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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
14/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	2025 On 07-November-24			Bond Future	185.6484	185.6461	185.6484	185.6461	9,240
14/08/2024	2029 On 07-November-24			Bond Future	133.6476	133.4380	133.6476	133.4380	8,202
14/08/2024	2029 On 06-February-25			Bond Future	136.5115	136.2955	136.5115	136.2955	0
14/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4111.4800	3895.5300	4.1115	3.8955	0
14/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2029 On 08-May-25			Bond Future	137.9668	137.7447	137.9668	137.7447	0
14/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	116.8200	0.0000	0.1168	0.0000	0
14/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	105.3000	0.0000	0.1053	0
14/08/2024	2029 On 07-August-25			Bond Future	140.8254	140.5968	140.8254	140.5968	0
14/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3415.3600	3186.8400	3.4154	3.1868	0
14/08/2024	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
14/08/2024	2029 On 06-November-25			Bond Future	142.2147	141.9799	142.2147	141.9799	0
14/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2424.7000	2189.9400	2.4247	2.1899	0
14/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2030 On 07-November-24			Bond Future	9.1474	9.2750	97.5615	97.0578	170,635
14/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4279.7900	3842.8300	4.2798	3.8428	600
14/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	183.7800	250.4500	0.1838	0.2505	0
14/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6014.3100	5538.8400	6.0143	5.5388	600
14/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	66.3600	94.5200	0.0664	0.0945	0
14/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6119.9000	5642.9300	6.1199	5.6429	0
14/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	62.3200	88.9800	0.0623	0.0890	0
14/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6155.1200	5677.6700	6.1551	5.6777	0
14/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	61.0300	87.2100	0.0610	0.0872	0
14/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6190.3300	5712.4100	6.1903	5.7124	0
14/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	59.7600	85.4700	0.0598	0.0855	0
14/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10208.6900	9706.7700	10.2087	9.7068	0
14/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	2.7100	4.4200	0.0027	0.0044	600
14/08/2024	2030 On 06-February-25			Bond Future	9.1784	9.3143	95.6185	95.1029	0
14/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5812.8100	5368.1200	5.8128	5.3681	0
14/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	300.4100	371.3000	0.3004	0.3713	0
14/08/2024	2030 On 08-May-25			Bond Future	9.2296	9.3745	97.6132	97.0857	0
14/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3648.0200	3297.5300	3.6480	3.2975	0
14/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1132.3600	1309.4200	1.1324	1.3094	0
14/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4660.9300	4269.3900	4.6609	4.2694	1,640
14/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	814.6800	950.6900	0.8147	0.9507	0
14/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5737.9600	5313.4800	5.7380	5.3135	2,280
14/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	584.5300	687.6000	0.5845	0.6876	0
14/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9220.5500	8731.6400	9.2206	8.7316	0
14/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	184.5700	223.2100	0.1846	0.2232	1,640
14/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10484.7100	9981.4100	10.4847	9.9814	0
14/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	105.5800	129.8300	0.1056	0.1298	2,280
14/08/2024	2030 On 07-August-25			Bond Future	9.2968	9.4522	95.6011	95.0614	0
14/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	5042.2200	4649.7100	5.0422	4.6497	1,054
14/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1025.4400	1172.5900	1.0254	1.1726	0
14/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6733.6000	6295.3500	6.7336	6.2954	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	663.1100	764.5200	0.6631	0.7645	0
14/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9518.3600	9027.4600	9.5184	9.0275	0
14/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	273.0400	321.8000	0.2730	0.3218	1,054
14/08/2024	2030 On 06-November-25			Bond Future	9.3786	9.5453	97.5015	96.9497	0
14/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2728.8000	2439.4400	2.7288	2.4394	0
14/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2194.4300	2456.8600	2.1944	2.4569	0
14/08/2024	2032 On 07-November-24			Bond Future	9.9242	10.0620	92.3396	91.6729	105,597
14/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1154.3500	904.3300	1.1544	0.9043	50
14/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2005.9500	2422.6500	2.0060	2.4227	0
14/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1499.0200	1199.6800	1.4990	1.1997	100
14/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1616.5600	1983.9400	1.6166	1.9839	0
14/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3724.0200	3222.0100	3.7240	3.2220	0
14/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	512.7900	677.5000	0.5128	0.6775	200
14/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5739.8600	5150.5700	5.7399	5.1506	600
14/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	200.4700	277.9000	0.2005	0.2779	0
14/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7235.3800	6611.5500	7.2354	6.6116	0
14/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	99.9400	142.8300	0.0999	0.1428	0
14/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7277.1900	6652.6300	7.2772	6.6526	0
14/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	97.9600	140.1200	0.0980	0.1401	0
14/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7319.0400	6693.7700	7.3190	6.6938	0
14/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	96.0600	137.5100	0.0961	0.1375	0
14/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7821.6400	7188.6700	7.8216	7.1887	600
14/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	75.8400	109.5900	0.0758	0.1096	0
14/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7947.3000	7312.6200	7.9473	7.3126	1,615
14/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	71.4500	103.4900	0.0715	0.1035	0
14/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13310.5600	12645.2500	13.3106	12.6453	0
14/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	2.0000	3.4100	0.0020	0.0034	600
14/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14914.6500	14248.3200	14.9147	14.2483	0
14/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.4700	0.8600	0.0005	0.0009	1,615
14/08/2024	2032 On 06-February-25			Bond Future	9.9889	10.1337	94.2956	93.6135	0
14/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8093.1000	7493.4000	8.0931	7.4934	0
14/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	345.3000	427.7100	0.3453	0.4277	0
14/08/2024	2032 On 08-May-25			Bond Future	10.0638	10.2160	92.0977	91.4001	0
14/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5183.6800	4702.7300	5.1837	4.7027	0

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14/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1390.8400	1607.4700	1.3908	1.6075	0
14/08/2024	2032 On 07-August-25			Bond Future	10.1512	10.3115	93.9818	93.2687	0
14/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8839.4100	8266.7100	8.8394	8.2667	0
14/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	988.9300	1129.3400	0.9889	1.1293	0
14/08/2024	2032 On 06-November-25			Bond Future	10.2594	10.4285	91.6881	90.9594	0
14/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3892.7300	3507.4700	3.8927	3.5075	0
14/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3200.4900	3543.9500	3.2005	3.5440	0
14/08/2024	2033 On 07-November-24			Bond Future	126.7552	126.8706	126.7552	126.8706	6,936
14/08/2024	2033 On 06-February-25			Bond Future	129.4715	129.5877	129.4715	129.5877	0
14/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4531.5400	4647.6700	4.5315	4.6477	0
14/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2033 On 08-May-25			Bond Future	130.6781	130.7952	130.6781	130.7952	0
14/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	58.1100	175.2000	0.0581	0.1752	0
14/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2033 On 07-August-25			Bond Future	133.3858	133.5037	133.3858	133.5037	0
14/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4735.8100	4853.6700	4.7358	4.8537	0
14/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2033 On 06-November-25			Bond Future	134.5229	134.6416	134.5229	134.6416	0
14/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1382.9300	1501.5600	1.3829	1.5016	0
14/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2037 On 07-November-24			Bond Future	11.0450	11.1926	85.5278	84.6759	187,996
14/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8396.5100	7611.7500	8.3965	7.6118	0
14/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	162.0100	229.1100	0.1620	0.2291	0
14/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8443.7600	7658.0100	8.4438	7.6580	0
14/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	159.2100	225.3200	0.1592	0.2253	0
14/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8491.0100	7704.2800	8.4910	7.7043	0
14/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	156.4500	221.5800	0.1565	0.2216	0
14/08/2024	2037 On 06-February-25			Bond Future	11.1310	11.2844	83.0791	82.2081	0
14/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9136.1800	8387.1200	9.1362	8.3871	0
14/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	517.7700	639.7000	0.5178	0.6397	0
14/08/2024	2037 On 08-May-25			Bond Future	11.2303	11.3899	84.8117	83.9215	3,975
14/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	7053.7400	6414.2900	7.0537	6.4143	0
14/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1593.7800	1844.5900	1.5938	1.8446	0

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14/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8232.4900	7549.6100	8.2325	7.5496	15,000
14/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1264.0400	1471.4200	1.2640	1.4714	0
14/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11270.0700	10506.6200	11.2701	10.5066	7,500
14/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	710.9600	837.7700	0.7110	0.8378	0
14/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11474.2200	10706.6400	11.4742	10.7066	7,500
14/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	684.5500	807.2300	0.6846	0.8072	0
14/08/2024	2037 On 07-August-25			Bond Future	11.3417	11.5080	82.2861	81.3765	0
14/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	10111.0600	9408.8600	10.1111	9.4089	0
14/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1597.4800	1804.9000	1.5975	1.8049	0
14/08/2024	2037 On 06-November-25			Bond Future	11.4598	11.6330	83.9198	82.9909	0
14/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	5155.1100	4655.6500	5.1551	4.6557	0
14/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4241.9700	4671.4500	4.2420	4.6715	0
14/08/2024	2038 On 07-November-24			Bond Future	139.3252	138.8079	139.3252	138.8079	3,218
14/08/2024	2038 On 06-February-25			Bond Future	140.1998	139.6696	140.1998	139.6696	0
14/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4969.8200	4439.5700	4.9698	4.4396	0
14/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2038 On 08-May-25			Bond Future	143.1594	142.6162	143.1594	142.6162	0
14/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3479.3700	2936.2100	3.4794	2.9362	0
14/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2038 On 07-August-25			Bond Future	143.9746	143.4186	143.9746	143.4186	0
14/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4414.6400	3858.5900	4.4146	3.8586	0
14/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2038 On 06-November-25			Bond Future	146.8764	146.3072	146.8764	146.3072	0
14/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2996.4100	2427.2400	2.9964	2.4272	0
14/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2040 On 07-November-24			Bond Future	11.2615	11.4296	86.2227	85.1728	113,468
14/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5601.3400	4770.7200	5.6013	4.7707	640
14/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	556.8700	776.1700	0.5569	0.7762	0
14/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8073.5600	7133.1800	8.0736	7.1332	0
14/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	239.4700	349.0100	0.2395	0.3490	640
14/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9277.1900	8304.1200	9.2772	8.3041	0
14/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	158.0800	234.9300	0.1581	0.2349	0
14/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9327.2900	8353.0800	9.3273	8.3531	0

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14/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	155.3700	231.0800	0.1554	0.2311	0
14/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9377.3700	8402.0400	9.3774	8.4020	0
14/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	152.7000	227.2900	0.1527	0.2273	0
14/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10821.7800	9819.9400	10.8218	9.8199	0
14/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	92.3600	140.4400	0.0924	0.1404	640
14/08/2024	2040 On 06-February-25			Bond Future	11.3483	11.5228	83.5381	82.4649	14
14/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1995.9100	1603.7700	1.9959	1.6038	780
14/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4202.6000	4883.7200	4.2026	4.8837	0
14/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4301.6100	3666.3500	4.3016	3.6664	0
14/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2159.6200	2597.6200	2.1596	2.5976	780
14/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6359.9200	5586.1000	6.3599	5.5861	0
14/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1313.6900	1613.1300	1.3137	1.6131	780
14/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9729.2900	8816.1100	9.7293	8.8161	0
14/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	616.5500	776.6300	0.6166	0.7766	0
14/08/2024	2040 On 08-May-25			Bond Future	11.4473	11.6285	85.2802	84.1834	3,900
14/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8289.2700	7470.7600	8.2893	7.4708	0
14/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1508.6200	1786.9000	1.5086	1.7869	0
14/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8796.6000	7957.6300	8.7966	7.9576	15,000
14/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1375.6700	1633.4900	1.3757	1.6335	0
14/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11716.9100	10785.9400	11.7169	10.7859	7,500
14/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	820.1100	985.9300	0.8201	0.9859	0
14/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	12018.7700	11080.3800	12.0188	11.0804	7,500
14/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	778.3300	936.7300	0.7783	0.9367	0
14/08/2024	2040 On 07-August-25			Bond Future	11.5574	11.7458	82.5133	81.3929	0
14/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	11152.8700	10279.2300	11.1529	10.2792	0
14/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1661.8600	1908.6200	1.6619	1.9086	0
14/08/2024	2040 On 06-November-25			Bond Future	11.6730	11.8688	84.1509	83.0070	0
14/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5575.0400	4959.5300	5.5750	4.9595	0
14/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4597.6700	5126.0600	4.5977	5.1261	0
14/08/2024	2044 On 07-November-24			Bond Future	11.3437	11.5063	82.3222	81.2788	78,970
14/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4860.6600	4092.8600	4.8607	4.0929	0
14/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	781.1800	1056.6900	0.7812	1.0567	13,875
14/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6064.4000	5221.1300	6.0644	5.2211	0
14/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	519.9200	719.9600	0.5199	0.7200	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
14/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7307.0900	6406.4400	7.3071	6.4064	0
14/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	343.7300	486.3900	0.3437	0.4864	11,405
14/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9317.1100	8354.4800	9.3171	8.3545	0
14/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	175.1200	255.8000	0.1751	0.2558	0
14/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9367.2400	8403.4500	9.3672	8.4035	0
14/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	172.1800	251.7000	0.1722	0.2517	0
14/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9417.3600	8452.4100	9.4174	8.4524	0
14/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	169.3000	247.6600	0.1693	0.2477	0
14/08/2024	2044 On 06-February-25			Bond Future	11.4267	11.5952	79.6802	78.6137	0
14/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5247.4800	4545.4300	5.2475	4.5454	449
14/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1711.6600	2076.1200	1.7117	2.0761	0
14/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7441.6000	6618.0400	7.4416	6.6180	449
14/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1027.3800	1270.3300	1.0274	1.2703	0
14/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9826.3100	8915.4700	9.8263	8.9155	0
14/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	605.2100	760.8800	0.6052	0.7609	0
14/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13161.6500	12177.5000	13.1617	12.1775	0
14/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	293.7600	376.1200	0.2938	0.3761	449
14/08/2024	2044 On 08-May-25			Bond Future	11.5205	11.6952	81.3418	80.2519	0
14/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8557.4500	7740.4800	8.5575	7.7405	0
14/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1540.5200	1813.3700	1.5405	1.8134	0
14/08/2024	2044 On 07-August-25			Bond Future	11.6244	11.8058	78.6195	77.5063	0
14/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11248.4700	10378.0000	11.2485	10.3780	0
14/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1666.9600	1909.7200	1.6670	1.9097	0
14/08/2024	2044 On 06-November-25			Bond Future	11.7328	11.9211	80.1797	79.0431	0
14/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5673.1600	5062.2900	5.6732	5.0623	0
14/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4782.1900	5307.9600	4.7822	5.3080	0
14/08/2024	2046 On 07-November-24			Bond Future	119.2592	119.3662	119.2592	119.3662	18,131
14/08/2024	2046 On 06-February-25			Bond Future	121.8144	121.9223	121.8144	121.9223	0
14/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7804.4100	7912.2800	7.8044	7.9123	0
14/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2046 On 08-May-25			Bond Future	122.1436	122.2523	122.1436	122.2523	0
14/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	173.5500	282.3400	0.1736	0.2823	0
14/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2046 On 07-August-25			Bond Future	124.6731	124.7826	124.6731	124.7826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	5983.1300	6092.6200	5.9831	6.0926	0
14/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2046 On 06-November-25			Bond Future	124.9056	125.0160	124.9056	125.0160	0
14/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	504.4400	394.0500	0.5044	0.3941	0
14/08/2024	2050 On 07-November-24			Bond Future	121.4728	120.9767	121.4728	120.9767	15,424
14/08/2024	2050 On 06-February-25			Bond Future	121.7231	121.2150	121.7231	121.2150	0
14/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6123.0500	5614.9600	6.1231	5.6150	0
14/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2050 On 08-May-25			Bond Future	124.2928	123.7724	124.2928	123.7724	0
14/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3132.7500	2612.3500	3.1328	2.6124	0
14/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2050 On 07-August-25			Bond Future	124.4691	123.9367	124.4691	123.9367	0
14/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4579.1300	4046.6500	4.5791	4.0467	0
14/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	2050 On 06-November-25			Bond Future	126.9773	126.4325	126.9773	126.4325	0
14/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2557.2800	2012.4500	2.5573	2.0125	0
14/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.9660	1010.9660	1,010.9660	0
14/08/2024	AL37 On 07-November-24			Index Future	1046.2500	1040.3970	1046.2500	1,040.3970	0
14/08/2024	AL37 On 06-February-25			Index Future	1068.4210	1062.4390	1068.4210	1,062.4390	0
14/08/2024	AL37 On 08-May-25			Index Future	1090.7420	1084.6310	1090.7420	1,084.6310	0
14/08/2024	AL37 On 07-August-25			Index Future	1113.1140	1106.8730	1113.1140	1,106.8730	0
14/08/2024	AL37 On 06-November-25			Index Future	1135.3550	1128.9840	1135.3550	1,128.9840	0
14/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1194.3270	1194.3270	1,194.3270	0
14/08/2024	AL7T On 07-November-24			Index Future	1243.3200	1234.0460	1243.3200	1,234.0460	0
14/08/2024	AL7T On 06-February-25			Index Future	1269.6670	1260.1910	1269.6670	1,260.1910	0
14/08/2024	AL7T On 08-May-25			Index Future	1296.1920	1286.5130	1296.1920	1,286.5130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	AL7T On 07-August-25			Index Future	1322.7780	1312.8960	1322.7780	1,312.8960	0
14/08/2024	AL7T On 06-November-25			Index Future	1349.2080	1339.1220	1349.2080	1,339.1220	0
14/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1033.3530	1033.3530	1,033.3530	0
14/08/2024	ALBI On 07-November-24			Index Future	1074.9110	1066.2060	1074.9110	1,066.2060	122
14/08/2024	ALBI On 06-February-25			Index Future	1097.6900	1088.7950	1097.6900	1,088.7950	0
14/08/2024	ALBI On 08-May-25			Index Future	1120.6220	1111.5370	1120.6220	1,111.5370	0
14/08/2024	ALBI On 07-August-25			Index Future	1143.6070	1134.3320	1143.6070	1,134.3320	0
14/08/2024	ALBI On 06-November-25			Index Future	1166.4570	1156.9910	1166.4570	1,156.9910	0
14/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	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
14/08/2024	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	ES33 On 07-November-24			Bond Future	11.4060	11.5501	79.7792	79.1088	0
14/08/2024	ES33 On 06-February-25			Bond Future	11.5250	11.6758	81.4884	80.8025	0
14/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7756.8400	7070.9400	7.7568	7.0709	0
14/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	ES33 On 08-May-25			Bond Future	11.6514	11.8092	79.4059	78.7045	0
14/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4633.9000	3932.4700	4.6339	3.9325	0
14/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	ES33 On 07-August-25			Bond Future	11.7912	11.9566	81.0481	80.3310	0
14/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7243.5200	6526.4300	7.2435	6.5264	0
14/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	ES33 On 06-November-25			Bond Future	11.9561	12.1297	78.8788	78.1461	0
14/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	228.6000	0.0000	0.2286	0.0000	0
14/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	504.1600	0.0000	0.5042	0
14/08/2024	ES42 On 07-November-24			Bond Future	11.7640	11.9275	76.4389	75.4789	0
14/08/2024	ES42 On 06-February-25			Bond Future	11.8624	12.0321	78.0757	77.0941	0
14/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9682.1900	8700.5800	9.6822	8.7006	0
14/08/2024	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
14/08/2024	ES42 On 08-May-25			Bond Future	11.9706	12.1469	75.4551	74.4516	0
14/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6824.1700	5820.7500	6.8242	5.8208	0
14/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	ES42 On 07-August-25			Bond Future	12.0854	12.2685	77.0133	75.9881	0
14/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8741.1400	7715.8800	8.7411	7.7159	0
14/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	ES42 On 06-November-25			Bond Future	12.2154	12.4059	74.2944	73.2473	0
14/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	960.5000	0.0000	0.9605	0.0000	0
14/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	86.6000	0.0000	0.0866	0
14/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.7600	1017.7600	1,017.7600	0
14/08/2024	GOVI On 07-November-24			GOVI	1058.5980	1050.1010	1058.5980	1,050.1010	700
14/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1098180.0000	1013210.0000	109.8180	101.3210	0
14/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1098080.0000	1013110.0000	109.8080	101.3110	0
14/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1097980.0000	1013010.0000	109.7980	101.3010	0
14/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	GOVI On 06-February-25			GOVI	1081.0310	1072.3490	1081.0310	1,072.3490	0
14/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1090310.0000	1003490.0000	109.0310	100.3490	0
14/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	GOVI On 08-May-25			GOVI	1103.6150	1094.7470	1103.6150	1,094.7470	0
14/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	816150.0000	727470.0000	81.6150	72.7470	0
14/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	GOVI On 07-August-25			GOVI	1126.2520	1117.1970	1126.2520	1,117.1970	0
14/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1152520.0000	1061970.0000	115.2520	106.1970	0
14/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	GOVI On 06-November-25			GOVI	1148.7550	1139.5150	1148.7550	1,139.5150	0
14/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	367550.0000	275150.0000	36.7550	27.5150	0
14/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/08/2024	IGOV On 01-August-24			Index Future	359.5970	359.5970	359.5970	359.5970	0
14/08/2024	IGOV On 07-November-24			Index Future	369.4020	368.8910	369.4020	368.8910	594
14/08/2024	IGOV On 06-February-25			Index Future	377.3190	376.7950	377.3190	376.7950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	IGOV On 08-May-25			Index Future	385.2880	384.7520	385.2880	384.7520	0
14/08/2024	IGOV On 07-August-25			Index Future	393.2760	392.7270	393.2760	392.7270	0
14/08/2024	IGOV On 06-November-25			Index Future	401.2170	400.6550	401.2170	400.6550	0
14/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
14/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
14/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
14/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
14/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
14/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
14/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
14/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
14/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/08/2024	R035 On 07-November-24			Bond Future	10.6528	10.7798	90.8045	90.0849	142,370
14/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3460.8900	2983.5600	3.4609	2.9836	0
14/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	961.6100	1203.9700	0.9616	1.2040	0
14/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8256.4600	7592.4000	8.2565	7.5924	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	155.4400	211.0700	0.1554	0.2111	0
14/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8303.6400	7638.7300	8.3036	7.6387	0
14/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	152.6600	207.4400	0.1527	0.2074	0
14/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8350.8700	7685.1300	8.3509	7.6851	0
14/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	149.9700	203.9200	0.1500	0.2039	0
14/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8398.0600	7731.4900	8.3981	7.7315	1,000
14/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	147.2900	200.4100	0.1473	0.2004	0
14/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13182.8200	12470.8500	13.1828	12.4709	0
14/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	15.8600	23.5800	0.0159	0.0236	1,000
14/08/2024	R035 On 06-February-25			Bond Future	10.7377	10.8703	92.7286	91.9924	0
14/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9180.4700	8542.1700	9.1805	8.5422	0
14/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	473.0000	570.9200	0.4730	0.5709	0
14/08/2024	R035 On 08-May-25			Bond Future	10.8258	10.9641	90.1500	89.3972	0
14/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5444.3200	4959.0700	5.4443	4.9591	400
14/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2061.7100	2329.2400	2.0617	2.3292	0
14/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6627.1700	6094.0100	6.6272	6.0940	0
14/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1604.3200	1823.9400	1.6043	1.8239	0
14/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10278.8900	9645.7400	10.2789	9.6457	0
14/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	774.9000	894.5300	0.7749	0.8945	400
14/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12892.0100	12211.2700	12.8920	12.2113	0
14/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	419.8200	491.8600	0.4198	0.4919	400
14/08/2024	R035 On 07-August-25			Bond Future	10.9254	11.0698	91.9950	91.2256	0
14/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	10074.4300	9474.2800	10.0744	9.4743	0
14/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1451.1400	1620.3900	1.4511	1.6204	0
14/08/2024	R035 On 06-November-25			Bond Future	11.0455	11.1965	89.3152	88.5290	0
14/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4872.0000	4452.6700	4.8720	4.4527	0
14/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4067.8300	4434.6200	4.0678	4.4346	0
14/08/2024	R053 On 07-November-24			Bond Future	11.2568	11.4143	104.4696	103.1114	3,638
14/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12231.1600	10986.7500	12.2312	10.9868	0
14/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	263.8400	377.6300	0.2638	0.3776	0
14/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12296.5700	11050.5800	12.2966	11.0506	0
14/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	259.6000	371.8100	0.2596	0.3718	0
14/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12361.9500	11114.4100	12.3620	11.1144	0
14/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	255.4200	366.0800	0.2554	0.3661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	R053 On 06-February-25			Bond Future	11.3361	11.4993	106.6823	105.2938	0
14/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13151.4100	11970.5300	13.1514	11.9705	0
14/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	849.4100	1057.0000	0.8494	1.0570	0
14/08/2024	R053 On 08-May-25			Bond Future	11.4215	11.5908	103.0380	101.6192	0
14/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11532.4600	10465.2400	11.5325	10.4652	0
14/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2061.6400	2413.2400	2.0616	2.4132	0
14/08/2024	R053 On 07-August-25			Bond Future	11.5140	11.6896	105.1446	103.6954	0
14/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	14385.7400	13250.4200	14.3857	13.2504	0
14/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2075.2000	2389.1500	2.0752	2.3892	0
14/08/2024	R053 On 06-November-25			Bond Future	11.6183	11.8007	101.3674	99.8876	0
14/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	7315.0000	6518.7800	7.3150	6.5188	0
14/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6161.8700	6845.4200	6.1619	6.8454	0
14/08/2024	R186 On 07-November-24			Bond Future	8.0800	8.1567	108.7166	108.5664	142,790
14/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2096.9900	1963.1700	2.0970	1.9632	0
14/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	64.3500	80.7500	0.0644	0.0808	0
14/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2114.3600	1980.1800	2.1144	1.9802	0
14/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	62.6100	78.6500	0.0626	0.0787	0
14/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2131.7600	1997.2400	2.1318	1.9972	0
14/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	60.9100	76.6100	0.0609	0.0766	0
14/08/2024	R186 On 06-February-25			Bond Future	8.0056	8.0944	105.7057	105.5509	0
14/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1976.1000	1853.4900	1.9761	1.8535	0
14/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	209.4900	241.7200	0.2095	0.2417	0
14/08/2024	R186 On 08-May-25			Bond Future	7.9327	8.0376	107.9113	107.7518	0
14/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1254.9700	1152.8400	1.2550	1.1528	0
14/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	441.7800	499.0900	0.4418	0.4991	0
14/08/2024	R186 On 07-August-25			Bond Future	7.8623	7.9891	104.8067	104.6426	0
14/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1912.7100	1779.3600	1.9127	1.7794	1,983
14/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	173.1900	203.9600	0.1732	0.2040	0
14/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2411.9900	2266.6400	2.4120	2.2666	0
14/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	92.4000	111.1700	0.0924	0.1112	0
14/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	3070.2300	2915.2100	3.0702	2.9152	0
14/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	38.2900	47.3900	0.0383	0.0474	1,983
14/08/2024	R186 On 06-November-25			Bond Future	7.8113	7.9699	106.8901	106.7211	0
14/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	830.6000	735.8100	0.8306	0.7358	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	491.4400	565.5700	0.4914	0.5656	0
14/08/2024	R202 On 07-November-24			Bond Future	269.5025	269.5393	269.5025	269.5393	1,076
14/08/2024	R202 On 06-February-25			Bond Future	270.0744	270.1083	270.0744	270.1083	0
14/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3284.3600	3318.2600	3.2844	3.3183	0
14/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	R202 On 08-May-25			Bond Future	275.7760	275.8073	275.7760	275.8073	0
14/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3465.9500	3497.2600	3.4660	3.4973	0
14/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	R202 On 07-August-25			Bond Future	276.1833	276.2124	276.1833	276.2124	0
14/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4583.3000	4612.3900	4.5833	4.6124	0
14/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	R202 On 06-November-25			Bond Future	281.7496	281.7756	281.7496	281.7756	0
14/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6109.6200	6135.5800	6.1096	6.1356	0
14/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	R209 On 07-November-24			Bond Future	10.7723	10.9143	71.4604	70.7373	16,366
14/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7046.3500	6386.7200	7.0464	6.3867	0
14/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	162.5400	226.0900	0.1625	0.2261	0
14/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7088.0900	6427.5100	7.0881	6.4275	0
14/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	159.6500	222.2500	0.1597	0.2223	0
14/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7129.8400	6468.3200	7.1298	6.4683	0
14/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	156.8200	218.4800	0.1568	0.2185	0
14/08/2024	R209 On 06-February-25			Bond Future	10.8483	10.9957	72.9742	72.2347	0
14/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7931.3600	7297.3300	7.9314	7.2973	0
14/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	465.1100	570.6000	0.4651	0.5706	0
14/08/2024	R209 On 08-May-25			Bond Future	10.9318	11.0847	71.3412	70.5853	0
14/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	6008.8900	5471.6800	6.0089	5.4717	0
14/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1447.5400	1666.1700	1.4475	1.6662	0
14/08/2024	R209 On 07-August-25			Bond Future	11.0240	11.1829	72.8008	72.0285	0
14/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8889.9400	8291.4700	8.8899	8.2915	0
14/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1367.3800	1541.2600	1.3674	1.5413	0
14/08/2024	R209 On 06-November-25			Bond Future	11.1306	11.2959	71.0952	70.3064	0
14/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4417.1800	3996.2400	4.4172	3.9962	0
14/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3751.2100	4119.0900	3.7512	4.1191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	R210 On 07-November-24			Bond Future	241.7700	241.6478	241.7700	241.6478	1,486
14/08/2024	R210 On 06-February-25			Bond Future	246.9507	246.8224	246.9507	246.8224	0
14/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7340.6500	7212.4200	7.3407	7.2124	0
14/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	R210 On 08-May-25			Bond Future	248.7652	248.6314	248.7652	248.6314	0
14/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	735.2000	601.3800	0.7352	0.6014	0
14/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	R210 On 07-August-25			Bond Future	253.9184	253.7787	253.9184	253.7787	0
14/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5478.4200	5338.6600	5.4784	5.3387	0
14/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	R210 On 06-November-25			Bond Future	255.5817	255.4362	255.5817	255.4362	0
14/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3441.6500	3296.2100	3.4417	3.2962	0
14/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2024	R213 On 07-November-24			Bond Future	9.5797	9.7226	89.4000	88.7887	75,069
14/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6740.5600	6161.2300	6.7406	6.1612	0
14/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	67.7300	99.7800	0.0677	0.0998	0
14/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6778.1600	6198.2700	6.7782	6.1983	0
14/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	66.3700	97.8600	0.0664	0.0979	0
14/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6815.7200	6235.2700	6.8157	6.2353	0
14/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	65.0000	95.9300	0.0650	0.0959	0
14/08/2024	R213 On 06-February-25			Bond Future	9.6357	9.7865	91.2943	90.6687	0
14/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	7073.7200	6520.5100	7.0737	6.5205	0
14/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	276.0100	348.3900	0.2760	0.3484	0
14/08/2024	R213 On 08-May-25			Bond Future	9.6960	9.8552	89.6398	89.0000	0
14/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4458.8000	4020.0500	4.4588	4.0201	0
14/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1208.7600	1409.8400	1.2088	1.4098	0
14/08/2024	R213 On 07-August-25			Bond Future	9.7697	9.9382	91.4753	90.8212	0
14/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7798.7100	7268.1200	7.7987	7.2681	0
14/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	790.5300	914.0400	0.7905	0.9140	0
14/08/2024	R213 On 06-November-25			Bond Future	9.8709	10.0496	89.7395	89.0710	0
14/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	3313.8200	2959.7900	3.3138	2.9598	0
14/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2643.9400	2958.3700	2.6439	2.9584	0
14/08/2024	R214 On 07-November-24			Bond Future	11.1251	11.2873	66.8360	65.9606	20,274

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7513.0200	6710.6400	7.5130	6.7106	0
14/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	159.1100	232.2000	0.1591	0.2322	0
14/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7555.7100	6752.2500	7.5557	6.7523	0
14/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	156.3300	228.3400	0.1563	0.2283	0
14/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7598.4500	6793.9200	7.5985	6.7939	0
14/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	153.6400	224.5800	0.1536	0.2246	0
14/08/2024	R214 On 06-February-25			Bond Future	11.2041	11.3720	68.2522	67.3572	0
14/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4301.3900	3717.8000	4.3014	3.7178	554
14/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1456.7700	1768.1100	1.4568	1.7681	0
14/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6154.9000	5466.3100	6.1549	5.4663	554
14/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	865.7300	1072.0700	0.8657	1.0721	0
14/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7946.9100	7190.0500	7.9469	7.1901	0
14/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	535.3600	673.4300	0.5354	0.6734	0
14/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11521.4100	10684.9700	11.5214	10.6850	0
14/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	198.5400	257.0300	0.1985	0.2570	554
14/08/2024	R214 On 08-May-25			Bond Future	11.2845	11.4581	66.3707	65.4561	0
14/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6896.1600	6219.1300	6.8962	6.2191	0
14/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1339.8000	1577.3100	1.3398	1.5773	0
14/08/2024	R214 On 07-August-25			Bond Future	11.3731	11.5528	67.7291	66.7949	0
14/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	9152.2300	8433.8700	9.1522	8.4339	0
14/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1510.1400	1725.9900	1.5101	1.7260	0
14/08/2024	R214 On 06-November-25			Bond Future	11.4760	11.6622	65.7735	64.8196	0
14/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4779.2400	4262.7700	4.7792	4.2628	0
14/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3938.1200	4375.4600	3.9381	4.3755	0
14/08/2024	R248 On 07-November-24			Bond Future	11.2419	11.4146	81.3035	80.1492	251,020
14/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9518.5200	8451.9900	9.5185	8.4520	0
14/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	172.4000	260.1500	0.1724	0.2602	0
14/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9570.0200	8502.2100	9.5700	8.5022	0
14/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	169.4700	255.9400	0.1695	0.2559	0
14/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9621.4500	8552.3500	9.6215	8.5524	0
14/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	166.5500	251.7300	0.1666	0.2517	0
14/08/2024	R248 On 06-February-25			Bond Future	11.3228	11.5018	83.0262	81.8463	10,000
14/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9201.4000	8230.7800	9.2014	8.2308	0
14/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	791.6200	1000.8200	0.7916	1.0008	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	R248 On 08-May-25			Bond Future	11.4049	11.5902	80.3085	79.1030	0
14/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8854.7000	7951.3400	8.8547	7.9513	0
14/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1602.7800	1904.9300	1.6028	1.9049	0
14/08/2024	R248 On 07-August-25			Bond Future	11.4951	11.6871	81.9517	80.7204	0
14/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11504.4900	10534.0900	11.5045	10.5341	0
14/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1586.7500	1847.7300	1.5868	1.8477	0
14/08/2024	R248 On 06-November-25			Bond Future	11.5991	11.7983	79.1349	77.8777	0
14/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5765.0300	5090.0200	5.7650	5.0900	0
14/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4872.4100	5454.5400	4.8724	5.4545	0
14/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0