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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
16/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	2025 On 07-November-24			Bond Future	185.6880	185.7224	185.6880	185.7224	9,240
16/08/2024	2029 On 07-November-24			Bond Future	133.8163	133.7561	133.8163	133.7561	8,202
16/08/2024	2029 On 06-February-25			Bond Future	136.6485	136.6229	136.6485	136.6229	0
16/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4248.4900	4222.8600	4.2485	4.2229	0
16/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2029 On 08-May-25			Bond Future	138.0136	138.0811	138.0136	138.0811	0
16/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	163.5700	231.1200	0.1636	0.2311	0
16/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2029 On 07-August-25			Bond Future	140.7858	140.9426	140.7858	140.9426	0
16/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3375.7800	3532.6400	3.3758	3.5326	0
16/08/2024	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
16/08/2024	2029 On 06-November-25			Bond Future	142.1162	142.3350	142.1162	142.3350	0
16/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2326.2300	2544.9700	2.3262	2.5450	0
16/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2030 On 07-November-24			Bond Future	9.3400	9.1629	96.8025	97.4999	170,635
16/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3552.3600	4221.1800	3.5524	4.2212	600
16/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	215.3200	186.7300	0.2153	0.1867	0
16/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5261.6800	5953.4700	5.2617	5.9535	600
16/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	72.7000	67.0800	0.0727	0.0671	0
16/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5366.6100	6059.0000	5.3666	6.0590	0
16/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	68.0000	62.9800	0.0680	0.0630	0
16/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5401.6000	6094.1900	5.4016	6.0942	0
16/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	66.4800	61.6600	0.0665	0.0617	0
16/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5436.6000	6129.3800	5.4366	6.1294	0
16/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	65.0000	60.3700	0.0650	0.0604	0
16/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9449.3100	10147.1100	9.4493	10.1471	0
16/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	2.3000	2.6900	0.0023	0.0027	600
16/08/2024	2030 On 06-February-25			Bond Future	9.3898	9.1948	94.8179	95.5560	0
16/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	539.9900	748.5200	0.5400	0.7485	800
16/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	3261.9700	2732.4100	3.2620	2.7324	0
16/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1187.9800	1535.4600	1.1880	1.5355	800
16/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1982.5600	1591.9500	1.9826	1.5920	0
16/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2233.3500	2718.5200	2.2334	2.7185	0
16/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	1110.1800	857.2600	1.1102	0.8573	800
16/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5034.8500	5755.1200	5.0349	5.7551	0
16/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	322.9700	305.1500	0.3230	0.3052	0
16/08/2024	2030 On 08-May-25			Bond Future	9.4727	9.2469	96.7304	97.5499	0
16/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	736.3200	986.9400	0.7363	0.9869	800
16/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3651.6200	3082.7900	3.6516	3.0828	0
16/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1401.2800	1777.4800	1.4013	1.7775	800
16/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2465.1600	2021.9100	2.4652	2.0219	0
16/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	2929.9200	3600.8800	2.9299	3.6009	0
16/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1297.0300	1148.5400	1.2970	1.1485	0
16/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3074.7500	3636.0200	3.0748	3.6360	0
16/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	1230.1900	972.0100	1.2302	0.9720	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3887.7300	4609.3800	3.8877	4.6094	1,640
16/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	924.2500	826.4500	0.9243	0.8265	0
16/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4926.1500	5683.0600	4.9262	5.6831	2,280
16/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	655.4900	592.9500	0.6555	0.5930	0
16/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8331.3900	9159.8300	8.3314	9.1598	0
16/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	178.1800	187.1700	0.1782	0.1872	1,640
16/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9593.8100	10422.9000	9.5938	10.4229	0
16/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	97.4500	107.0900	0.0975	0.1071	2,280
16/08/2024	2030 On 07-August-25			Bond Future	9.5746	9.3153	94.6389	95.5368	0
16/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4163.8100	4991.4500	4.1638	4.9915	1,054
16/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1109.2200	1038.8900	1.1092	1.0389	0
16/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5805.3000	6678.0600	5.8053	6.6781	0
16/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	697.0000	671.7900	0.6970	0.6718	0
16/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8554.2900	9457.8900	8.5543	9.4579	0
16/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	271.1600	276.7900	0.2712	0.2768	1,054
16/08/2024	2030 On 06-November-25			Bond Future	9.6876	9.3982	96.4817	97.4364	0
16/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2047.2000	2690.6300	2.0472	2.6906	0
16/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2532.5900	2221.2900	2.5326	2.2213	0
16/08/2024	2032 On 07-November-24			Bond Future	10.1082	9.9288	91.4506	92.3173	105,516
16/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	710.6000	1136.1200	0.7106	1.1361	50
16/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2451.2000	2010.0200	2.4512	2.0100	0
16/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	989.9500	1478.8000	0.9900	1.4788	100
16/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1996.4900	1618.6400	1.9965	1.6186	0
16/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2985.6200	3699.2800	2.9856	3.6993	0
16/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	663.3900	510.3500	0.6634	0.5104	200
16/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4916.0600	5715.2700	4.9161	5.7153	600
16/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	265.6700	198.1800	0.2657	0.1982	0
16/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6380.9000	7211.3800	6.3809	7.2114	0
16/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	134.4600	98.2400	0.1345	0.0982	0
16/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6422.1400	7253.2100	6.4221	7.2532	0
16/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	131.9100	96.2800	0.1319	0.0963	0
16/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6463.3800	7295.0800	6.4634	7.2951	0
16/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	129.4000	94.4000	0.1294	0.0944	0
16/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6959.5000	7797.8700	6.9595	7.7979	600

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16/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	102.7000	74.3700	0.1027	0.0744	0
16/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7083.7700	7923.5800	7.0838	7.9236	1,615
16/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	96.9200	70.0300	0.0969	0.0700	0
16/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12421.6300	13288.1600	12.4216	13.2882	0
16/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	2.0700	1.9000	0.0021	0.0019	600
16/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14025.6400	14892.3300	14.0256	14.8923	0
16/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.4600	0.4500	0.0005	0.0005	1,615
16/08/2024	2032 On 06-February-25			Bond Future	10.1871	9.9936	93.3635	94.2733	0
16/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	645.2100	891.1400	0.6452	0.8911	800
16/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	4322.0400	3658.2100	4.3220	3.6582	0
16/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1439.7000	1852.3700	1.4397	1.8524	800
16/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2698.8400	2201.7500	2.6988	2.2018	0
16/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3238.2200	3865.7700	3.2382	3.8658	0
16/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	1289.0500	1006.8400	1.2891	1.0068	800
16/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7165.0900	8069.6700	7.1651	8.0697	0
16/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	349.3900	344.2100	0.3494	0.3442	0
16/08/2024	2032 On 08-May-25			Bond Future	10.2857	10.0687	91.0831	92.0752	0
16/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	891.0600	1181.1700	0.8911	1.1812	800
16/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4931.5300	4229.5700	4.9315	4.2296	0
16/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1699.3700	2137.4100	1.6994	2.1374	800
16/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	3378.8900	2824.8600	3.3789	2.8249	0
16/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4255.5800	5162.9300	4.2556	5.1629	0
16/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1477.2700	1392.5500	1.4773	1.3926	0
16/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4441.6500	5154.9400	4.4417	5.1549	0
16/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1402.0900	1123.3100	1.4021	1.1233	800
16/08/2024	2032 On 07-August-25			Bond Future	10.3977	10.1562	92.8883	93.9594	0
16/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7799.8100	8817.4900	7.7998	8.8175	0
16/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1042.8200	989.4900	1.0428	0.9895	0
16/08/2024	2032 On 06-November-25			Bond Future	10.5276	10.2645	90.5359	91.6657	0
16/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3006.3200	3876.4500	3.0063	3.8765	0
16/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3466.3400	3206.6800	3.4663	3.2067	0
16/08/2024	2033 On 07-November-24			Bond Future	127.0150	127.0401	127.0150	127.0401	6,936
16/08/2024	2033 On 06-February-25			Bond Future	129.7036	129.7632	129.7036	129.7632	0
16/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4763.5500	4823.1600	4.7636	4.8232	0

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16/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2033 On 08-May-25			Bond Future	130.8270	130.9764	130.8270	130.9764	0
16/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	207.0100	356.3600	0.2070	0.3564	0
16/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2033 On 07-August-25			Bond Future	133.4552	133.6909	133.4552	133.6909	0
16/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4805.1900	5040.8900	4.8052	5.0409	0
16/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2033 On 06-November-25			Bond Future	134.5389	134.8348	134.5389	134.8348	0
16/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1398.9400	1694.7500	1.3989	1.6948	0
16/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2037 On 07-November-24			Bond Future	11.1901	11.0493	84.6902	85.5027	187,996
16/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7567.3900	8368.7700	7.5674	8.3688	0
16/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	170.4800	159.3800	0.1705	0.1594	0
16/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7614.2800	8416.0400	7.6143	8.4160	0
16/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	167.3200	156.6000	0.1673	0.1566	0
16/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7661.2300	8463.3200	7.6612	8.4633	0
16/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	164.2600	153.8700	0.1643	0.1539	0
16/08/2024	2037 On 06-February-25			Bond Future	11.2856	11.1354	82.2015	83.0539	0
16/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8264.4800	9109.3300	8.2645	9.1093	0
16/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	523.6500	516.1300	0.5237	0.5161	0
16/08/2024	2037 On 08-May-25			Bond Future	11.4013	11.2348	83.8588	84.7864	3,975
16/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6133.7100	7029.1200	6.1337	7.0291	0
16/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1626.7200	1594.5500	1.6267	1.5946	0
16/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7287.3400	8207.1400	7.2873	8.2071	15,000
16/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1271.8600	1264.0800	1.2719	1.2641	0
16/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10286.8200	11243.8100	10.2868	11.2438	7,500
16/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	680.6800	710.0900	0.6807	0.7101	0
16/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10481.4200	11447.9300	10.4814	11.4479	7,500
16/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	644.7200	683.6500	0.6447	0.6837	0
16/08/2024	2037 On 07-August-25			Bond Future	11.5294	11.3463	81.2605	82.2606	0
16/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8991.5500	10085.9000	8.9916	10.0859	0
16/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1503.6400	1597.8900	1.5036	1.5979	0
16/08/2024	2037 On 06-November-25			Bond Future	11.6612	11.4645	82.8408	83.8942	0
16/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4245.4200	5135.6000	4.2454	5.1356	0

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16/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4411.2800	4248.0800	4.4113	4.2481	0
16/08/2024	2038 On 07-November-24			Bond Future	138.9859	138.8591	138.9859	138.8591	3,218
16/08/2024	2038 On 06-February-25			Bond Future	139.8162	139.7242	139.8162	139.7242	0
16/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4586.1500	4494.2400	4.5862	4.4942	0
16/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2038 On 08-May-25			Bond Future	142.6721	142.6744	142.6721	142.6744	0
16/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2992.1300	2994.3500	2.9921	2.9944	0
16/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2038 On 07-August-25			Bond Future	143.3859	143.4801	143.3859	143.4801	0
16/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3825.8900	3920.1000	3.8259	3.9201	0
16/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2038 On 06-November-25			Bond Future	146.2174	146.3727	146.2174	146.3727	0
16/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2337.4300	2492.6900	2.3374	2.4927	0
16/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2040 On 07-November-24			Bond Future	11.4371	11.2657	85.1258	86.1957	113,574
16/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4620.4100	5570.2800	4.6204	5.5703	640
16/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	672.8000	552.8500	0.6728	0.5529	0
16/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7016.6100	8043.2600	7.0166	8.0433	0
16/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	279.3800	236.2100	0.2794	0.2362	640
16/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8203.1600	9247.4600	8.2032	9.2475	0
16/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	180.9100	155.3900	0.1809	0.1554	0
16/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8252.7200	9297.5800	8.2527	9.2976	0
16/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	177.6600	152.7000	0.1777	0.1527	0
16/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8302.2300	9347.6900	8.3022	9.3477	0
16/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	174.4200	150.0600	0.1744	0.1501	0
16/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9735.3400	10792.7500	9.7353	10.7928	0
16/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	102.7800	90.3700	0.1028	0.0904	640
16/08/2024	2040 On 06-February-25			Bond Future	11.5342	11.3527	82.3956	83.5109	14
16/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1309.7500	1976.9400	1.3098	1.9769	780
16/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4658.9200	4210.8900	4.6589	4.2109	0
16/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3334.9200	4276.0300	3.3349	4.2760	0
16/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2335.4100	2161.3000	2.3354	2.1613	780
16/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5282.5700	6331.9300	5.2826	6.3319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1378.8200	1312.9600	1.3788	1.3130	780
16/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8583.3500	9700.1600	8.5834	9.7002	0
16/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	613.0900	614.6800	0.6131	0.6147	0
16/08/2024	2040 On 08-May-25			Bond Future	11.6496	11.4518	84.0566	85.2527	3,900
16/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7143.2900	8262.1800	7.1433	8.2622	0
16/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1586.2100	1508.9800	1.5862	1.5090	0
16/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7636.7800	8769.2200	7.6368	8.7692	15,000
16/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1439.4200	1375.7400	1.4394	1.3757	0
16/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10508.7700	11688.5800	10.5088	11.6886	7,500
16/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	835.5400	819.2300	0.8355	0.8192	0
16/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10807.6900	11990.3900	10.8077	11.9904	7,500
16/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	790.8200	777.4000	0.7908	0.7774	0
16/08/2024	2040 On 07-August-25			Bond Future	11.7767	11.5620	81.2113	82.4856	0
16/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9801.1200	11125.5400	9.8011	11.1255	0
16/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1612.0700	1662.1600	1.6121	1.6622	0
16/08/2024	2040 On 06-November-25			Bond Future	11.9063	11.6777	82.7902	84.1232	0
16/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4507.1800	5553.8700	4.5072	5.5539	0
16/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4890.5400	4604.2400	4.8905	4.6042	0
16/08/2024	2044 On 07-November-24			Bond Future	11.4881	11.3274	81.3941	82.4280	79,045
16/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3993.9900	4932.8400	3.9940	4.9328	0
16/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	842.5800	747.5300	0.8426	0.7475	13,875
16/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5161.5700	6145.1300	5.1616	6.1451	0
16/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	545.1600	494.8200	0.5452	0.4948	9,540
16/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6384.4100	7394.5500	6.3844	7.3946	0
16/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	349.1200	325.3600	0.3491	0.3254	11,405
16/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8381.6800	9412.1300	8.3817	9.4121	0
16/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	167.7600	164.3100	0.1678	0.1643	0
16/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8431.6900	9462.4100	8.4317	9.4624	0
16/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	164.7000	161.5200	0.1647	0.1615	0
16/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8481.6400	9512.6700	8.4816	9.5127	0
16/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	161.6500	158.7800	0.1617	0.1588	0
16/08/2024	2044 On 06-February-25			Bond Future	11.5796	11.4097	78.7112	79.7887	0
16/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4417.6400	5314.4400	4.4176	5.3144	449
16/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1850.8800	1670.1700	1.8509	1.6702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6536.9600	7521.4400	6.5370	7.5214	449
16/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1091.8000	998.7700	1.0918	0.9988	0
16/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8878.7700	9915.7700	8.8788	9.9158	0
16/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	626.7300	586.2200	0.6267	0.5862	0
16/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12163.9500	13259.5600	12.1640	13.2596	0
16/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	265.1200	283.2200	0.2651	0.2832	449
16/08/2024	2044 On 08-May-25			Bond Future	11.6878	11.5029	80.2977	81.4528	0
16/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7549.7500	8637.1800	7.5498	8.6372	0
16/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1576.8500	1509.1600	1.5769	1.5092	0
16/08/2024	2044 On 07-August-25			Bond Future	11.8063	11.6061	77.5032	78.7332	0
16/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10116.3300	11334.1000	10.1163	11.3341	0
16/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1651.1500	1638.9100	1.6512	1.6389	0
16/08/2024	2044 On 06-November-25			Bond Future	11.9266	11.7138	79.0098	80.2961	0
16/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4715.8800	5732.7000	4.7159	5.7327	0
16/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4994.8400	4725.3700	4.9948	4.7254	0
16/08/2024	2046 On 07-November-24			Bond Future	119.6865	119.5267	119.6865	119.5267	18,131
16/08/2024	2046 On 06-February-25			Bond Future	122.2195	122.0884	122.2195	122.0884	0
16/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8209.4700	8078.4200	8.2095	8.0784	0
16/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2046 On 08-May-25			Bond Future	122.4736	122.4238	122.4736	122.4238	0
16/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	503.5600	453.7700	0.5036	0.4538	0
16/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2046 On 07-August-25			Bond Future	124.9323	124.9597	124.9323	124.9597	0
16/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6242.3400	6269.7100	6.2423	6.2697	0
16/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2046 On 06-November-25			Bond Future	125.1181	125.1985	125.1181	125.1985	3
16/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	291.9400	211.5100	0.2919	0.2115	0
16/08/2024	2050 On 07-November-24			Bond Future	121.1366	121.5698	121.1366	121.5698	15,424
16/08/2024	2050 On 06-February-25			Bond Future	121.3477	121.8230	121.3477	121.8230	582
16/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5747.6700	6222.9900	5.7477	6.2230	0
16/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2050 On 08-May-25			Bond Future	123.8264	124.3951	123.8264	124.3951	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2666.4300	3235.1000	2.6664	3.2351	0
16/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2050 On 07-August-25			Bond Future	123.9143	124.5744	123.9143	124.5744	0
16/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4024.2800	4684.3600	4.0243	4.6844	0
16/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	2050 On 06-November-25			Bond Future	126.3607	127.0851	126.3607	127.0851	3
16/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1940.7000	2665.1300	1.9407	2.6651	0
16/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	AL37 On 07-November-24			Index Future	1037.4120	1046.0070	1037.4120	1,046.0070	0
16/08/2024	AL37 On 06-February-25			Index Future	1059.1220	1068.1780	1059.1220	1,068.1780	0
16/08/2024	AL37 On 08-May-25			Index Future	1080.5280	1090.4980	1080.5280	1,090.4980	0
16/08/2024	AL37 On 07-August-25			Index Future	1102.0080	1112.8700	1102.0080	1,112.8700	0
16/08/2024	AL37 On 06-November-25			Index Future	1123.5750	1135.1100	1123.5750	1,135.1100	0
16/08/2024	AL7T On 07-November-24			Index Future	1231.6720	1243.0310	1231.6720	1,243.0310	0
16/08/2024	AL7T On 06-February-25			Index Future	1257.4470	1269.3780	1257.4470	1,269.3780	0
16/08/2024	AL7T On 08-May-25			Index Future	1282.8620	1295.9020	1282.8620	1,295.9020	0
16/08/2024	AL7T On 07-August-25			Index Future	1308.3640	1322.4880	1308.3640	1,322.4880	0
16/08/2024	AL7T On 06-November-25			Index Future	1333.9700	1348.9170	1333.9700	1,348.9170	0
16/08/2024	ALBI On 07-November-24			Index Future	1065.0050	1074.6620	1065.0050	1,074.6620	122
16/08/2024	ALBI On 06-February-25			Index Future	1087.2920	1097.4400	1087.2920	1,097.4400	0
16/08/2024	ALBI On 08-May-25			Index Future	1109.2680	1120.3710	1109.2680	1,120.3710	0
16/08/2024	ALBI On 07-August-25			Index Future	1131.3190	1143.3560	1131.3190	1,143.3560	0
16/08/2024	ALBI On 06-November-25			Index Future	1153.4600	1166.2060	1153.4600	1,166.2060	0
16/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C025 On 31-January-25			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
16/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	CI58 On 31-January-58			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
16/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	ES33 On 07-November-24			Bond Future	11.5569	11.3945	79.0775	79.8333	0
16/08/2024	ES33 On 06-February-25			Bond Future	11.6873	11.5129	80.7508	81.5440	0
16/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7019.1900	7812.4400	7.0192	7.8124	0
16/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	ES33 On 08-May-25			Bond Future	11.8332	11.6386	78.5986	79.4630	0
16/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3826.6200	4691.0100	3.8266	4.6910	0
16/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	ES33 On 07-August-25			Bond Future	11.9931	11.7777	80.1740	81.1068	0
16/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6369.4200	7302.1700	6.3694	7.3022	0
16/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	ES33 On 06-November-25			Bond Future	12.1751	11.9419	77.9556	78.9391	0
16/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	288.8200	0.0000	0.2888	0
16/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	694.6000	0.0000	0.6946	0.0000	0
16/08/2024	ES42 On 07-November-24			Bond Future	11.9240	11.7578	75.4995	76.4756	0
16/08/2024	ES42 On 06-February-25			Bond Future	12.0318	11.8560	77.0961	78.1136	0
16/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8702.5800	9720.1400	8.7026	9.7201	0
16/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	ES42 On 08-May-25			Bond Future	12.1556	11.9638	74.4023	75.4941	0
16/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5771.3900	6863.2400	5.7714	6.8632	0
16/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	ES42 On 07-August-25			Bond Future	12.2861	12.0783	75.8910	77.0535	0
16/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7618.7800	8781.3400	7.6188	8.7813	0
16/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	ES42 On 06-November-25			Bond Future	12.4295	12.2080	73.1191	74.3358	0
16/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	1001.9200	0.0000	1.0019	0
16/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	214.7900	0.0000	0.2148	0.0000	0
16/08/2024	GOVI On 07-November-24			GOVI	1048.8630	1058.3530	1048.8630	1,058.3530	685
16/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1000830.0000	1095730.0000	100.0830	109.5730	0
16/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1000730.0000	1095630.0000	100.0730	109.5630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1000630.0000	1095530.0000	100.0630	109.5530	0
16/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	GOVI On 06-February-25			GOVI	1070.8130	1080.7850	1070.8130	1,080.7850	0
16/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	988130.0000	1087850.0000	98.8130	108.7850	0
16/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	GOVI On 08-May-25			GOVI	1092.4550	1103.3680	1092.4550	1,103.3680	0
16/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	704550.0000	813680.0000	70.4550	81.3680	0
16/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	GOVI On 07-August-25			GOVI	1114.1720	1126.0040	1114.1720	1,126.0040	0
16/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1031720.0000	1150040.0000	103.1720	115.0040	0
16/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	GOVI On 06-November-25			GOVI	1135.9770	1148.5070	1135.9770	1,148.5070	0
16/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	239770.0000	365070.0000	23.9770	36.5070	0
16/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/08/2024	IGOV On 07-November-24			Index Future	369.4940	369.3160	369.4940	369.3160	594
16/08/2024	IGOV On 06-February-25			Index Future	377.3150	377.2320	377.3150	377.2320	0
16/08/2024	IGOV On 08-May-25			Index Future	385.0280	385.2010	385.0280	385.2010	0
16/08/2024	IGOV On 07-August-25			Index Future	392.7670	393.1880	392.7670	393.1880	0
16/08/2024	IGOV On 06-November-25			Index Future	400.5370	401.1290	400.5370	401.1290	0
16/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
16/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
16/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
16/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
16/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
16/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
16/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
16/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
16/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/08/2024	R035 On 07-November-24			Bond Future	10.8034	10.6572	89.9521	90.7795	142,413
16/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	2712.3200	3433.0800	2.7123	3.4331	0
16/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	1065.5300	958.8600	1.0655	0.9589	11,000
16/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7397.6000	8228.8900	7.3976	8.2289	0
16/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	149.0700	152.9300	0.1491	0.1529	0
16/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7444.6500	8276.0900	7.4447	8.2761	0
16/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	146.1600	150.1700	0.1462	0.1502	0
16/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7491.7200	8323.3500	7.4917	8.3234	0
16/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	143.3100	147.5100	0.1433	0.1475	0
16/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7538.7900	8370.5600	7.5388	8.3706	1,000
16/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	140.5100	144.8500	0.1405	0.1449	0
16/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12326.5900	13157.2100	12.3266	13.1572	0
16/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	12.1200	15.3100	0.0121	0.0153	1,000
16/08/2024	R035 On 06-February-25			Bond Future	10.8989	10.7423	91.8345	92.7034	0
16/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8301.8000	9153.7700	8.3018	9.1538	0
16/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	488.4600	471.4900	0.4885	0.4715	0
16/08/2024	R035 On 08-May-25			Bond Future	11.0049	10.8304	89.1764	90.1247	0
16/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4575.1000	5421.3400	4.5751	5.4213	400
16/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2166.0800	2064.0300	2.1661	2.0640	0
16/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5714.3300	6603.0100	5.7143	6.6030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1665.0700	1605.4600	1.6651	1.6055	0
16/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9301.6500	10253.0000	9.3017	10.2530	0
16/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	771.2500	774.3100	0.7713	0.7743	400
16/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11869.3000	12865.8800	11.8693	12.8659	0
16/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	370.7000	418.9900	0.3707	0.4190	400
16/08/2024	R035 On 07-August-25			Bond Future	11.1230	10.9302	90.9448	91.9696	0
16/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8951.1500	10049.5100	8.9512	10.0495	0
16/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1378.0700	1451.6300	1.3781	1.4516	0
16/08/2024	R035 On 06-November-25			Bond Future	11.2585	11.0504	88.2088	89.2897	0
16/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3963.1100	4852.9700	3.9631	4.8530	0
16/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4265.2600	4074.2500	4.2653	4.0743	0
16/08/2024	R053 On 07-November-24			Bond Future	11.4168	11.2611	103.0901	104.4318	3,638
16/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10855.1400	12189.2600	10.8551	12.1893	0
16/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	267.2400	259.7200	0.2672	0.2597	0
16/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10920.1600	12254.7000	10.9202	12.2547	0
16/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	262.6100	255.5100	0.2626	0.2555	0
16/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10985.1000	12320.1100	10.9851	12.3201	0
16/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	257.9900	251.3600	0.2580	0.2514	0
16/08/2024	R053 On 06-February-25			Bond Future	11.5050	11.3405	105.2464	106.6442	0
16/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11775.2600	13110.8300	11.7753	13.1108	0
16/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	909.1900	846.9700	0.9092	0.8470	0
16/08/2024	R053 On 08-May-25			Bond Future	11.6050	11.4260	101.5012	102.9996	0
16/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10006.8500	11494.4800	10.0069	11.4945	0
16/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2072.8600	2062.1000	2.0729	2.0621	0
16/08/2024	R053 On 07-August-25			Bond Future	11.7122	11.5186	103.5114	105.1059	0
16/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12727.9400	14348.0400	12.7279	14.3480	0
16/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2050.6600	2076.2100	2.0507	2.0762	0
16/08/2024	R053 On 06-November-25			Bond Future	11.8291	11.6230	99.6608	101.3285	0
16/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5952.0300	7285.7200	5.9520	7.2857	0
16/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6505.5600	6171.5500	6.5056	6.1716	0
16/08/2024	R186 On 07-November-24			Bond Future	8.2518	8.1088	108.3804	108.6602	142,790
16/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1783.2300	2044.2400	1.7832	2.0442	0
16/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	86.8200	68.0500	0.0868	0.0681	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1800.5300	2061.5200	1.8005	2.0615	0
16/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	85.0100	66.2200	0.0850	0.0662	0
16/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1817.8600	2078.8300	1.8179	2.0788	0
16/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	83.2400	64.4300	0.0832	0.0644	0
16/08/2024	R186 On 06-February-25			Bond Future	8.2190	8.0383	105.3344	105.6486	0
16/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1673.5400	1928.2700	1.6735	1.9283	0
16/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	278.2500	218.8100	0.2783	0.2188	0
16/08/2024	R186 On 08-May-25			Bond Future	8.2305	7.9708	107.4595	107.8533	0
16/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	970.4300	1215.4600	0.9704	1.2155	0
16/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	609.0100	460.1800	0.6090	0.4602	0
16/08/2024	R186 On 07-August-25			Bond Future	8.2709	7.9076	104.2788	104.7481	0
16/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1494.4400	1863.6900	1.4944	1.8637	1,983
16/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	282.8100	182.8000	0.2828	0.1828	0
16/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	1952.2600	2359.0800	1.9523	2.3591	0
16/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	160.5600	98.1200	0.1606	0.0981	0
16/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2576.1900	3014.2900	2.5762	3.0143	0
16/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	72.1400	40.9800	0.0721	0.0410	1,983
16/08/2024	R186 On 06-November-25			Bond Future	8.3579	7.8669	106.3094	106.8308	0
16/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	525.5200	795.5800	0.5255	0.7956	0
16/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	767.0300	515.7100	0.7670	0.5157	0
16/08/2024	R202 On 07-November-24			Bond Future	269.4396	269.4902	269.4396	269.4902	1,076
16/08/2024	R202 On 06-February-25			Bond Future	269.9391	270.0630	269.9391	270.0630	0
16/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3149.1200	3273.0200	3.1491	3.2730	0
16/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	R202 On 08-May-25			Bond Future	275.4537	275.7655	275.4537	275.7655	0
16/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3143.7200	3455.5300	3.1437	3.4555	0
16/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	R202 On 07-August-25			Bond Future	275.6796	276.1738	275.6796	276.1738	0
16/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4079.5500	4573.8200	4.0796	4.5738	0
16/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	R202 On 06-November-25			Bond Future	281.1236	281.7414	281.1236	281.7414	0
16/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5483.5600	6101.4100	5.4836	6.1014	0
16/08/2024	R202 On 06-November-25	275.64	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
16/08/2024	R209 On 07-November-24			Bond Future	10.9432	10.7819	70.5914	71.4115	16,366
16/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6183.0500	6996.8200	6.1831	6.9968	0
16/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	168.2700	161.9700	0.1683	0.1620	0
16/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6224.4700	7038.5600	6.2245	7.0386	0
16/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	165.0600	159.0800	0.1651	0.1591	0
16/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6265.8900	7080.3000	6.2659	7.0803	0
16/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	161.9000	156.2400	0.1619	0.1562	0
16/08/2024	R209 On 06-February-25			Bond Future	11.0292	10.8582	72.0680	72.9245	0
16/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7060.7500	7883.6900	7.0608	7.8837	0
16/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	500.6700	467.1500	0.5007	0.4672	0
16/08/2024	R209 On 08-May-25			Bond Future	11.1292	10.9419	70.3675	71.2908	0
16/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5059.4900	5966.8300	5.0595	5.9668	0
16/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1471.8300	1455.8700	1.4718	1.4559	0
16/08/2024	R209 On 07-August-25			Bond Future	11.2382	11.0344	71.7622	72.7497	0
16/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7819.8800	8845.1700	7.8199	8.8452	0
16/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1335.9400	1373.7500	1.3359	1.3738	0
16/08/2024	R209 On 06-November-25			Bond Future	11.3592	11.1414	70.0073	71.0434	0
16/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3578.1400	4383.9800	3.5781	4.3840	0
16/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4000.0600	3769.8200	4.0001	3.7698	0
16/08/2024	R210 On 07-November-24			Bond Future	242.2005	242.0026	242.2005	242.0026	1,486
16/08/2024	R210 On 06-February-25			Bond Future	247.3263	247.1893	247.3263	247.1893	0
16/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7716.3000	7579.3200	7.7163	7.5793	0
16/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	R210 On 08-May-25			Bond Future	248.9800	249.0099	248.9800	249.0099	0
16/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	950.0200	979.9000	0.9500	0.9799	0
16/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	R210 On 07-August-25			Bond Future	253.9801	254.1694	253.9801	254.1694	0
16/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5540.0800	5729.3700	5.5401	5.7294	0
16/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	R210 On 06-November-25			Bond Future	255.5394	255.8388	255.5394	255.8388	0
16/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3399.4300	3698.7900	3.3994	3.6988	0
16/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/08/2024	R213 On 07-November-24			Bond Future	9.7909	9.6002	88.4986	89.3120	77,290

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5858.0500	6654.0200	5.8581	6.6540	0
16/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	86.6500	69.2600	0.0867	0.0693	0
16/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5895.2500	6691.5900	5.8953	6.6916	0
16/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	84.8900	67.8700	0.0849	0.0679	0
16/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5932.4600	6729.1100	5.9325	6.7291	0
16/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	83.1700	66.4600	0.0832	0.0665	0
16/08/2024	R213 On 06-February-25			Bond Future	9.8637	9.6572	90.3506	91.2048	0
16/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6145.0200	6990.4400	6.1450	6.9904	0
16/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	291.0000	282.2300	0.2910	0.2822	0
16/08/2024	R213 On 08-May-25			Bond Future	9.9514	9.7186	88.6162	89.5488	0
16/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3550.0500	4390.2900	3.5501	4.3903	0
16/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1323.5800	1231.2500	1.3236	1.2313	0
16/08/2024	R213 On 07-August-25			Bond Future	10.0542	9.7935	90.3745	91.3828	0
16/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6773.9700	7719.5000	6.7740	7.7195	0
16/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	866.5400	803.7600	0.8665	0.8038	0
16/08/2024	R213 On 06-November-25			Bond Future	10.1816	9.8959	88.5814	89.6457	0
16/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2468.8700	3258.9300	2.4689	3.2589	0
16/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2957.0800	2682.8800	2.9571	2.6829	0
16/08/2024	R214 On 07-November-24			Bond Future	11.2845	11.1192	65.9750	66.8683	20,274
16/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6652.1200	7539.1600	6.6521	7.5392	0
16/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	159.2000	153.0100	0.1592	0.1530	0
16/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6694.6200	7581.9300	6.6946	7.5819	0
16/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	156.2300	150.3100	0.1562	0.1503	0
16/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6737.1000	7624.7500	6.7371	7.6248	0
16/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	153.2800	147.7000	0.1533	0.1477	0
16/08/2024	R214 On 06-February-25			Bond Future	11.3722	11.1980	67.3557	68.2854	0
16/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3556.0600	4317.3600	3.5561	4.3174	554
16/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1607.9000	1439.4800	1.6079	1.4395	0
16/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5333.1400	6175.6100	5.3331	6.1756	554
16/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	940.4300	853.1800	0.9404	0.8532	0
16/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7084.0300	7971.1100	7.0840	7.9711	0
16/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	568.9400	526.3000	0.5689	0.5263	0
16/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10607.1800	11550.3000	10.6072	11.5503	0
16/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	180.7700	194.1700	0.1808	0.1942	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	R214 On 08-May-25			Bond Future	11.4668	11.2781	65.4109	66.4049	0
16/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5990.4900	6917.0800	5.9905	6.9171	0
16/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1393.9000	1326.5200	1.3939	1.3265	0
16/08/2024	R214 On 07-August-25			Bond Future	11.5697	11.3664	66.7081	67.7644	0
16/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8080.9800	9175.3100	8.0810	9.1753	0
16/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1459.9200	1497.9900	1.4599	1.4980	0
16/08/2024	R214 On 06-November-25			Bond Future	11.6846	11.4691	64.7062	65.8097	0
16/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3923.7000	4794.8700	3.9237	4.7949	0
16/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4149.7900	3917.5200	4.1498	3.9175	0
16/08/2024	R248 On 07-November-24			Bond Future	11.4013	11.2411	80.2369	81.3088	251,133
16/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8476.2500	9518.9600	8.4763	9.5190	0
16/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	196.7400	167.5600	0.1967	0.1676	0
16/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8527.1500	9570.5200	8.5272	9.5705	0
16/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	193.2100	164.6900	0.1932	0.1647	0
16/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8578.0900	9622.0000	8.5781	9.6220	0
16/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	189.8000	161.8200	0.1898	0.1618	0
16/08/2024	R248 On 06-February-25			Bond Future	11.4911	11.3220	81.9160	83.0320	10,000
16/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8155.2500	9200.0300	8.1553	9.2000	0
16/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	855.6600	784.4400	0.8557	0.7844	0
16/08/2024	R248 On 08-May-25			Bond Future	11.5874	11.4040	79.1210	80.3147	0
16/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7672.3000	8853.1500	7.6723	8.8532	0
16/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1607.8400	1594.9700	1.6078	1.5950	0
16/08/2024	R248 On 07-August-25			Bond Future	11.6920	11.4940	80.6897	81.9586	0
16/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10281.6500	11504.7700	10.2817	11.5048	0
16/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1625.9600	1580.2000	1.6260	1.5802	0
16/08/2024	R248 On 06-November-25			Bond Future	11.8082	11.5980	77.8166	79.1422	0
16/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4632.2200	5763.2300	4.6322	5.7632	0
16/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5057.8700	4863.3100	5.0579	4.8633	0
16/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/08/2024	X214 On 28-February-41			Bond Future	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
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