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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
15/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	2025 On 07-November-24			Bond Future	185.7224	185.6484	185.7224	185.6484	9,240
15/08/2024	2029 On 07-November-24			Bond Future	133.7561	133.6476	133.7561	133.6476	8,202
15/08/2024	2029 On 06-February-25			Bond Future	136.6229	136.5115	136.6229	136.5115	0
15/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4222.8600	4111.4800	4.2229	4.1115	0
15/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2029 On 08-May-25			Bond Future	138.0811	137.9668	138.0811	137.9668	0
15/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	231.1200	116.8200	0.2311	0.1168	0
15/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2029 On 07-August-25			Bond Future	140.9426	140.8254	140.9426	140.8254	0
15/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3532.6400	3415.3600	3.5326	3.4154	0
15/08/2024	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
15/08/2024	2029 On 06-November-25			Bond Future	142.3350	142.2147	142.3350	142.2147	0
15/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2544.9700	2424.7000	2.5450	2.4247	0
15/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2030 On 07-November-24			Bond Future	9.1629	9.1474	97.4999	97.5615	170,635
15/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4221.1800	4279.7900	4.2212	4.2798	600
15/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	186.7300	183.7800	0.1867	0.1838	0
15/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5953.4700	6014.3100	5.9535	6.0143	600
15/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	67.0800	66.3600	0.0671	0.0664	0
15/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6059.0000	6119.9000	6.0590	6.1199	0
15/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	62.9800	62.3200	0.0630	0.0623	0
15/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6094.1900	6155.1200	6.0942	6.1551	0
15/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	61.6600	61.0300	0.0617	0.0610	0
15/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6129.3800	6190.3300	6.1294	6.1903	0
15/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	60.3700	59.7600	0.0604	0.0598	0
15/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10147.1100	10208.6900	10.1471	10.2087	0
15/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	2.6900	2.7100	0.0027	0.0027	600
15/08/2024	2030 On 06-February-25			Bond Future	9.1948	9.1784	95.5560	95.6185	0
15/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5755.1200	5812.8100	5.7551	5.8128	0
15/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	305.1500	300.4100	0.3052	0.3004	0
15/08/2024	2030 On 08-May-25			Bond Future	9.2469	9.2296	97.5499	97.6132	0
15/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3600.8800	3648.0200	3.6009	3.6480	0
15/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1148.5400	1132.3600	1.1485	1.1324	0
15/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4609.3800	4660.9300	4.6094	4.6609	1,640
15/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	826.4500	814.6800	0.8265	0.8147	0
15/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5683.0600	5737.9600	5.6831	5.7380	2,280
15/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	592.9500	584.5300	0.5930	0.5845	0
15/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9159.8300	9220.5500	9.1598	9.2206	0
15/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	187.1700	184.5700	0.1872	0.1846	1,640
15/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10422.9000	10484.7100	10.4229	10.4847	0
15/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	107.0900	105.5800	0.1071	0.1056	2,280
15/08/2024	2030 On 07-August-25			Bond Future	9.3153	9.2968	95.5368	95.6011	0
15/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4991.4500	5042.2200	4.9915	5.0422	1,054
15/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1038.8900	1025.4400	1.0389	1.0254	0
15/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6678.0600	6733.6000	6.6781	6.7336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	671.7900	663.1100	0.6718	0.6631	0
15/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9457.8900	9518.3600	9.4579	9.5184	0
15/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	276.7900	273.0400	0.2768	0.2730	1,054
15/08/2024	2030 On 06-November-25			Bond Future	9.3982	9.3786	97.4364	97.5015	0
15/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2690.6300	2728.8000	2.6906	2.7288	0
15/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2221.2900	2194.4300	2.2213	2.1944	0
15/08/2024	2032 On 07-November-24			Bond Future	9.9288	9.9242	92.3173	92.3396	105,552
15/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1136.1200	1154.3500	1.1361	1.1544	50
15/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2010.0200	2005.9500	2.0100	2.0060	0
15/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1478.8000	1499.0200	1.4788	1.4990	100
15/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1618.6400	1616.5600	1.6186	1.6166	0
15/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3699.2800	3724.0200	3.6993	3.7240	0
15/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	510.3500	512.7900	0.5104	0.5128	200
15/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5715.2700	5739.8600	5.7153	5.7399	600
15/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	198.1800	200.4700	0.1982	0.2005	0
15/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7211.3800	7235.3800	7.2114	7.2354	0
15/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	98.2400	99.9400	0.0982	0.0999	0
15/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7253.2100	7277.1900	7.2532	7.2772	0
15/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	96.2800	97.9600	0.0963	0.0980	0
15/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7295.0800	7319.0400	7.2951	7.3190	0
15/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	94.4000	96.0600	0.0944	0.0961	0
15/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7797.8700	7821.6400	7.7979	7.8216	600
15/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	74.3700	75.8400	0.0744	0.0758	0
15/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7923.5800	7947.3000	7.9236	7.9473	1,615
15/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	70.0300	71.4500	0.0700	0.0715	0
15/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13288.1600	13310.5600	13.2882	13.3106	0
15/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1.9000	2.0000	0.0019	0.0020	600
15/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14892.3300	14914.6500	14.8923	14.9147	0
15/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.4500	0.4700	0.0005	0.0005	1,615
15/08/2024	2032 On 06-February-25			Bond Future	9.9936	9.9889	94.2733	94.2956	0
15/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8069.6700	8093.1000	8.0697	8.0931	0
15/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	344.2100	345.3000	0.3442	0.3453	0
15/08/2024	2032 On 08-May-25			Bond Future	10.0687	10.0638	92.0752	92.0977	0
15/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5162.9300	5183.6800	5.1629	5.1837	0

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15/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1392.5500	1390.8400	1.3926	1.3908	0
15/08/2024	2032 On 07-August-25			Bond Future	10.1562	10.1512	93.9594	93.9818	0
15/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8817.4900	8839.4100	8.8175	8.8394	0
15/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	989.4900	988.9300	0.9895	0.9889	0
15/08/2024	2032 On 06-November-25			Bond Future	10.2645	10.2594	91.6657	91.6881	0
15/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3876.4500	3892.7300	3.8765	3.8927	0
15/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3206.6800	3200.4900	3.2067	3.2005	0
15/08/2024	2033 On 07-November-24			Bond Future	127.0401	126.7552	127.0401	126.7552	6,936
15/08/2024	2033 On 06-February-25			Bond Future	129.7632	129.4715	129.7632	129.4715	0
15/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4823.1600	4531.5400	4.8232	4.5315	0
15/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2033 On 08-May-25			Bond Future	130.9764	130.6781	130.9764	130.6781	0
15/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	356.3600	58.1100	0.3564	0.0581	0
15/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2033 On 07-August-25			Bond Future	133.6909	133.3858	133.6909	133.3858	0
15/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5040.8900	4735.8100	5.0409	4.7358	0
15/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2033 On 06-November-25			Bond Future	134.8348	134.5229	134.8348	134.5229	0
15/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1694.7500	1382.9300	1.6948	1.3829	0
15/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2037 On 07-November-24			Bond Future	11.0493	11.0450	85.5027	85.5278	187,996
15/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8368.7700	8396.5100	8.3688	8.3965	0
15/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	159.3800	162.0100	0.1594	0.1620	0
15/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8416.0400	8443.7600	8.4160	8.4438	0
15/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	156.6000	159.2100	0.1566	0.1592	0
15/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8463.3200	8491.0100	8.4633	8.4910	0
15/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	153.8700	156.4500	0.1539	0.1565	0
15/08/2024	2037 On 06-February-25			Bond Future	11.1354	11.1310	83.0539	83.0791	0
15/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9109.3300	9136.1800	9.1093	9.1362	0
15/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	516.1300	517.7700	0.5161	0.5178	0
15/08/2024	2037 On 08-May-25			Bond Future	11.2348	11.2303	84.7864	84.8117	3,975
15/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	7029.1200	7053.7400	7.0291	7.0537	0
15/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1594.5500	1593.7800	1.5946	1.5938	0

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15/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8207.1400	8232.4900	8.2071	8.2325	15,000
15/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1264.0800	1264.0400	1.2641	1.2640	0
15/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11243.8100	11270.0700	11.2438	11.2701	7,500
15/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	710.0900	710.9600	0.7101	0.7110	0
15/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11447.9300	11474.2200	11.4479	11.4742	7,500
15/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	683.6500	684.5500	0.6837	0.6846	0
15/08/2024	2037 On 07-August-25			Bond Future	11.3463	11.3417	82.2606	82.2861	0
15/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	10085.9000	10111.0600	10.0859	10.1111	0
15/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1597.8900	1597.4800	1.5979	1.5975	0
15/08/2024	2037 On 06-November-25			Bond Future	11.4645	11.4598	83.8942	83.9198	0
15/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	5135.6000	5155.1100	5.1356	5.1551	0
15/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4248.0800	4241.9700	4.2481	4.2420	0
15/08/2024	2038 On 07-November-24			Bond Future	138.8591	139.3252	138.8591	139.3252	3,218
15/08/2024	2038 On 06-February-25			Bond Future	139.7242	140.1998	139.7242	140.1998	0
15/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4494.2400	4969.8200	4.4942	4.9698	0
15/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2038 On 08-May-25			Bond Future	142.6744	143.1594	142.6744	143.1594	0
15/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2994.3500	3479.3700	2.9944	3.4794	0
15/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2038 On 07-August-25			Bond Future	143.4801	143.9746	143.4801	143.9746	0
15/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3920.1000	4414.6400	3.9201	4.4146	0
15/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2038 On 06-November-25			Bond Future	146.3727	146.8764	146.3727	146.8764	0
15/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2492.6900	2996.4100	2.4927	2.9964	0
15/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2040 On 07-November-24			Bond Future	11.2657	11.2615	86.1957	86.2227	113,424
15/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5570.2800	5601.3400	5.5703	5.6013	640
15/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	552.8500	556.8700	0.5529	0.5569	0
15/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8043.2600	8073.5600	8.0433	8.0736	0
15/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	236.2100	239.4700	0.2362	0.2395	640
15/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9247.4600	9277.1900	9.2475	9.2772	0
15/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	155.3900	158.0800	0.1554	0.1581	0
15/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9297.5800	9327.2900	9.2976	9.3273	0

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15/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	152.7000	155.3700	0.1527	0.1554	0
15/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9347.6900	9377.3700	9.3477	9.3774	0
15/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	150.0600	152.7000	0.1501	0.1527	0
15/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10792.7500	10821.7800	10.7928	10.8218	0
15/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	90.3700	92.3600	0.0904	0.0924	640
15/08/2024	2040 On 06-February-25			Bond Future	11.3527	11.3483	83.5109	83.5381	14
15/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1976.9400	1995.9100	1.9769	1.9959	780
15/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4210.8900	4202.6000	4.2109	4.2026	0
15/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4276.0300	4301.6100	4.2760	4.3016	0
15/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2161.3000	2159.6200	2.1613	2.1596	780
15/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6331.9300	6359.9200	6.3319	6.3599	0
15/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1312.9600	1313.6900	1.3130	1.3137	780
15/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9700.1600	9729.2900	9.7002	9.7293	0
15/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	614.6800	616.5500	0.6147	0.6166	0
15/08/2024	2040 On 08-May-25			Bond Future	11.4518	11.4473	85.2527	85.2802	3,900
15/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8262.1800	8289.2700	8.2622	8.2893	0
15/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1508.9800	1508.6200	1.5090	1.5086	0
15/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8769.2200	8796.6000	8.7692	8.7966	15,000
15/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1375.7400	1375.6700	1.3757	1.3757	0
15/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11688.5800	11716.9100	11.6886	11.7169	7,500
15/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	819.2300	820.1100	0.8192	0.8201	0
15/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11990.3900	12018.7700	11.9904	12.0188	7,500
15/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	777.4000	778.3300	0.7774	0.7783	0
15/08/2024	2040 On 07-August-25			Bond Future	11.5620	11.5574	82.4856	82.5133	0
15/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	11125.5400	11152.8700	11.1255	11.1529	0
15/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1662.1600	1661.8600	1.6622	1.6619	0
15/08/2024	2040 On 06-November-25			Bond Future	11.6777	11.6730	84.1232	84.1509	0
15/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5553.8700	5575.0400	5.5539	5.5750	0
15/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4604.2400	4597.6700	4.6042	4.5977	0
15/08/2024	2044 On 07-November-24			Bond Future	11.3274	11.3437	82.4280	82.3222	79,045
15/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4932.8400	4860.6600	4.9328	4.8607	0
15/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	747.5300	781.1800	0.7475	0.7812	13,875
15/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6145.1300	6064.4000	6.1451	6.0644	0
15/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	494.8200	519.9200	0.4948	0.5199	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
15/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7394.5500	7307.0900	7.3946	7.3071	0
15/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	325.3600	343.7300	0.3254	0.3437	11,405
15/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9412.1300	9317.1100	9.4121	9.3171	0
15/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	164.3100	175.1200	0.1643	0.1751	0
15/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9462.4100	9367.2400	9.4624	9.3672	0
15/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	161.5200	172.1800	0.1615	0.1722	0
15/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9512.6700	9417.3600	9.5127	9.4174	0
15/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	158.7800	169.3000	0.1588	0.1693	0
15/08/2024	2044 On 06-February-25			Bond Future	11.4097	11.4267	79.7887	79.6802	0
15/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5314.4400	5247.4800	5.3144	5.2475	449
15/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1670.1700	1711.6600	1.6702	1.7117	0
15/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7521.4400	7441.6000	7.5214	7.4416	449
15/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	998.7700	1027.3800	0.9988	1.0274	0
15/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9915.7700	9826.3100	9.9158	9.8263	0
15/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	586.2200	605.2100	0.5862	0.6052	0
15/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13259.5600	13161.6500	13.2596	13.1617	0
15/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	283.2200	293.7600	0.2832	0.2938	449
15/08/2024	2044 On 08-May-25			Bond Future	11.5029	11.5205	81.4528	81.3418	0
15/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8637.1800	8557.4500	8.6372	8.5575	0
15/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1509.1600	1540.5200	1.5092	1.5405	0
15/08/2024	2044 On 07-August-25			Bond Future	11.6061	11.6244	78.7332	78.6195	0
15/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11334.1000	11248.4700	11.3341	11.2485	0
15/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1638.9100	1666.9600	1.6389	1.6670	0
15/08/2024	2044 On 06-November-25			Bond Future	11.7138	11.7328	80.2961	80.1797	0
15/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5732.7000	5673.1600	5.7327	5.6732	0
15/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4725.3700	4782.1900	4.7254	4.7822	0
15/08/2024	2046 On 07-November-24			Bond Future	119.5267	119.2592	119.5267	119.2592	18,131
15/08/2024	2046 On 06-February-25			Bond Future	122.0884	121.8144	122.0884	121.8144	0
15/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8078.4200	7804.4100	8.0784	7.8044	0
15/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2046 On 08-May-25			Bond Future	122.4238	122.1436	122.4238	122.1436	0
15/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	453.7700	173.5500	0.4538	0.1736	0
15/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2046 On 07-August-25			Bond Future	124.9597	124.6731	124.9597	124.6731	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6269.7100	5983.1300	6.2697	5.9831	0
15/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2046 On 06-November-25			Bond Future	125.1985	124.9056	125.1985	124.9056	0
15/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	211.5100	504.4400	0.2115	0.5044	0
15/08/2024	2050 On 07-November-24			Bond Future	121.5698	121.4728	121.5698	121.4728	15,424
15/08/2024	2050 On 06-February-25			Bond Future	121.8230	121.7231	121.8230	121.7231	291
15/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6222.9900	6123.0500	6.2230	6.1231	0
15/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2050 On 08-May-25			Bond Future	124.3951	124.2928	124.3951	124.2928	0
15/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3235.1000	3132.7500	3.2351	3.1328	0
15/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2050 On 07-August-25			Bond Future	124.5744	124.4691	124.5744	124.4691	0
15/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4684.3600	4579.1300	4.6844	4.5791	0
15/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	2050 On 06-November-25			Bond Future	127.0851	126.9773	127.0851	126.9773	0
15/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2665.1300	2557.2800	2.6651	2.5573	0
15/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.9660	1010.9660	1,010.9660	0
15/08/2024	AL37 On 07-November-24			Index Future	1046.0070	1046.2500	1046.0070	1,046.2500	0
15/08/2024	AL37 On 06-February-25			Index Future	1068.1780	1068.4210	1068.1780	1,068.4210	0
15/08/2024	AL37 On 08-May-25			Index Future	1090.4980	1090.7420	1090.4980	1,090.7420	0
15/08/2024	AL37 On 07-August-25			Index Future	1112.8700	1113.1140	1112.8700	1,113.1140	0
15/08/2024	AL37 On 06-November-25			Index Future	1135.1100	1135.3550	1135.1100	1,135.3550	0
15/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1194.3270	1194.3270	1,194.3270	0
15/08/2024	AL7T On 07-November-24			Index Future	1243.0310	1243.3200	1243.0310	1,243.3200	0
15/08/2024	AL7T On 06-February-25			Index Future	1269.3780	1269.6670	1269.3780	1,269.6670	0
15/08/2024	AL7T On 08-May-25			Index Future	1295.9020	1296.1920	1295.9020	1,296.1920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	AL7T On 07-August-25			Index Future	1322.4880	1322.7780	1322.4880	1,322.7780	0
15/08/2024	AL7T On 06-November-25			Index Future	1348.9170	1349.2080	1348.9170	1,349.2080	0
15/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1033.3530	1033.3530	1,033.3530	0
15/08/2024	ALBI On 07-November-24			Index Future	1074.6620	1074.9110	1074.6620	1,074.9110	122
15/08/2024	ALBI On 06-February-25			Index Future	1097.4400	1097.6900	1097.4400	1,097.6900	0
15/08/2024	ALBI On 08-May-25			Index Future	1120.3710	1120.6220	1120.3710	1,120.6220	0
15/08/2024	ALBI On 07-August-25			Index Future	1143.3560	1143.6070	1143.3560	1,143.6070	0
15/08/2024	ALBI On 06-November-25			Index Future	1166.2060	1166.4570	1166.2060	1,166.4570	0
15/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	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
15/08/2024	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	ES33 On 07-November-24			Bond Future	11.3945	11.4060	79.8333	79.7792	0
15/08/2024	ES33 On 06-February-25			Bond Future	11.5129	11.5250	81.5440	81.4884	0
15/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7812.4400	7756.8400	7.8124	7.7568	0
15/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	ES33 On 08-May-25			Bond Future	11.6386	11.6514	79.4630	79.4059	0
15/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4691.0100	4633.9000	4.6910	4.6339	0
15/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	ES33 On 07-August-25			Bond Future	11.7777	11.7912	81.1068	81.0481	0
15/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7302.1700	7243.5200	7.3022	7.2435	0
15/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	ES33 On 06-November-25			Bond Future	11.9419	11.9561	78.9391	78.8788	0
15/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	288.8200	228.6000	0.2888	0.2286	0
15/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	ES42 On 07-November-24			Bond Future	11.7578	11.7640	76.4756	76.4389	0
15/08/2024	ES42 On 06-February-25			Bond Future	11.8560	11.8624	78.1136	78.0757	0
15/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9720.1400	9682.1900	9.7201	9.6822	0
15/08/2024	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
15/08/2024	ES42 On 08-May-25			Bond Future	11.9638	11.9706	75.4941	75.4551	0
15/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6863.2400	6824.1700	6.8632	6.8242	0
15/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	ES42 On 07-August-25			Bond Future	12.0783	12.0854	77.0535	77.0133	0
15/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8781.3400	8741.1400	8.7813	8.7411	0
15/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	ES42 On 06-November-25			Bond Future	12.2080	12.2154	74.3358	74.2944	0
15/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1001.9200	960.5000	1.0019	0.9605	0
15/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.7600	1017.7600	1,017.7600	0
15/08/2024	GOVI On 07-November-24			GOVI	1058.3530	1058.5980	1058.3530	1,058.5980	685
15/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1095730.0000	1098180.0000	109.5730	109.8180	0
15/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1095630.0000	1098080.0000	109.5630	109.8080	0
15/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1095530.0000	1097980.0000	109.5530	109.7980	0
15/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	GOVI On 06-February-25			GOVI	1080.7850	1081.0310	1080.7850	1,081.0310	0
15/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1087850.0000	1090310.0000	108.7850	109.0310	0
15/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	GOVI On 08-May-25			GOVI	1103.3680	1103.6150	1103.3680	1,103.6150	0
15/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	813680.0000	816150.0000	81.3680	81.6150	0
15/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	GOVI On 07-August-25			GOVI	1126.0040	1126.2520	1126.0040	1,126.2520	0
15/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1150040.0000	1152520.0000	115.0040	115.2520	0
15/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	GOVI On 06-November-25			GOVI	1148.5070	1148.7550	1148.5070	1,148.7550	0
15/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	365070.0000	367550.0000	36.5070	36.7550	0
15/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/08/2024	IGOV On 01-August-24			Index Future	359.5970	359.5970	359.5970	359.5970	0
15/08/2024	IGOV On 07-November-24			Index Future	369.3160	369.4020	369.3160	369.4020	594
15/08/2024	IGOV On 06-February-25			Index Future	377.2320	377.3190	377.2320	377.3190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	IGOV On 08-May-25			Index Future	385.2010	385.2880	385.2010	385.2880	0
15/08/2024	IGOV On 07-August-25			Index Future	393.1880	393.2760	393.1880	393.2760	0
15/08/2024	IGOV On 06-November-25			Index Future	401.1290	401.2170	401.1290	401.2170	0
15/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
15/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
15/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
15/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
15/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
15/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
15/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
15/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
15/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/08/2024	R035 On 07-November-24			Bond Future	10.6572	10.6528	90.7795	90.8045	142,413
15/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3433.0800	3460.8900	3.4331	3.4609	0
15/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	958.8600	961.6100	0.9589	0.9616	11,000
15/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8228.8900	8256.4600	8.2289	8.2565	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	152.9300	155.4400	0.1529	0.1554	0
15/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8276.0900	8303.6400	8.2761	8.3036	0
15/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	150.1700	152.6600	0.1502	0.1527	0
15/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8323.3500	8350.8700	8.3234	8.3509	0
15/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	147.5100	149.9700	0.1475	0.1500	0
15/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8370.5600	8398.0600	8.3706	8.3981	1,000
15/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	144.8500	147.2900	0.1449	0.1473	0
15/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13157.2100	13182.8200	13.1572	13.1828	0
15/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	15.3100	15.8600	0.0153	0.0159	1,000
15/08/2024	R035 On 06-February-25			Bond Future	10.7423	10.7377	92.7034	92.7286	0
15/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9153.7700	9180.4700	9.1538	9.1805	0
15/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	471.4900	473.0000	0.4715	0.4730	0
15/08/2024	R035 On 08-May-25			Bond Future	10.8304	10.8258	90.1247	90.1500	0
15/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5421.3400	5444.3200	5.4213	5.4443	400
15/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2064.0300	2061.7100	2.0640	2.0617	0
15/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6603.0100	6627.1700	6.6030	6.6272	0
15/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1605.4600	1604.3200	1.6055	1.6043	0
15/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10253.0000	10278.8900	10.2530	10.2789	0
15/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	774.3100	774.9000	0.7743	0.7749	400
15/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12865.8800	12892.0100	12.8659	12.8920	0
15/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	418.9900	419.8200	0.4190	0.4198	400
15/08/2024	R035 On 07-August-25			Bond Future	10.9302	10.9254	91.9696	91.9950	0
15/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	10049.5100	10074.4300	10.0495	10.0744	0
15/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1451.6300	1451.1400	1.4516	1.4511	0
15/08/2024	R035 On 06-November-25			Bond Future	11.0504	11.0455	89.2897	89.3152	0
15/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4852.9700	4872.0000	4.8530	4.8720	0
15/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4074.2500	4067.8300	4.0743	4.0678	0
15/08/2024	R053 On 07-November-24			Bond Future	11.2611	11.2568	104.4318	104.4696	3,638
15/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12189.2600	12231.1600	12.1893	12.2312	0
15/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	259.7200	263.8400	0.2597	0.2638	0
15/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12254.7000	12296.5700	12.2547	12.2966	0
15/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	255.5100	259.6000	0.2555	0.2596	0
15/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12320.1100	12361.9500	12.3201	12.3620	0
15/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	251.3600	255.4200	0.2514	0.2554	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	R053 On 06-February-25			Bond Future	11.3405	11.3361	106.6442	106.6823	0
15/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13110.8300	13151.4100	13.1108	13.1514	0
15/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	846.9700	849.4100	0.8470	0.8494	0
15/08/2024	R053 On 08-May-25			Bond Future	11.4260	11.4215	102.9996	103.0380	0
15/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11494.4800	11532.4600	11.4945	11.5325	0
15/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2062.1000	2061.6400	2.0621	2.0616	0
15/08/2024	R053 On 07-August-25			Bond Future	11.5186	11.5140	105.1059	105.1446	0
15/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	14348.0400	14385.7400	14.3480	14.3857	0
15/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2076.2100	2075.2000	2.0762	2.0752	0
15/08/2024	R053 On 06-November-25			Bond Future	11.6230	11.6183	101.3285	101.3674	0
15/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	7285.7200	7315.0000	7.2857	7.3150	0
15/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6171.5500	6161.8700	6.1716	6.1619	0
15/08/2024	R186 On 07-November-24			Bond Future	8.1088	8.0800	108.6602	108.7166	142,790
15/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2044.2400	2096.9900	2.0442	2.0970	0
15/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	68.0500	64.3500	0.0681	0.0644	0
15/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2061.5200	2114.3600	2.0615	2.1144	0
15/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	66.2200	62.6100	0.0662	0.0626	0
15/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2078.8300	2131.7600	2.0788	2.1318	0
15/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	64.4300	60.9100	0.0644	0.0609	0
15/08/2024	R186 On 06-February-25			Bond Future	8.0383	8.0056	105.6486	105.7057	0
15/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1928.2700	1976.1000	1.9283	1.9761	0
15/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	218.8100	209.4900	0.2188	0.2095	0
15/08/2024	R186 On 08-May-25			Bond Future	7.9708	7.9327	107.8533	107.9113	0
15/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1215.4600	1254.9700	1.2155	1.2550	0
15/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	460.1800	441.7800	0.4602	0.4418	0
15/08/2024	R186 On 07-August-25			Bond Future	7.9076	7.8623	104.7481	104.8067	0
15/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1863.6900	1912.7100	1.8637	1.9127	1,983
15/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	182.8000	173.1900	0.1828	0.1732	0
15/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2359.0800	2411.9900	2.3591	2.4120	0
15/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	98.1200	92.4000	0.0981	0.0924	0
15/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	3014.2900	3070.2300	3.0143	3.0702	0
15/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	40.9800	38.2900	0.0410	0.0383	1,983
15/08/2024	R186 On 06-November-25			Bond Future	7.8669	7.8113	106.8308	106.8901	0
15/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	795.5800	830.6000	0.7956	0.8306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	515.7100	491.4400	0.5157	0.4914	0
15/08/2024	R202 On 07-November-24			Bond Future	269.4902	269.5025	269.4902	269.5025	1,076
15/08/2024	R202 On 06-February-25			Bond Future	270.0630	270.0744	270.0630	270.0744	0
15/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3273.0200	3284.3600	3.2730	3.2844	0
15/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	R202 On 08-May-25			Bond Future	275.7655	275.7760	275.7655	275.7760	0
15/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3455.5300	3465.9500	3.4555	3.4660	0
15/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	R202 On 07-August-25			Bond Future	276.1738	276.1833	276.1738	276.1833	0
15/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4573.8200	4583.3000	4.5738	4.5833	0
15/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	R202 On 06-November-25			Bond Future	281.7414	281.7496	281.7414	281.7496	0
15/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6101.4100	6109.6200	6.1014	6.1096	0
15/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	R209 On 07-November-24			Bond Future	10.7819	10.7723	71.4115	71.4604	16,366
15/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6996.8200	7046.3500	6.9968	7.0464	0
15/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	161.9700	162.5400	0.1620	0.1625	0
15/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7038.5600	7088.0900	7.0386	7.0881	0
15/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	159.0800	159.6500	0.1591	0.1597	0
15/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7080.3000	7129.8400	7.0803	7.1298	0
15/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	156.2400	156.8200	0.1562	0.1568	0
15/08/2024	R209 On 06-February-25			Bond Future	10.8582	10.8483	72.9245	72.9742	0
15/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7883.6900	7931.3600	7.8837	7.9314	0
15/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	467.1500	465.1100	0.4672	0.4651	0
15/08/2024	R209 On 08-May-25			Bond Future	10.9419	10.9318	71.2908	71.3412	0
15/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5966.8300	6008.8900	5.9668	6.0089	0
15/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1455.8700	1447.5400	1.4559	1.4475	0
15/08/2024	R209 On 07-August-25			Bond Future	11.0344	11.0240	72.7497	72.8008	0
15/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8845.1700	8889.9400	8.8452	8.8899	0
15/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1373.7500	1367.3800	1.3738	1.3674	0
15/08/2024	R209 On 06-November-25			Bond Future	11.1414	11.1306	71.0434	71.0952	0
15/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4383.9800	4417.1800	4.3840	4.4172	0
15/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3769.8200	3751.2100	3.7698	3.7512	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	R210 On 07-November-24			Bond Future	242.0026	241.7700	242.0026	241.7700	1,486
15/08/2024	R210 On 06-February-25			Bond Future	247.1893	246.9507	247.1893	246.9507	0
15/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7579.3200	7340.6500	7.5793	7.3407	0
15/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	R210 On 08-May-25			Bond Future	249.0099	248.7652	249.0099	248.7652	0
15/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	979.9000	735.2000	0.9799	0.7352	0
15/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	R210 On 07-August-25			Bond Future	254.1694	253.9184	254.1694	253.9184	0
15/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5729.3700	5478.4200	5.7294	5.4784	0
15/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	R210 On 06-November-25			Bond Future	255.8388	255.5817	255.8388	255.5817	0
15/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3698.7900	3441.6500	3.6988	3.4417	0
15/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2024	R213 On 07-November-24			Bond Future	9.6002	9.5797	89.3120	89.4000	77,290
15/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6654.0200	6740.5600	6.6540	6.7406	0
15/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	69.2600	67.7300	0.0693	0.0677	0
15/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6691.5900	6778.1600	6.6916	6.7782	0
15/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	67.8700	66.3700	0.0679	0.0664	0
15/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6729.1100	6815.7200	6.7291	6.8157	0
15/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	66.4600	65.0000	0.0665	0.0650	0
15/08/2024	R213 On 06-February-25			Bond Future	9.6572	9.6357	91.2048	91.2943	0
15/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6990.4400	7073.7200	6.9904	7.0737	0
15/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	282.2300	276.0100	0.2822	0.2760	0
15/08/2024	R213 On 08-May-25			Bond Future	9.7186	9.6960	89.5488	89.6398	0
15/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4390.2900	4458.8000	4.3903	4.4588	0
15/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1231.2500	1208.7600	1.2313	1.2088	0
15/08/2024	R213 On 07-August-25			Bond Future	9.7935	9.7697	91.3828	91.4753	0
15/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7719.5000	7798.7100	7.7195	7.7987	0
15/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	803.7600	790.5300	0.8038	0.7905	0
15/08/2024	R213 On 06-November-25			Bond Future	9.8959	9.8709	89.6457	89.7395	0
15/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	3258.9300	3313.8200	3.2589	3.3138	0
15/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2682.8800	2643.9400	2.6829	2.6439	0
15/08/2024	R214 On 07-November-24			Bond Future	11.1192	11.1251	66.8683	66.8360	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
15/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7539.1600	7513.0200	7.5392	7.5130	0
15/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	153.0100	159.1100	0.1530	0.1591	0
15/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7581.9300	7555.7100	7.5819	7.5557	0
15/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	150.3100	156.3300	0.1503	0.1563	0
15/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7624.7500	7598.4500	7.6248	7.5985	0
15/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	147.7000	153.6400	0.1477	0.1536	0
15/08/2024	R214 On 06-February-25			Bond Future	11.1980	11.2041	68.2854	68.2522	0
15/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4317.3600	4301.3900	4.3174	4.3014	554
15/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1439.4800	1456.7700	1.4395	1.4568	0
15/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6175.6100	6154.9000	6.1756	6.1549	554
15/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	853.1800	865.7300	0.8532	0.8657	0
15/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7971.1100	7946.9100	7.9711	7.9469	0
15/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	526.3000	535.3600	0.5263	0.5354	0
15/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11550.3000	11521.4100	11.5503	11.5214	0
15/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	194.1700	198.5400	0.1942	0.1985	554
15/08/2024	R214 On 08-May-25			Bond Future	11.2781	11.2845	66.4049	66.3707	0
15/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6917.0800	6896.1600	6.9171	6.8962	0
15/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1326.5200	1339.8000	1.3265	1.3398	0
15/08/2024	R214 On 07-August-25			Bond Future	11.3664	11.3731	67.7644	67.7291	0
15/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	9175.3100	9152.2300	9.1753	9.1522	0
15/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1497.9900	1510.1400	1.4980	1.5101	0
15/08/2024	R214 On 06-November-25			Bond Future	11.4691	11.4760	65.8097	65.7735	0
15/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4794.8700	4779.2400	4.7949	4.7792	0
15/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3917.5200	3938.1200	3.9175	3.9381	0
15/08/2024	R248 On 07-November-24			Bond Future	11.2411	11.2419	81.3088	81.3035	251,133
15/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9518.9600	9518.5200	9.5190	9.5185	0
15/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	167.5600	172.4000	0.1676	0.1724	0
15/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9570.5200	9570.0200	9.5705	9.5700	0
15/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	164.6900	169.4700	0.1647	0.1695	0
15/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9622.0000	9621.4500	9.6220	9.6215	0
15/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	161.8200	166.5500	0.1618	0.1666	0
15/08/2024	R248 On 06-February-25			Bond Future	11.3220	11.3228	83.0320	83.0262	10,000
15/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9200.0300	9201.4000	9.2000	9.2014	0
15/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	784.4400	791.6200	0.7844	0.7916	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	R248 On 08-May-25			Bond Future	11.4040	11.4049	80.3147	80.3085	0
15/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8853.1500	8854.7000	8.8532	8.8547	0
15/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1594.9700	1602.7800	1.5950	1.6028	0
15/08/2024	R248 On 07-August-25			Bond Future	11.4940	11.4951	81.9586	81.9517	0
15/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11504.7700	11504.4900	11.5048	11.5045	0
15/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1580.2000	1586.7500	1.5802	1.5868	0
15/08/2024	R248 On 06-November-25			Bond Future	11.5980	11.5991	79.1422	79.1349	0
15/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5763.2300	5765.0300	5.7632	5.7650	0
15/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4863.3100	4872.4100	4.8633	4.8724	0
15/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0