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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For August 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	2025 On 07-November-24			Bond Future	185.6461	185.5947	185.6461	185.5947	9,240
13/08/2024	2029 On 07-November-24			Bond Future	133.4380	133.2713	133.4380	133.2713	8,202
13/08/2024	2029 On 06-February-25			Bond Future	136.2955	136.1247	136.2955	136.1247	0
13/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3895.5300	3724.6900	3.8955	3.7247	0
13/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2029 On 08-May-25			Bond Future	137.7447	137.5691	137.7447	137.5691	0
13/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	105.3000	280.9400	0.1053	0.2809	0
13/08/2024	2029 On 07-August-25			Bond Future	140.5968	140.4170	140.5968	140.4170	0
13/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3186.8400	3007.0000	3.1868	3.0070	0
13/08/2024	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
13/08/2024	2029 On 06-November-25			Bond Future	141.9799	141.7942	141.9799	141.7942	0
13/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2189.9400	2004.1600	2.1899	2.0042	0
13/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2030 On 07-November-24			Bond Future	9.2750	9.3757	97.0578	96.6624	170,651
13/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3842.8300	3513.0800	3.8428	3.5131	600
13/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	250.4500	316.1800	0.2505	0.3162	0
13/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5538.8400	5172.5400	5.5388	5.1725	600
13/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	94.5200	123.7000	0.0945	0.1237	0
13/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5642.9300	5275.1700	5.6429	5.2752	0
13/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	88.9800	116.7000	0.0890	0.1167	0
13/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5677.6700	5309.4300	5.6777	5.3094	0
13/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	87.2100	114.4500	0.0872	0.1145	0
13/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5712.4100	5343.7000	5.7124	5.3437	0
13/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	85.4700	112.2400	0.0855	0.1122	0
13/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9706.7700	9313.3200	9.7068	9.3133	0
13/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	4.4200	6.4500	0.0044	0.0065	600
13/08/2024	2030 On 06-February-25			Bond Future	9.3143	9.4215	95.1029	94.6986	0
13/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5368.1200	5029.0400	5.3681	5.0290	0
13/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	371.3000	436.5300	0.3713	0.4365	0
13/08/2024	2030 On 08-May-25			Bond Future	9.3745	9.4888	97.0857	96.6725	0
13/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3297.5300	3037.0900	3.2975	3.0371	0
13/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1309.4200	1462.1500	1.3094	1.4622	0
13/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4269.3900	3974.9600	4.2694	3.9750	1,640
13/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	950.6900	1069.4300	0.9507	1.0694	0
13/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5313.4800	4991.2800	5.3135	4.9913	2,280
13/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	687.6000	778.5700	0.6876	0.7786	0
13/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8731.6400	8353.7400	8.7316	8.3537	0
13/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	223.2100	258.4800	0.2232	0.2585	1,640
13/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9981.4100	9590.7500	9.9814	9.5908	0
13/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	129.8300	152.3400	0.1298	0.1523	2,280
13/08/2024	2030 On 07-August-25			Bond Future	9.4522	9.5744	95.0614	94.6394	0
13/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4649.7100	4354.1000	4.6497	4.3541	1,054
13/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1172.5900	1299.0300	1.1726	1.2990	0
13/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6295.3500	5961.4900	6.2954	5.9615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	764.5200	852.7100	0.7645	0.8527	0
13/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9027.4600	8648.8700	9.0275	8.6489	0
13/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	321.8000	365.2600	0.3218	0.3653	1,054
13/08/2024	2030 On 06-November-25			Bond Future	9.5453	9.6763	96.9497	96.5188	0
13/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2439.4400	2227.7700	2.4394	2.2278	0
13/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2456.8600	2676.1000	2.4569	2.6761	0
13/08/2024	2032 On 07-November-24			Bond Future	10.0620	10.1830	91.6729	91.0925	105,613
13/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	904.3300	721.7900	0.9043	0.7218	50
13/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2422.6500	2820.4800	2.4227	2.8205	0
13/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1199.6800	976.0900	1.1997	0.9761	100
13/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1983.9400	2340.7200	1.9839	2.3407	0
13/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3222.0100	2815.2700	3.2220	2.8153	0
13/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	677.5000	851.1300	0.6775	0.8511	200
13/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5150.5700	4656.4200	5.1506	4.6564	600
13/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	277.9000	364.1200	0.2779	0.3641	0
13/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6611.5500	6080.6300	6.6116	6.0806	0
13/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	142.8300	192.2800	0.1428	0.1923	0
13/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6652.6300	6120.9200	6.6526	6.1209	0
13/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	140.1200	188.7800	0.1401	0.1888	0
13/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6693.7700	6161.2900	6.6938	6.1613	0
13/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	137.5100	185.4000	0.1375	0.1854	0
13/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7188.6700	6647.7300	7.1887	6.6477	600
13/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	109.5900	149.0200	0.1096	0.1490	0
13/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7312.6200	6769.7800	7.3126	6.7698	1,615
13/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	103.4900	141.0200	0.1035	0.1410	0
13/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12645.2500	12066.8100	12.6453	12.0668	0
13/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	3.4100	5.3400	0.0034	0.0053	600
13/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14248.3200	13668.5100	14.2483	13.6685	0
13/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.8600	1.4200	0.0009	0.0014	1,615
13/08/2024	2032 On 06-February-25			Bond Future	10.1337	10.2607	93.6135	93.0204	0
13/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7493.4000	6984.9700	7.4934	6.9850	0
13/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	427.7100	512.3800	0.4277	0.5124	0
13/08/2024	2032 On 08-May-25			Bond Future	10.2160	10.3495	91.4001	90.7942	0
13/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4702.7300	4305.0300	4.7027	4.3050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1607.4700	1815.6500	1.6075	1.8157	0
13/08/2024	2032 On 07-August-25			Bond Future	10.3115	10.4519	93.2687	92.6500	0
13/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8266.7100	7782.8600	8.2667	7.7829	0
13/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1129.3400	1264.2100	1.1293	1.2642	0
13/08/2024	2032 On 06-November-25			Bond Future	10.4285	10.5765	90.9594	90.3279	0
13/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3507.4700	3193.4200	3.5075	3.1934	0
13/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3543.9500	3861.3900	3.5440	3.8614	0
13/08/2024	2033 On 07-November-24			Bond Future	126.8706	126.6826	126.8706	126.6826	6,936
13/08/2024	2033 On 06-February-25			Bond Future	129.5877	129.3950	129.5877	129.3950	0
13/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4647.6700	4455.0200	4.6477	4.4550	0
13/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2033 On 08-May-25			Bond Future	130.7952	130.5976	130.7952	130.5976	0
13/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	175.2000	0.0000	0.1752	0.0000	0
13/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	22.3700	0.0000	0.0224	0
13/08/2024	2033 On 07-August-25			Bond Future	133.5037	133.3014	133.5037	133.3014	0
13/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4853.6700	4651.4100	4.8537	4.6514	0
13/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2033 On 06-November-25			Bond Future	134.6416	134.4329	134.6416	134.4329	0
13/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1501.5600	1292.8500	1.5016	1.2929	0
13/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2037 On 07-November-24			Bond Future	11.1926	11.3075	84.6759	84.0212	187,206
13/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7611.7500	7024.4100	7.6118	7.0244	0
13/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	229.1100	296.5200	0.2291	0.2965	0
13/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7658.0100	7069.7100	7.6580	7.0697	0
13/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	225.3200	291.7700	0.2253	0.2918	0
13/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7704.2800	7115.0500	7.7043	7.1151	0
13/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	221.5800	287.1000	0.2216	0.2871	0
13/08/2024	2037 On 06-February-25			Bond Future	11.2844	11.4039	82.2081	81.5391	0
13/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8387.1200	7828.2200	8.3871	7.8282	0
13/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	639.7000	749.8400	0.6397	0.7498	0
13/08/2024	2037 On 08-May-25			Bond Future	11.3899	11.5142	83.9215	83.2382	3,975
13/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6414.2900	5944.5600	6.4143	5.9446	0
13/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1844.5900	2058.1800	1.8446	2.0582	0

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13/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7549.6100	7044.2800	7.5496	7.0443	15,000
13/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1471.4200	1649.4100	1.4714	1.6494	0
13/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10506.6200	9934.0200	10.5066	9.9340	7,500
13/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	837.7700	948.4900	0.8378	0.9485	0
13/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10706.6400	10130.5300	10.7066	10.1305	7,500
13/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	807.2300	914.4400	0.8072	0.9144	0
13/08/2024	2037 On 07-August-25			Bond Future	11.5080	11.6374	81.3765	80.6788	0
13/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9408.8600	8885.7600	9.4089	8.8858	0
13/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1804.9000	1979.5100	1.8049	1.9795	0
13/08/2024	2037 On 06-November-25			Bond Future	11.6330	11.7676	82.9909	82.2789	0
13/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4655.6500	4293.8100	4.6557	4.2938	0
13/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4671.4500	5021.6300	4.6715	5.0216	0
13/08/2024	2038 On 07-November-24			Bond Future	138.8079	138.8908	138.8079	138.8908	3,218
13/08/2024	2038 On 06-February-25			Bond Future	139.6696	139.7534	139.6696	139.7534	0
13/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4439.5700	4523.3800	4.4396	4.5234	0
13/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2038 On 08-May-25			Bond Future	142.6162	142.7012	142.6162	142.7012	0
13/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2936.2100	3021.1500	2.9362	3.0212	0
13/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2038 On 07-August-25			Bond Future	143.4186	143.5021	143.4186	143.5021	0
13/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3858.5900	3942.1200	3.8586	3.9421	0
13/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2038 On 06-November-25			Bond Future	146.3072	146.3918	146.3072	146.3918	0
13/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2427.2400	2511.8200	2.4272	2.5118	0
13/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2040 On 07-November-24			Bond Future	11.4296	11.5495	85.1728	84.4357	113,468
13/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4770.7200	4226.4700	4.7707	4.2265	640
13/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	776.1700	969.0200	0.7762	0.9690	0
13/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7133.1800	6497.5000	7.1332	6.4975	0
13/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	349.0100	450.4300	0.3490	0.4504	640
13/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8304.1200	7639.8000	8.3041	7.6398	0
13/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	234.9300	307.7100	0.2349	0.3077	0
13/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8353.0800	7687.7400	8.3531	7.6877	0

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13/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	231.0800	302.8400	0.2311	0.3028	0
13/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8402.0400	7735.7000	8.4020	7.7357	0
13/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	227.2900	298.0500	0.2273	0.2981	0
13/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9819.9400	9129.6000	9.8199	9.1296	0
13/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	140.4400	187.2000	0.1404	0.1872	640
13/08/2024	2040 On 06-February-25			Bond Future	11.5228	11.6473	82.4649	81.7118	14
13/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1603.7700	1365.0500	1.6038	1.3651	780
13/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4883.7200	5398.1000	4.8837	5.3981	0
13/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3666.3500	3257.6100	3.6664	3.2576	0
13/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2597.6200	2941.9800	2.5976	2.9420	780
13/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5586.1000	5074.5500	5.5861	5.0746	0
13/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1613.1300	1854.6800	1.6131	1.8547	780
13/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8816.1100	8196.4300	8.8161	8.1964	0
13/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	776.6300	910.0500	0.7766	0.9101	0
13/08/2024	2040 On 08-May-25			Bond Future	11.6285	11.7577	84.1834	83.4142	3,900
13/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7470.7600	6921.5400	7.4708	6.9215	0
13/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1786.9000	2006.8400	1.7869	2.0068	0
13/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7957.6300	7392.9400	7.9576	7.3929	15,000
13/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1633.4900	1837.9600	1.6335	1.8380	0
13/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10785.9400	10150.5700	10.7859	10.1506	7,500
13/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	985.9300	1119.7200	0.9859	1.1197	0
13/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11080.3800	10439.2200	11.0804	10.4392	7,500
13/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	936.7300	1064.7300	0.9367	1.0647	0
13/08/2024	2040 On 07-August-25			Bond Future	11.7458	11.8802	81.3929	80.6076	0
13/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10279.2300	9685.8500	10.2792	9.6859	0
13/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1908.6200	2100.4900	1.9086	2.1005	0
13/08/2024	2040 On 06-November-25			Bond Future	11.8688	12.0084	83.0070	82.2056	0
13/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4959.5300	4554.4100	4.9595	4.5544	0
13/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5126.0600	5522.3400	5.1261	5.5223	0
13/08/2024	2044 On 07-November-24			Bond Future	11.5063	11.6260	81.2788	80.5244	78,970
13/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4092.8600	3581.6200	4.0929	3.5816	0
13/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1056.6900	1299.8700	1.0567	1.2999	13,875
13/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5221.1300	4648.1000	5.2211	4.6481	0
13/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	719.9600	901.3500	0.7200	0.9014	9,540

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6406.4400	5784.6700	6.4064	5.7847	0
13/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	486.3900	619.0400	0.4864	0.6190	11,405
13/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8354.4800	7677.9000	8.3545	7.6779	0
13/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	255.8000	333.6400	0.2558	0.3336	0
13/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8403.4500	7725.8100	8.4035	7.7258	0
13/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	251.7000	328.4800	0.2517	0.3285	0
13/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8452.4100	7773.7300	8.4524	7.7737	0
13/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	247.6600	323.4000	0.2477	0.3234	0
13/08/2024	2044 On 06-February-25			Bond Future	11.5952	11.7193	78.6137	77.8430	0
13/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4545.4300	4073.5000	4.5454	4.0735	449
13/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2076.1200	2374.9300	2.0761	2.3749	0
13/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6618.0400	6051.4000	6.6180	6.0514	449
13/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1270.3300	1474.4300	1.2703	1.4744	0
13/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8915.4700	8278.3800	8.9155	8.2784	0
13/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	760.8800	894.5300	0.7609	0.8945	0
13/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12177.5000	11479.2400	12.1775	11.4792	0
13/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	376.1200	448.6000	0.3761	0.4486	449
13/08/2024	2044 On 08-May-25			Bond Future	11.6952	11.8239	80.2519	79.4648	0
13/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7740.4800	7174.9300	7.7405	7.1749	0
13/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1813.3700	2034.9200	1.8134	2.0349	0
13/08/2024	2044 On 07-August-25			Bond Future	11.8058	11.9394	77.5063	76.7027	0
13/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10378.0000	9768.6800	10.3780	9.7687	0
13/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1909.7200	2104.0000	1.9097	2.1040	0
13/08/2024	2044 On 06-November-25			Bond Future	11.9211	12.0597	79.0431	78.2230	0
13/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5062.2900	4647.6200	5.0623	4.6476	0
13/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5307.9600	5713.3300	5.3080	5.7133	0
13/08/2024	2046 On 07-November-24			Bond Future	119.3662	119.3718	119.3662	119.3718	18,131
13/08/2024	2046 On 06-February-25			Bond Future	121.9223	121.9274	121.9223	121.9274	0
13/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7912.2800	7917.3700	7.9123	7.9174	0
13/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2046 On 08-May-25			Bond Future	122.2523	122.2560	122.2523	122.2560	0
13/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	282.3400	285.9900	0.2823	0.2860	0
13/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2046 On 07-August-25			Bond Future	124.7826	124.7859	124.7826	124.7859	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6092.6200	6095.8500	6.0926	6.0959	0
13/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2046 On 06-November-25			Bond Future	125.0160	125.0160	125.0160	125.0160	0
13/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	394.0500	394.0400	0.3941	0.3940	0
13/08/2024	2050 On 07-November-24			Bond Future	120.9767	120.8800	120.9767	120.8800	15,424
13/08/2024	2050 On 06-February-25			Bond Future	121.2150	121.1156	121.2150	121.1156	0
13/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5614.9600	5515.6100	5.6150	5.5156	0
13/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2050 On 08-May-25			Bond Future	123.7724	123.6703	123.7724	123.6703	0
13/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2612.3500	2510.3000	2.6124	2.5103	0
13/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2050 On 07-August-25			Bond Future	123.9367	123.8292	123.9367	123.8292	0
13/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4046.6500	3939.1900	4.0467	3.9392	0
13/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	2050 On 06-November-25			Bond Future	126.4325	126.3221	126.4325	126.3221	0
13/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2012.4500	1902.0500	2.0125	1.9021	0
13/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.9660	1010.9660	1,010.9660	0
13/08/2024	AL37 On 07-November-24			Index Future	1040.3970	1035.8070	1040.3970	1,035.8070	0
13/08/2024	AL37 On 06-February-25			Index Future	1062.4390	1057.7480	1062.4390	1,057.7480	0
13/08/2024	AL37 On 08-May-25			Index Future	1084.6310	1079.8370	1084.6310	1,079.8370	0
13/08/2024	AL37 On 07-August-25			Index Future	1106.8730	1101.9770	1106.8730	1,101.9770	0
13/08/2024	AL37 On 06-November-25			Index Future	1128.9840	1123.9850	1128.9840	1,123.9850	0
13/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1194.3270	1194.3270	1,194.3270	0
13/08/2024	AL7T On 07-November-24			Index Future	1234.0460	1225.9070	1234.0460	1,225.9070	0
13/08/2024	AL7T On 06-February-25			Index Future	1260.1910	1251.8740	1260.1910	1,251.8740	0
13/08/2024	AL7T On 08-May-25			Index Future	1286.5130	1278.0170	1286.5130	1,278.0170	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	AL7T On 07-August-25			Index Future	1312.8960	1304.2200	1312.8960	1,304.2200	0
13/08/2024	AL7T On 06-November-25			Index Future	1339.1220	1330.2680	1339.1220	1,330.2680	0
13/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1033.3530	1033.3530	1,033.3530	0
13/08/2024	ALBI On 07-November-24			Index Future	1066.2060	1059.4770	1066.2060	1,059.4770	122
13/08/2024	ALBI On 06-February-25			Index Future	1088.7950	1081.9190	1088.7950	1,081.9190	0
13/08/2024	ALBI On 08-May-25			Index Future	1111.5370	1104.5130	1111.5370	1,104.5130	0
13/08/2024	ALBI On 07-August-25			Index Future	1134.3320	1127.1590	1134.3320	1,127.1590	0
13/08/2024	ALBI On 06-November-25			Index Future	1156.9910	1149.6700	1156.9910	1,149.6700	0
13/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C253 On 31-March-53			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
13/08/2024	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	ES33 On 07-November-24			Bond Future	11.5501	11.6660	79.1088	78.5751	0
13/08/2024	ES33 On 06-February-25			Bond Future	11.6758	11.7970	80.8025	80.2570	0
13/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7070.9400	6525.4400	7.0709	6.5254	0
13/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	ES33 On 08-May-25			Bond Future	11.8092	11.9360	78.7045	78.1470	0
13/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3932.4700	3375.0300	3.9325	3.3750	0
13/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	ES33 On 07-August-25			Bond Future	11.9566	12.0893	80.3310	79.7617	0
13/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6526.4300	5957.1300	6.5264	5.9571	0
13/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	ES33 On 06-November-25			Bond Future	12.1297	12.2689	78.1461	77.5649	0
13/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	504.1600	1085.3700	0.5042	1.0854	0
13/08/2024	ES42 On 07-November-24			Bond Future	11.9275	12.0529	75.4789	74.7557	0
13/08/2024	ES42 On 06-February-25			Bond Future	12.0321	12.1623	77.0941	76.3550	0
13/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8700.5800	7961.4800	8.7006	7.9615	0
13/08/2024	ES42 On 06-February-25	13.71	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
13/08/2024	ES42 On 08-May-25			Bond Future	12.1469	12.2820	74.4516	73.6967	0
13/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5820.7500	5065.7800	5.8208	5.0658	0
13/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	ES42 On 07-August-25			Bond Future	12.2685	12.4089	75.9881	75.2170	0
13/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7715.8800	6944.8600	7.7159	6.9449	0
13/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	ES42 On 06-November-25			Bond Future	12.4059	12.5520	73.2473	72.4603	0
13/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	86.6000	873.5600	0.0866	0.8736	0
13/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.7600	1017.7600	1,017.7600	0
13/08/2024	GOVI On 07-November-24			GOVI	1050.1010	1043.5450	1050.1010	1,043.5450	700
13/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1013210.0000	947650.0000	101.3210	94.7650	0
13/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1013110.0000	947550.0000	101.3110	94.7550	0
13/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1013010.0000	947450.0000	101.3010	94.7450	0
13/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	GOVI On 06-February-25			GOVI	1072.3490	1065.6490	1072.3490	1,065.6490	0
13/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1003490.0000	936490.0000	100.3490	93.6490	0
13/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	GOVI On 08-May-25			GOVI	1094.7470	1087.9030	1094.7470	1,087.9030	0
13/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	727470.0000	659030.0000	72.7470	65.9030	0
13/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	GOVI On 07-August-25			GOVI	1117.1970	1110.2090	1117.1970	1,110.2090	0
13/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1061970.0000	992090.0000	106.1970	99.2090	0
13/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	GOVI On 06-November-25			GOVI	1139.5150	1132.3810	1139.5150	1,132.3810	0
13/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	275150.0000	203810.0000	27.5150	20.3810	0
13/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/08/2024	IGOV On 01-August-24			Index Future	359.5970	359.5970	359.5970	359.5970	0
13/08/2024	IGOV On 07-November-24			Index Future	368.8910	368.7290	368.8910	368.7290	594
13/08/2024	IGOV On 06-February-25			Index Future	376.7950	376.6280	376.7950	376.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	IGOV On 08-May-25			Index Future	384.7520	384.5800	384.7520	384.5800	0
13/08/2024	IGOV On 07-August-25			Index Future	392.7270	392.5490	392.7270	392.5490	0
13/08/2024	IGOV On 06-November-25			Index Future	400.6550	400.4720	400.6550	400.4720	0
13/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
13/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
13/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
13/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
13/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
13/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
13/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
13/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/08/2024	R035 On 07-November-24			Bond Future	10.7798	10.8950	90.0849	89.4390	142,392
13/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7592.4000	7010.1900	7.5924	7.0102	0
13/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	211.0700	274.6900	0.2111	0.2747	0
13/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7638.7300	7055.5800	7.6387	7.0556	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	207.4400	270.1200	0.2074	0.2701	0
13/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7685.1300	7101.0900	7.6851	7.1011	0
13/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	203.9200	265.7100	0.2039	0.2657	0
13/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7731.4900	7146.5400	7.7315	7.1465	1,000
13/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	200.4100	261.2900	0.2004	0.2613	0
13/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12470.8500	11834.7500	12.4709	11.8348	0
13/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	23.5800	33.3100	0.0236	0.0333	1,000
13/08/2024	R035 On 06-February-25			Bond Future	10.8703	10.9904	91.9924	91.3324	0
13/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8542.1700	7984.0400	8.5422	7.9840	0
13/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	570.9200	672.7100	0.5709	0.6727	0
13/08/2024	R035 On 08-May-25			Bond Future	10.9641	11.0893	89.3972	88.7231	0
13/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4959.0700	4545.7000	4.9591	4.5457	400
13/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2329.2400	2589.9700	2.3292	2.5900	0
13/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6094.0100	5635.7500	6.0940	5.6358	0
13/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1823.9400	2039.7800	1.8239	2.0398	0
13/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9645.7400	9091.6700	9.6457	9.0917	0
13/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	894.5300	1014.5600	0.8945	1.0146	400
13/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12211.2700	11610.7000	12.2113	11.6107	0
13/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	491.8600	565.3900	0.4919	0.5654	400
13/08/2024	R035 On 07-August-25			Bond Future	11.0698	11.2005	91.2256	90.5373	0
13/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9474.2800	8950.9000	9.4743	8.9509	0
13/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1620.3900	1785.3500	1.6204	1.7854	0
13/08/2024	R035 On 06-November-25			Bond Future	11.1965	11.3330	88.5290	87.8265	0
13/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4452.6700	4097.0800	4.4527	4.0971	0
13/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4434.6200	4781.5200	4.4346	4.7815	0
13/08/2024	R053 On 07-November-24			Bond Future	11.4143	11.5393	103.1114	102.0560	3,638
13/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10986.7500	10047.8700	10.9868	10.0479	0
13/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	377.6300	494.0900	0.3776	0.4941	0
13/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11050.5800	10110.1800	11.0506	10.1102	0
13/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	371.8100	486.7500	0.3718	0.4868	0
13/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11114.4100	10172.5200	11.1144	10.1725	0
13/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	366.0800	479.5300	0.3661	0.4795	0
13/08/2024	R053 On 06-February-25			Bond Future	11.4993	11.6289	105.2938	104.2157	0
13/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11970.5300	11082.8100	11.9705	11.0828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1057.0000	1247.4100	1.0570	1.2474	0
13/08/2024	R053 On 08-May-25			Bond Future	11.5908	11.7251	101.6192	100.5181	0
13/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10465.2400	9670.3500	10.4652	9.6704	0
13/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2413.2400	2719.5200	2.4132	2.7195	0
13/08/2024	R053 On 07-August-25			Bond Future	11.6896	11.8289	103.6954	102.5712	0
13/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13250.4200	12397.2800	13.2504	12.3973	0
13/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2389.1500	2660.1700	2.3892	2.6602	0
13/08/2024	R053 On 06-November-25			Bond Future	11.8007	11.9455	99.8876	98.7405	0
13/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6518.7800	5938.8500	6.5188	5.9389	0
13/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6845.4200	7412.6200	6.8454	7.4126	0
13/08/2024	R186 On 07-November-24			Bond Future	8.1567	8.2463	108.5664	108.3911	142,790
13/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1963.1700	1810.6200	1.9632	1.8106	0
13/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	80.7500	103.5300	0.0808	0.1035	0
13/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1980.1800	1827.1800	1.9802	1.8272	0
13/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	78.6500	100.9800	0.0787	0.1010	0
13/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1997.2400	1843.7700	1.9972	1.8438	0
13/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	76.6100	98.4700	0.0766	0.0985	0
13/08/2024	R186 On 06-February-25			Bond Future	8.0944	8.1977	105.5509	105.3713	0
13/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1853.4900	1715.5500	1.8535	1.7156	0
13/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	241.7200	283.3200	0.2417	0.2833	0
13/08/2024	R186 On 08-May-25			Bond Future	8.0376	8.1588	107.7518	107.5681	0
13/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1152.8400	1041.0400	1.1528	1.0410	0
13/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	499.0900	571.0200	0.4991	0.5710	0
13/08/2024	R186 On 07-August-25			Bond Future	7.9891	8.1345	104.6426	104.4547	0
13/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1779.3600	1631.5600	1.7794	1.6316	1,983
13/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	203.9600	244.1200	0.2040	0.2441	0
13/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2266.6400	2103.7900	2.2666	2.1038	0
13/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	111.1700	136.2800	0.1112	0.1363	0
13/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2915.2100	2739.8100	2.9152	2.7398	0
13/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	47.3900	59.9500	0.0474	0.0600	1,983
13/08/2024	R186 On 06-November-25			Bond Future	7.9699	8.1507	106.7211	106.5289	0
13/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	735.8100	636.3400	0.7358	0.6363	0
13/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	565.5700	658.3100	0.5656	0.6583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R202 On 07-November-24			Bond Future	269.5393	269.5515	269.5393	269.5515	1,076
13/08/2024	R202 On 06-February-25			Bond Future	270.1083	270.1196	270.1083	270.1196	0
13/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3318.2600	3329.6300	3.3183	3.3296	0
13/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	R202 On 08-May-25			Bond Future	275.8073	275.8176	275.8073	275.8176	0
13/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3497.2600	3507.6100	3.4973	3.5076	0
13/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	R202 On 07-August-25			Bond Future	276.2124	276.2164	276.2124	276.2164	0
13/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4612.3900	4616.3600	4.6124	4.6164	0
13/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	R202 On 06-November-25			Bond Future	281.7756	281.7784	281.7756	281.7784	0
13/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6135.5800	6138.3600	6.1356	6.1384	0
13/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	R209 On 07-November-24			Bond Future	10.9143	11.0290	70.7373	70.1603	15,780
13/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6386.7200	5875.1800	6.3867	5.8752	0
13/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	226.0900	291.5300	0.2261	0.2915	0
13/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6427.5100	5915.0400	6.4275	5.9150	0
13/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	222.2500	286.7600	0.2223	0.2868	0
13/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6468.3200	5954.9200	6.4683	5.9549	0
13/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	218.4800	282.0600	0.2185	0.2821	0
13/08/2024	R209 On 06-February-25			Bond Future	10.9957	11.1146	72.2347	71.6451	0
13/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7297.3300	6806.2400	7.2973	6.8062	0
13/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	570.6000	669.0500	0.5706	0.6691	0
13/08/2024	R209 On 08-May-25			Bond Future	11.0847	11.2082	70.5853	69.9831	0
13/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5471.6800	5062.1100	5.4717	5.0621	0
13/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1666.1700	1858.7800	1.6662	1.8588	0
13/08/2024	R209 On 07-August-25			Bond Future	11.1829	11.3111	72.0285	71.4137	0
13/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8291.4700	7828.3900	8.2915	7.8284	0
13/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1541.2600	1692.9700	1.5413	1.6930	0
13/08/2024	R209 On 06-November-25			Bond Future	11.2959	11.4291	70.3064	69.6789	0
13/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3996.2400	3679.6400	3.9962	3.6796	0
13/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4119.0900	4429.9300	4.1191	4.4299	0
13/08/2024	R210 On 07-November-24			Bond Future	241.6478	241.4969	241.6478	241.4969	1,486

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R210 On 06-February-25			Bond Future	246.8224	246.6672	246.8224	246.6672	0
13/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7212.4200	7057.2000	7.2124	7.0572	0
13/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	R210 On 08-May-25			Bond Future	248.6314	248.4705	248.6314	248.4705	0
13/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	601.3800	440.5400	0.6014	0.4405	0
13/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	R210 On 07-August-25			Bond Future	253.7787	253.6133	253.7787	253.6133	0
13/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5338.6600	5173.3100	5.3387	5.1733	0
13/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	R210 On 06-November-25			Bond Future	255.4362	255.2624	255.4362	255.2624	0
13/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3296.2100	3122.4100	3.2962	3.1224	0
13/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2024	R213 On 07-November-24			Bond Future	9.7226	9.8334	88.7887	88.3185	75,069
13/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6161.2300	5724.4400	6.1612	5.7244	0
13/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	99.7800	133.1100	0.0998	0.1331	0
13/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6198.2700	5760.9200	6.1983	5.7609	0
13/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	97.8600	130.6300	0.0979	0.1306	0
13/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6235.2700	5797.3700	6.2353	5.7974	0
13/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	95.9300	128.1500	0.0959	0.1282	0
13/08/2024	R213 On 06-February-25			Bond Future	9.7865	9.9033	90.6687	90.1883	0
13/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6520.5100	6106.4300	6.5205	6.1064	0
13/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	348.3900	414.7700	0.3484	0.4148	0
13/08/2024	R213 On 08-May-25			Bond Future	9.8552	9.9784	89.0000	88.5091	0
13/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4020.0500	3700.3200	4.0201	3.7003	0
13/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1409.8400	1580.9900	1.4098	1.5810	0
13/08/2024	R213 On 07-August-25			Bond Future	9.9382	10.0684	90.8212	90.3198	0
13/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7268.1200	6872.2700	7.2681	6.8723	0
13/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	914.0400	1019.5400	0.9140	1.0195	0
13/08/2024	R213 On 06-November-25			Bond Future	10.0496	10.1876	89.0710	88.5593	0
13/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2959.7900	2705.6700	2.9598	2.7057	0
13/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2958.3700	3216.0200	2.9584	3.2160	0
13/08/2024	R214 On 07-November-24			Bond Future	11.2873	11.4119	65.9606	65.2993	20,274
13/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6710.6400	6122.9400	6.7106	6.1229	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	232.2000	305.7800	0.2322	0.3058	0
13/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6752.2500	6163.5200	6.7523	6.1635	0
13/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	228.3400	300.8900	0.2283	0.3009	0
13/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6793.9200	6204.1900	6.7939	6.2042	0
13/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	224.5800	296.1300	0.2246	0.2961	0
13/08/2024	R214 On 06-February-25			Bond Future	11.3720	11.5010	67.3572	66.6816	0
13/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3717.8000	3308.9600	3.7178	3.3090	554
13/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1768.1100	2034.8700	1.7681	2.0349	0
13/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5466.3100	4972.0300	5.4663	4.9720	554
13/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1072.0700	1253.3900	1.0721	1.2534	0
13/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7190.0500	6638.2500	7.1901	6.6383	0
13/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	673.4300	797.2300	0.6734	0.7972	0
13/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10684.9700	10063.7200	10.6850	10.0637	0
13/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	257.0300	311.3800	0.2570	0.3114	554
13/08/2024	R214 On 08-May-25			Bond Future	11.4581	11.5915	65.4561	64.7662	0
13/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6219.1300	5730.6600	6.2191	5.7307	0
13/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1577.3100	1778.7600	1.5773	1.7788	0
13/08/2024	R214 On 07-August-25			Bond Future	11.5528	11.6909	66.7949	66.0905	0
13/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8433.8700	7909.5100	8.4339	7.9095	0
13/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1725.9900	1906.0100	1.7260	1.9060	0
13/08/2024	R214 On 06-November-25			Bond Future	11.6622	11.8053	64.8196	64.1008	0
13/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4262.7700	3896.6900	4.2628	3.8967	0
13/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4375.4600	4728.1800	4.3755	4.7282	0
13/08/2024	R248 On 07-November-24			Bond Future	11.4146	11.5291	80.1492	79.3996	250,820
13/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8451.9900	7779.7900	8.4520	7.7798	0
13/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	260.1500	337.5600	0.2602	0.3376	0
13/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8502.2100	7828.9400	8.5022	7.8289	0
13/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	255.9400	332.2800	0.2559	0.3323	0
13/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8552.3500	7878.0200	8.5524	7.8780	0
13/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	251.7300	327.0100	0.2517	0.3270	0
13/08/2024	R248 On 06-February-25			Bond Future	11.5018	11.6205	81.8463	81.0805	10,000
13/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8230.7800	7625.7200	8.2308	7.6257	0
13/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1000.8200	1161.6400	1.0008	1.1616	0
13/08/2024	R248 On 08-May-25			Bond Future	11.5902	11.7130	79.1030	78.3207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7951.3400	7390.5300	7.9513	7.3905	0
13/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1904.9300	2126.3900	1.9049	2.1264	0
13/08/2024	R248 On 07-August-25			Bond Future	11.6871	11.8145	80.7204	79.9218	0
13/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10534.0900	9924.8900	10.5341	9.9249	0
13/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1847.7300	2037.0900	1.8477	2.0371	0
13/08/2024	R248 On 06-November-25			Bond Future	11.7983	11.9305	77.8777	77.0628	0
13/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5090.0200	4679.8200	5.0900	4.6798	0
13/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5454.5400	5859.2800	5.4545	5.8593	0
13/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0