/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	10190.1000	10392.6800	10.1901	10.3927	1,615
30/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.6000	0.7800	0.0006	0.0008	0
30/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15622.2100	15824.6100	15.6222	15.8246	0
30/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
30/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	17227.8300	17430.2300	17.2278	17.4302	0
30/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
30/09/2024	2032 On 06-February-25			Bond Future	9.5114	9.4692	96.5926	96.7988	16,670
30/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1344.4400	1459.9400	1.3444	1.4599	800
30/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	1792.1800	1701.4900	1.7922	1.7015	0
30/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2801.0000	2962.0100	2.8010	2.9620	800
30/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	831.0500	785.8700	0.8311	0.7859	0
30/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5433.5900	5626.7500	5.4336	5.6268	0
30/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	255.3300	242.3000	0.2553	0.2423	800
30/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	10073.4800	10278.7300	10.0735	10.2787	0
30/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	28.6900	27.7500	0.0287	0.0278	0
30/09/2024	2032 On 08-May-25			Bond Future	9.5845	9.5403	94.3387	94.5484	0
30/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1698.2900	1808.4500	1.6983	1.8085	800
30/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2483.1800	2383.6200	2.4832	2.3836	0
30/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	3032.5300	3179.1700	3.0325	3.1792	800
30/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1456.4700	1393.3900	1.4565	1.3934	0
30/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6501.6900	6690.9100	6.5017	6.6909	0
30/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	467.8000	447.3000	0.4678	0.4473	0
30/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6731.0700	6921.7600	6.7311	6.9218	0
30/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	435.9300	416.9000	0.4359	0.4169	800
30/09/2024	2032 On 07-August-25			Bond Future	9.6773	9.6311	96.1317	96.3449	0
30/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10317.3000	10518.6200	10.3173	10.5186	0
30/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	316.9300	305.0700	0.3169	0.3051	0
30/09/2024	2032 On 06-November-25			Bond Future	9.7858	9.7372	93.7680	93.9846	0
30/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4738.6500	4892.1000	4.7387	4.8921	0
30/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	1966.5600	1903.3700	1.9666	1.9034	0
30/09/2024	2033 On 07-November-24			Bond Future	127.7433	127.7379	127.7433	127.7379	7,068

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30/09/2024	2033 On 06-February-25			Bond Future	130.3919	130.3858	130.3919	130.3858	0
30/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5451.9100	5445.8400	5.4519	5.4458	0
30/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2033 On 08-May-25			Bond Future	131.4794	131.4724	131.4794	131.4724	0
30/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	859.3900	852.4400	0.8594	0.8524	0
30/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2033 On 07-August-25			Bond Future	134.0129	134.0051	134.0129	134.0051	0
30/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5362.9300	5355.0900	5.3629	5.3551	0
30/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2033 On 06-November-25			Bond Future	135.0016	134.9929	135.0016	134.9929	0
30/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1861.5600	1852.9000	1.8616	1.8529	0
30/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2037 On 07-November-24			Bond Future	10.4388	10.3989	89.1600	89.4069	212,187
30/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11866.8300	12113.8100	11.8668	12.1138	0
30/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.1400	0.1900	0.0001	0.0002	0
30/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11916.8700	12163.8500	11.9169	12.1639	0
30/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.1300	0.1800	0.0001	0.0002	0
30/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11966.8700	12213.8500	11.9669	12.2139	0
30/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.1200	0.1700	0.0001	0.0002	0
30/09/2024	2037 On 06-February-25			Bond Future	10.5122	10.4709	86.7261	86.9778	9,680
30/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12312.8100	12563.1500	12.3128	12.5632	0
30/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	47.3700	46.0800	0.0474	0.0461	0
30/09/2024	2037 On 08-May-25			Bond Future	10.6039	10.5611	88.4391	88.6952	3,975
30/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9581.6300	9819.4700	9.5816	9.8195	0
30/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	494.3000	476.0900	0.4943	0.4761	0
30/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10948.4100	11191.8800	10.9484	11.1919	15,000
30/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	352.5900	340.0100	0.3526	0.3400	0
30/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14297.2000	14549.3400	14.2972	14.5493	7,500
30/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	110.7200	106.8100	0.1107	0.1068	0
30/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14518.9500	14771.4200	14.5190	14.7714	7,500
30/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	101.9100	98.3300	0.1019	0.0983	0
30/09/2024	2037 On 07-August-25			Bond Future	10.7123	10.6679	85.8597	86.1201	0
30/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2980.9300	3122.8800	2.9809	3.1229	2,341
30/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	3937.3900	3818.9400	3.9374	3.8189	0

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30/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3247.0400	3395.5800	3.2470	3.3956	200
30/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	3671.2300	3559.3700	3.6712	3.5594	0
30/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5968.7700	6165.2800	5.9688	6.1653	0
30/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	1965.0700	1901.1800	1.9651	1.9012	2,541
30/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	9028.0800	9253.8100	9.0281	9.2538	0
30/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1062.3000	1027.6300	1.0623	1.0276	2,541
30/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12583.3400	12827.6700	12.5833	12.8277	0
30/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	496.1500	480.0800	0.4962	0.4801	0
30/09/2024	2037 On 06-November-25			Bond Future	10.8237	10.7776	87.4617	87.7265	0
30/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6890.4400	7087.0600	6.8904	7.0871	0
30/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2435.4800	2367.2200	2.4355	2.3672	0
30/09/2024	2038 On 07-November-24			Bond Future	140.5595	140.4003	140.5595	140.4003	3,232
30/09/2024	2038 On 06-February-25			Bond Future	141.3674	141.2042	141.3674	141.2042	0
30/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6137.4000	5974.1700	6.1374	5.9742	0
30/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2038 On 08-May-25			Bond Future	144.1962	144.0289	144.1962	144.0289	0
30/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4516.2200	4348.8800	4.5162	4.3489	0
30/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2038 On 07-August-25			Bond Future	144.8236	144.6522	144.8236	144.6522	0
30/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5263.5800	5092.1500	5.2636	5.0922	0
30/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2038 On 06-November-25			Bond Future	147.5678	147.3923	147.5678	147.3923	0
30/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3687.7600	3512.2700	3.6878	3.5123	0
30/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2040 On 07-November-24			Bond Future	10.6952	10.6503	89.9113	90.2143	114,213
30/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8738.7700	9042.2800	8.7388	9.0423	640
30/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	5.7300	6.2400	0.0057	0.0062	0
30/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11523.2500	11826.3800	11.5233	11.8264	0
30/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.5900	0.7200	0.0006	0.0007	640
30/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12807.8500	13110.9000	12.8079	13.1109	0
30/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.1700	0.2200	0.0002	0.0002	0
30/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12860.6400	13163.6900	12.8606	13.1637	0
30/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.1500	0.2000	0.0002	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12913.3900	13216.4300	12.9134	13.2164	0
30/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.1500	0.1900	0.0002	0.0002	0
30/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14418.0100	14721.0200	14.4180	14.7210	0
30/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	640
30/09/2024	2040 On 06-February-25			Bond Future	10.7712	10.7248	87.2423	87.5511	5,684
30/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3101.0400	3319.5400	3.1010	3.3195	780
30/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1603.5600	1513.2600	1.6036	1.5133	0
30/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6396.6400	6674.8800	6.3966	6.6749	0
30/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	550.4800	519.9200	0.5505	0.5199	780
30/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8997.1200	9293.4300	8.9971	9.2934	0
30/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	246.7200	234.2300	0.2467	0.2342	780
30/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12882.0900	13188.2800	12.8821	13.1883	0
30/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	65.1800	62.5700	0.0652	0.0626	0
30/09/2024	2040 On 08-May-25			Bond Future	10.8640	10.8159	88.9653	89.2797	3,900
30/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10956.4600	11249.7800	10.9565	11.2498	0
30/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	490.7000	469.6100	0.4907	0.4696	0
30/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11539.4800	11835.4800	11.5395	11.8355	15,000
30/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	433.4400	415.0300	0.4334	0.4150	0
30/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14741.1800	15048.6500	14.7412	15.0487	7,500
30/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	159.2700	152.3300	0.1593	0.1523	0
30/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	15068.2700	15376.4600	15.0683	15.3765	7,500
30/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	142.7200	136.5000	0.1427	0.1365	0
30/09/2024	2040 On 07-August-25			Bond Future	10.9721	10.9223	86.1450	86.4649	0
30/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13673.5100	13972.5300	13.6735	13.9725	0
30/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	550.7500	529.9000	0.5508	0.5299	0
30/09/2024	2040 On 06-November-25			Bond Future	11.0825	11.0309	87.7518	88.0773	0
30/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7357.8400	7595.4900	7.3578	7.5955	0
30/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2779.5600	2691.7500	2.7796	2.6918	0
30/09/2024	2044 On 07-November-24			Bond Future	10.7891	10.7543	86.0538	86.2970	75,752
30/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7826.8300	8071.6300	7.8268	8.0716	0
30/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	15.7100	17.2800	0.0157	0.0173	13,875
30/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9281.5000	9525.6000	9.2815	9.5256	0
30/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	5.3800	6.2500	0.0054	0.0063	9,540
30/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10696.8100	10940.4600	10.6968	10.9405	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	1.8100	2.2300	0.0018	0.0022	11,405
30/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12873.8700	13117.1900	12.8739	13.1172	0
30/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.2400	0.3300	0.0002	0.0003	0
30/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12926.9300	13170.2400	12.9269	13.1702	0
30/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.2300	0.3100	0.0002	0.0003	0
30/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12979.9100	13223.2300	12.9799	13.2232	0
30/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.2100	0.3000	0.0002	0.0003	0
30/09/2024	2044 On 06-February-25			Bond Future	10.8618	10.8260	83.4310	83.6789	470
30/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7713.3600	7947.1600	7.7134	7.9472	449
30/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	426.7100	412.7000	0.4267	0.4127	0
30/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10360.1700	10603.0700	10.3602	10.6031	449
30/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	195.1200	190.2100	0.1951	0.1902	0
30/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13046.0400	13292.6400	13.0460	13.2926	0
30/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	74.1100	72.9000	0.0741	0.0729	0
30/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16631.8000	16879.6000	16.6318	16.8796	0
30/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	13.0800	13.0700	0.0131	0.0131	449
30/09/2024	2044 On 08-May-25			Bond Future	10.9497	10.9127	85.0787	85.3310	0
30/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2999.8100	3150.6400	2.9998	3.1506	2,490
30/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3202.0900	3100.6300	3.2021	3.1006	0
30/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6044.3700	6247.7600	6.0444	6.2478	0
30/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1497.3100	1448.4100	1.4973	1.4484	2,490
30/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9662.3800	9893.9900	9.6624	9.8940	0
30/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	677.7400	657.0600	0.6777	0.6571	2,490
30/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11239.3100	11477.5600	11.2393	11.4776	0
30/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	485.4700	471.4300	0.4855	0.4714	0
30/09/2024	2044 On 07-August-25			Bond Future	11.0515	11.0132	82.3099	82.5664	0
30/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13875.1500	14116.3600	13.8752	14.1164	0
30/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	603.2800	588.0000	0.6033	0.5880	0
30/09/2024	2044 On 06-November-25			Bond Future	11.1547	11.1152	83.8450	84.1058	0
30/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7441.0000	7634.4000	7.4410	7.6344	0
30/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	2884.8000	2817.3100	2.8848	2.8173	0
30/09/2024	2046 On 07-November-24			Bond Future	121.7130	121.7079	121.7130	121.7079	17,748
30/09/2024	2046 On 06-February-25			Bond Future	124.2366	124.2307	124.2366	124.2307	0
30/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10226.5700	10220.7000	10.2266	10.2207	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2046 On 08-May-25			Bond Future	124.4865	124.4797	124.4865	124.4797	0
30/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2516.5400	2509.7200	2.5165	2.5097	0
30/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2046 On 07-August-25			Bond Future	126.8841	126.8765	126.8841	126.8765	0
30/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8194.0600	8186.4900	8.1941	8.1865	0
30/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2046 On 06-November-25			Bond Future	127.0088	127.0005	127.0088	127.0005	0
30/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1598.7900	1590.4900	1.5988	1.5905	0
30/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2050 On 07-November-24			Bond Future	122.8344	122.8290	122.8344	122.8290	15,376
30/09/2024	2050 On 06-February-25			Bond Future	123.0340	123.0280	123.0340	123.0280	582
30/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7433.9700	7427.9800	7.4340	7.4280	0
30/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2050 On 08-May-25			Bond Future	125.4958	125.4892	125.4958	125.4892	0
30/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4335.8100	4329.2200	4.3358	4.3292	0
30/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2050 On 07-August-25			Bond Future	125.5175	125.5096	125.5175	125.5096	0
30/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5627.4600	5619.6300	5.6275	5.6196	0
30/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	2050 On 06-November-25			Bond Future	127.8953	127.8868	127.8953	127.8868	0
30/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3475.3400	3466.8100	3.4753	3.4668	0
30/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	AL37 On 07-November-24			Index Future	1061.3890	1063.5920	1061.3890	1,063.5920	0
30/09/2024	AL37 On 06-February-25			Index Future	1083.1450	1085.3790	1083.1450	1,085.3790	0
30/09/2024	AL37 On 08-May-25			Index Future	1104.5880	1106.8480	1104.5880	1,106.8480	0
30/09/2024	AL37 On 07-August-25			Index Future	1125.6470	1127.9310	1125.6470	1,127.9310	0
30/09/2024	AL37 On 06-November-25			Index Future	1146.7760	1149.0880	1146.7760	1,149.0880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	AL7T On 07-November-24			Index Future	1283.8810	1286.8750	1283.8810	1,286.8750	0
30/09/2024	AL7T On 06-February-25			Index Future	1310.1980	1313.2370	1310.1980	1,313.2370	0
30/09/2024	AL7T On 08-May-25			Index Future	1336.1360	1339.2120	1336.1360	1,339.2120	0
30/09/2024	AL7T On 07-August-25			Index Future	1361.6090	1364.7220	1361.6090	1,364.7220	0
30/09/2024	AL7T On 06-November-25			Index Future	1387.1680	1390.3200	1387.1680	1,390.3200	0
30/09/2024	ALBI On 07-November-24			Index Future	1107.3460	1109.9020	1107.3460	1,109.9020	121
30/09/2024	ALBI On 06-February-25			Index Future	1130.0440	1132.6380	1130.0440	1,132.6380	0
30/09/2024	ALBI On 08-May-25			Index Future	1152.4150	1155.0410	1152.4150	1,155.0410	0
30/09/2024	ALBI On 07-August-25			Index Future	1174.3860	1177.0420	1174.3860	1,177.0420	0
30/09/2024	ALBI On 06-November-25			Index Future	1196.4310	1199.1200	1196.4310	1,199.1200	0
30/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	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
30/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	ES33 On 07-November-24			Bond Future	10.6331	10.5933	83.5071	83.7051	0
30/09/2024	ES33 On 06-February-25			Bond Future	10.7298	10.6884	85.2385	85.4403	0
30/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11506.9200	11708.7200	11.5069	11.7087	0
30/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	ES33 On 08-May-25			Bond Future	10.8400	10.7969	83.1445	83.3498	0
30/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8372.5200	8577.8100	8.3725	8.5778	0
30/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	ES33 On 07-August-25			Bond Future	10.9689	10.9239	84.7438	84.9525	0
30/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10939.1800	11147.9400	10.9392	11.1479	0
30/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	ES33 On 06-November-25			Bond Future	11.1170	11.0700	82.5508	82.7631	0
30/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3900.5200	4112.8200	3.9005	4.1128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	ES42 On 07-November-24			Bond Future	10.9723	10.9427	81.3714	81.5656	0
30/09/2024	ES42 On 06-February-25			Bond Future	11.0517	11.0212	83.0582	83.2561	0
30/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14664.7000	14862.6000	14.6647	14.8626	0
30/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	ES42 On 08-May-25			Bond Future	11.1446	11.1130	80.4530	80.6543	0
30/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11822.1500	12023.4500	11.8222	12.0235	0
30/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	ES42 On 07-August-25			Bond Future	11.2483	11.2157	81.9983	82.2030	0
30/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13726.0800	13930.8000	13.7261	13.9308	0
30/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	ES42 On 06-November-25			Bond Future	11.3625	11.3287	79.2833	79.4915	0
30/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5949.4200	6157.5600	5.9494	6.1576	0
30/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	GOVI On 07-November-24			GOVI	1089.8060	1092.3120	1089.8060	1,092.3120	677
30/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1410260.0000	1435320.0000	141.0260	143.5320	0
30/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1410160.0000	1435220.0000	141.0160	143.5220	0
30/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1410060.0000	1435120.0000	141.0060	143.5120	0
30/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	GOVI On 06-February-25			GOVI	1112.1450	1114.6880	1112.1450	1,114.6880	0
30/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1401450.0000	1426880.0000	140.1450	142.6880	0
30/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	GOVI On 08-May-25			GOVI	1134.1620	1136.7360	1134.1620	1,136.7360	0
30/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1121620.0000	1147360.0000	112.1620	114.7360	0
30/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	GOVI On 07-August-25			GOVI	1155.7850	1158.3890	1155.7850	1,158.3890	0
30/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1447850.0000	1473890.0000	144.7850	147.3890	0
30/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	GOVI On 06-November-25			GOVI	1177.4800	1180.1160	1177.4800	1,180.1160	0
30/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	654800.0000	681160.0000	65.4800	68.1160	0
30/09/2024	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
30/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/09/2024	IGOV On 07-November-24			Index Future	372.7470	372.7150	372.7470	372.7150	791
30/09/2024	IGOV On 06-February-25			Index Future	380.4790	380.4410	380.4790	380.4410	0
30/09/2024	IGOV On 08-May-25			Index Future	388.1000	388.0560	388.1000	388.0560	0
30/09/2024	IGOV On 07-August-25			Index Future	395.5870	395.5350	395.5870	395.5350	0
30/09/2024	IGOV On 06-November-25			Index Future	403.0990	403.0400	403.0990	403.0400	0
30/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
30/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
30/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
30/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
30/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
30/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
30/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
30/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/09/2024	R035 On 07-November-24			Bond Future	10.0631	10.0231	94.2526	94.4930	145,364
30/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5972.1000	6213.3800	5.9721	6.2134	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	24.7300	25.6800	0.0247	0.0257	11,000
30/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11549.2300	11789.6000	11.5492	11.7896	0
30/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.1200	0.1600	0.0001	0.0002	0
30/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11599.1800	11839.5500	11.5992	11.8396	0
30/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.1100	0.1500	0.0001	0.0002	0
30/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11649.0900	11889.4600	11.6491	11.8895	0
30/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.1000	0.1400	0.0001	0.0001	0
30/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11698.9600	11939.3200	11.6990	11.9393	1,000
30/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.1000	0.1300	0.0001	0.0001	0
30/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16615.0500	16855.3800	16.6151	16.8554	0
30/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
30/09/2024	R035 On 06-February-25			Bond Future	10.1349	10.0934	96.1838	96.4286	16,070
30/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2324.1700	2488.0500	2.3242	2.4881	100
30/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1592.5700	1511.6400	1.5926	1.5116	0
30/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2609.1400	2781.5700	2.6091	2.7816	1,000
30/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1413.6500	1341.2700	1.4137	1.3413	0
30/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3838.1700	4037.8900	3.8382	4.0379	0
30/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	874.8500	829.7600	0.8749	0.8298	1,100
30/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6821.7300	7052.5000	6.8217	7.0525	0
30/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	300.1700	286.1300	0.3002	0.2861	1,100
30/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	12202.2900	12445.9900	12.2023	12.4460	0
30/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	39.6000	38.4900	0.0396	0.0385	0
30/09/2024	R035 On 08-May-25			Bond Future	10.2162	10.1730	93.5752	93.8244	0
30/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3349.0300	3515.4500	3.3490	3.5155	150
30/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2071.1000	1988.3600	2.0711	1.9884	0
30/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5299.8000	5499.8100	5.2998	5.4998	0
30/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1198.0000	1148.8500	1.1980	1.1489	150
30/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7488.0400	7709.6600	7.4880	7.7097	400
30/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	680.2000	652.6600	0.6802	0.6527	0
30/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8561.2100	8789.7100	8.5612	8.7897	0
30/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	519.1200	498.4600	0.5191	0.4985	150
30/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8922.5800	9152.9900	8.9226	9.1530	0
30/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	474.5000	455.7500	0.4745	0.4558	0
30/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	13066.4100	13310.4800	13.0664	13.3105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	137.1900	132.1000	0.1372	0.1321	400
30/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15941.2100	16188.8100	15.9412	16.1888	0
30/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	43.7900	42.2300	0.0438	0.0422	400
30/09/2024	R035 On 07-August-25			Bond Future	10.3143	10.2694	95.3542	95.6075	0
30/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12414.0400	12652.6400	12.4140	12.6526	0
30/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	431.5800	416.8800	0.4316	0.4169	0
30/09/2024	R035 On 06-November-25			Bond Future	10.4280	10.3813	92.6311	92.8887	0
30/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6400.1200	6589.8300	6.4001	6.5898	0
30/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2280.0200	2212.1200	2.2800	2.2121	0
30/09/2024	R053 On 07-November-24			Bond Future	10.7127	10.6678	109.4214	109.8493	3,664
30/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16919.6700	17347.6500	16.9197	17.3477	0
30/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.4800	0.6000	0.0005	0.0006	0
30/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16989.2900	17417.2700	16.9893	17.4173	0
30/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.4500	0.5700	0.0005	0.0006	0
30/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17058.8200	17486.8000	17.0588	17.4868	0
30/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.4200	0.5400	0.0004	0.0005	0
30/09/2024	R053 On 06-February-25			Bond Future	10.7817	10.7354	111.6633	112.0995	0
30/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17392.5500	17824.2200	17.3926	17.8242	0
30/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	109.5200	105.0000	0.1095	0.1050	0
30/09/2024	R053 On 08-May-25			Bond Future	10.8610	10.8132	108.0037	108.4479	0
30/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15140.4800	15554.5400	15.1405	15.5545	0
30/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	704.0100	673.8500	0.7040	0.6739	0
30/09/2024	R053 On 07-August-25			Bond Future	10.9512	10.9017	110.0554	110.5073	0
30/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18043.5600	18463.2200	18.0436	18.4632	0
30/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	822.2900	789.9600	0.8223	0.7900	0
30/09/2024	R053 On 06-November-25			Bond Future	11.0495	10.9984	106.2479	106.7079	0
30/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9679.9900	10015.5500	9.6800	10.0156	0
30/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3646.3300	3521.9400	3.6463	3.5219	0
30/09/2024	R186 On 07-November-24			Bond Future	7.9111	7.8733	109.0484	109.1228	160,722
30/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2366.2200	2440.7500	2.3662	2.4408	0
30/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	1.7600	1.9400	0.0018	0.0019	0
30/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2385.2500	2459.7700	2.3853	2.4598	0
30/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	1.6800	1.8500	0.0017	0.0019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2404.2800	2478.8000	2.4043	2.4788	0
30/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	1.6100	1.7800	0.0016	0.0018	0
30/09/2024	R186 On 06-February-25			Bond Future	7.8538	7.8108	105.9708	106.0462	17,134
30/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2110.2700	2181.4900	2.1103	2.1815	0
30/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	78.6100	74.4300	0.0786	0.0744	0
30/09/2024	R186 On 08-May-25			Bond Future	7.8318	7.7818	108.0650	108.1413	0
30/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1275.5100	1334.5400	1.2755	1.3345	0
30/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	308.5500	291.3200	0.3086	0.2913	0
30/09/2024	R186 On 07-August-25			Bond Future	7.8595	7.8001	104.8104	104.8875	0
30/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1893.7900	1960.9600	1.8938	1.9610	1,983
30/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	150.6100	140.7100	0.1506	0.1407	0
30/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2400.0800	2471.6700	2.4001	2.4717	0
30/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	76.8300	71.3500	0.0768	0.0714	0
30/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3065.3800	3140.1300	3.0654	3.1401	0
30/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	29.7800	27.4600	0.0298	0.0275	1,983
30/09/2024	R186 On 06-November-25			Bond Future	7.9259	7.8528	106.7679	106.8459	0
30/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	713.5900	760.2500	0.7136	0.7603	0
30/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	496.5600	465.2600	0.4966	0.4653	0
30/09/2024	R202 On 07-November-24			Bond Future	271.7292	271.3060	271.7292	271.3060	2,010
30/09/2024	R202 On 06-February-25			Bond Future	272.1714	271.7381	272.1714	271.7381	0
30/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5381.3600	4948.0700	5.3814	4.9481	0
30/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	R202 On 08-May-25			Bond Future	277.6185	277.1749	277.6185	277.1749	0
30/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5308.4800	4864.9300	5.3085	4.8649	0
30/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	R202 On 07-August-25			Bond Future	277.6700	277.2160	277.6700	277.2160	0
30/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6070.0300	5615.9600	6.0700	5.6160	0
30/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	R202 On 06-November-25			Bond Future	282.9317	282.4679	282.9317	282.4679	0
30/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7291.7300	6827.8800	7.2917	6.8279	0
30/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	R209 On 07-November-24			Bond Future	10.2007	10.1608	74.4757	74.6928	17,062
30/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2174.0800	2373.2900	2.1741	2.3733	100



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	311.6800	293.7900	0.3117	0.2938	0
30/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	4225.7200	4442.5600	4.2257	4.4426	0
30/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	55.5900	55.3300	0.0556	0.0553	100
30/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9899.2100	10116.3700	9.8992	10.1164	0
30/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.1900	0.2500	0.0002	0.0003	0
30/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9943.8300	10160.9900	9.9438	10.1610	0
30/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.1800	0.2400	0.0002	0.0002	0
30/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9988.4000	10205.5600	9.9884	10.2056	0
30/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.1700	0.2300	0.0002	0.0002	0
30/09/2024	R209 On 06-February-25			Bond Future	10.2659	10.2246	76.0016	76.2228	0
30/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10539.1200	10759.0600	10.5391	10.7591	0
30/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	45.4700	44.1600	0.0455	0.0442	0
30/09/2024	R209 On 08-May-25			Bond Future	10.3438	10.3010	74.3500	74.5752	0
30/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	8027.1100	8234.9600	8.0271	8.2350	0
30/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	456.9600	439.5900	0.4570	0.4396	0
30/09/2024	R209 On 07-August-25			Bond Future	10.4352	10.3910	75.7633	75.9923	0
30/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10921.5700	11136.2500	10.9216	11.1363	0
30/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	436.5800	422.2000	0.4366	0.4222	0
30/09/2024	R209 On 06-November-25			Bond Future	10.5370	10.4912	74.0276	74.2606	0
30/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5782.5400	5953.3200	5.7825	5.9533	0
30/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2184.1600	2121.9500	2.1842	2.1220	0
30/09/2024	R210 On 07-November-24			Bond Future	241.8954	241.8882	241.8954	241.8882	1,601
30/09/2024	R210 On 06-February-25			Bond Future	246.9109	246.9024	246.9109	246.9024	0
30/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7300.8500	7292.3700	7.3009	7.2924	0
30/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	R210 On 08-May-25			Bond Future	248.4623	248.4521	248.4623	248.4521	0
30/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	432.2800	422.1400	0.4323	0.4221	0
30/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	R210 On 07-August-25			Bond Future	253.2489	253.2372	253.2489	253.2372	0
30/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	4808.9400	4797.1800	4.8089	4.7972	0
30/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2024	R210 On 06-November-25			Bond Future	254.5939	254.5806	254.5939	254.5806	0
30/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2453.9300	2440.6300	2.4539	2.4406	0
30/09/2024	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
30/09/2024	R213 On 07-November-24			Bond Future	9.2086	9.1579	91.0127	91.2356	77,353
30/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8286.6400	8509.7300	8.2866	8.5097	0
30/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	1.1800	1.3900	0.0012	0.0014	0
30/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8325.5600	8548.6500	8.3256	8.5487	0
30/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	1.1400	1.3500	0.0011	0.0014	0
30/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8364.4500	8587.5400	8.3645	8.5875	0
30/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	1.1000	1.3100	0.0011	0.0013	0
30/09/2024	R213 On 06-February-25			Bond Future	9.2598	9.2066	92.8775	93.1045	0
30/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8411.1600	8636.2500	8.4112	8.6363	0
30/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	30.3200	28.3700	0.0303	0.0284	0
30/09/2024	R213 On 08-May-25			Bond Future	9.3241	9.2681	91.1566	91.3876	0
30/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5223.2200	5426.0000	5.2232	5.4260	0
30/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	456.4000	428.1900	0.4564	0.4282	0
30/09/2024	R213 On 07-August-25			Bond Future	9.4104	9.3514	92.8903	93.1252	0
30/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8708.0700	8927.7100	8.7081	8.9277	0
30/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	284.8000	269.5900	0.2848	0.2696	0
30/09/2024	R213 On 06-November-25			Bond Future	9.5189	9.4565	91.0743	91.3131	0
30/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3734.2900	3896.5100	3.7343	3.8965	0
30/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1729.6500	1653.0500	1.7297	1.6531	0
30/09/2024	R214 On 07-November-24			Bond Future	10.5069	10.4772	70.3412	70.5167	19,050
30/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10859.1800	11034.8400	10.8592	11.0348	0
30/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.1500	0.2200	0.0002	0.0002	0
30/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10904.6400	11080.3000	10.9046	11.0803	0
30/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.1400	0.2100	0.0001	0.0002	0
30/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10950.0700	11125.7200	10.9501	11.1257	0
30/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.1400	0.2000	0.0001	0.0002	0
30/09/2024	R214 On 06-February-25			Bond Future	10.5741	10.5434	71.7824	71.9612	0
30/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6687.5100	6859.0400	6.6875	6.8590	554
30/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	312.6700	305.3700	0.3127	0.3054	0
30/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8957.5100	9134.3800	8.9575	9.1344	554
30/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	138.1200	136.1600	0.1381	0.1362	0
30/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10999.2800	11177.8300	10.9993	11.1778	0
30/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	57.5100	57.2300	0.0575	0.0572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14858.7300	15037.6800	14.8587	15.0377	0
30/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	5.6400	5.7600	0.0056	0.0058	554
30/09/2024	R214 On 08-May-25			Bond Future	10.6475	10.6159	69.8983	70.0803	0
30/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9457.8600	9631.4900	9.4579	9.6315	0
30/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	373.8400	365.4900	0.3738	0.3655	0
30/09/2024	R214 On 07-August-25			Bond Future	10.7328	10.7003	71.2272	71.4123	0
30/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11633.5200	11808.7300	11.6335	11.8087	0
30/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	493.3100	483.4900	0.4933	0.4835	0
30/09/2024	R214 On 06-November-25			Bond Future	10.8288	10.7953	69.2590	69.4471	0
30/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6601.7400	6746.1400	6.6017	6.7461	0
30/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2275.1200	2231.3700	2.2751	2.2314	0
30/09/2024	R248 On 07-November-24			Bond Future	10.6883	10.6485	85.2051	85.4984	251,324
30/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13247.9800	13541.3300	13.2480	13.5413	0
30/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.2800	0.3700	0.0003	0.0004	0
30/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13302.3900	13595.7400	13.3024	13.5957	0
30/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.2600	0.3500	0.0003	0.0004	0
30/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13356.7300	13650.0700	13.3567	13.6501	0
30/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.2500	0.3300	0.0003	0.0003	0
30/09/2024	R248 On 06-February-25			Bond Future	10.7589	10.7178	86.9508	87.2498	203,387
30/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	970.4900	1081.4700	0.9705	1.0815	660
30/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4412.4800	4224.4600	4.4125	4.2245	0
30/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3403.4000	3619.5100	3.4034	3.6195	660
30/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1685.8500	1602.9600	1.6859	1.6030	0
30/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6954.2300	7226.2900	6.9542	7.2263	0
30/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	577.7300	550.7900	0.5777	0.5508	660
30/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12453.7500	12748.8900	12.4538	12.7489	0
30/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	119.3000	115.4400	0.1193	0.1154	0
30/09/2024	R248 On 08-May-25			Bond Future	10.8352	10.7928	84.2231	84.5275	0
30/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11692.9600	11978.3200	11.6930	11.9783	0
30/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	526.4100	507.3800	0.5264	0.5074	0
30/09/2024	R248 On 07-August-25			Bond Future	10.9233	10.8796	85.8239	86.1336	0
30/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14387.9100	14678.0100	14.3879	14.6780	0
30/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	597.9700	578.3800	0.5980	0.5784	0
30/09/2024	R248 On 06-November-25			Bond Future	11.0216	10.9764	82.9856	83.3007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7656.2400	7887.9600	7.6562	7.8880	0
30/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	2912.8700	2829.5000	2.9129	2.8295	0
30/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0