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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
20/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	2025 On 07-November-24			Bond Future	185.6725	185.6641	185.6725	185.6641	9,240
20/08/2024	2029 On 07-November-24			Bond Future	133.7723	133.7798	133.7723	133.7798	8,202
20/08/2024	2029 On 06-February-25			Bond Future	136.6049	136.6119	136.6049	136.6119	0
20/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4204.9100	4211.8700	4.2049	4.2119	0
20/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2029 On 08-May-25			Bond Future	137.9712	137.9769	137.9712	137.9769	0
20/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	121.1600	126.9100	0.1212	0.1269	0
20/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2029 On 07-August-25			Bond Future	140.7439	140.7491	140.7439	140.7491	0
20/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3333.9000	3339.1100	3.3339	3.3391	0
20/08/2024	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
20/08/2024	2029 On 06-November-25			Bond Future	142.0755	142.0793	142.0755	142.0793	0
20/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2285.4500	2289.2700	2.2855	2.2893	0
20/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2030 On 07-November-24			Bond Future	9.3076	9.2974	96.9296	96.9694	172,245
20/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3647.3900	3686.2700	3.6474	3.6863	600
20/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	183.2000	182.2800	0.1832	0.1823	0
20/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5374.7600	5414.7100	5.3748	5.4147	600
20/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	58.6300	58.7800	0.0586	0.0588	0
20/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5480.4200	5520.3800	5.4804	5.5204	0
20/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	54.6600	54.8200	0.0547	0.0548	0
20/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5515.6500	5555.6200	5.5157	5.5556	0
20/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	53.3800	53.5500	0.0534	0.0536	0
20/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5550.8800	5590.8600	5.5509	5.5909	0
20/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	52.1300	52.3100	0.0521	0.0523	0
20/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9575.7100	9615.5600	9.5757	9.6156	0
20/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	1.5500	1.6000	0.0016	0.0016	600
20/08/2024	2030 On 06-February-25			Bond Future	9.3551	9.3445	94.9487	94.9889	0
20/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	558.7400	572.5400	0.5587	0.5725	800
20/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	3149.9100	3123.5700	3.1499	3.1236	0
20/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1227.0200	1249.1900	1.2270	1.2492	800
20/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1890.7900	1872.8200	1.8908	1.8728	0
20/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2297.2300	2327.0800	2.2972	2.3271	0
20/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	1043.2500	1032.9600	1.0433	1.0330	800
20/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5136.9800	5174.7300	5.1370	5.1747	0
20/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	294.2900	291.9000	0.2943	0.2919	0
20/08/2024	2030 On 08-May-25			Bond Future	9.4355	9.4243	96.8650	96.9054	0
20/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	761.8800	776.1500	0.7619	0.7762	800
20/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3542.6100	3516.4900	3.5426	3.5165	0
20/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1444.6000	1465.6000	1.4446	1.4656	800
20/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2373.9100	2354.5200	2.3739	2.3545	0
20/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3002.0100	3031.8100	3.0020	3.0318	0
20/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1234.5500	1223.9600	1.2346	1.2240	0
20/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3148.9600	3179.3300	3.1490	3.1793	0
20/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	1169.8300	1159.8100	1.1698	1.1598	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3972.6000	4005.6000	3.9726	4.0056	1,640
20/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	874.5500	867.1600	0.8746	0.8672	0
20/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5021.8700	5057.2300	5.0219	5.0572	2,280
20/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	616.6400	611.6100	0.6166	0.6116	0
20/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8451.4800	8490.6900	8.4515	8.4907	0
20/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	163.7000	162.5200	0.1637	0.1625	1,640
20/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9719.4200	9759.2100	9.7194	9.7592	0
20/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	88.4900	87.8900	0.0885	0.0879	2,280
20/08/2024	2030 On 07-August-25			Bond Future	9.5345	9.5227	94.7771	94.8178	0
20/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4251.3200	4283.5000	4.2513	4.2835	1,054
20/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1058.5200	1049.9600	1.0585	1.0500	0
20/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5907.6200	5943.1900	5.9076	5.9432	0
20/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	661.1100	655.9400	0.6611	0.6559	0
20/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8675.0000	8713.7900	8.6750	8.7138	0
20/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	253.6600	251.7100	0.2537	0.2517	1,054
20/08/2024	2030 On 06-November-25			Bond Future	9.6444	9.6319	96.6235	96.6646	0
20/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2105.4600	2128.1100	2.1055	2.1281	0
20/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2449.0500	2430.6300	2.4491	2.4306	0
20/08/2024	2032 On 07-November-24			Bond Future	10.0911	10.0657	91.5329	91.6547	102,606
20/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	706.3000	754.2700	0.7063	0.7543	50
20/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2364.6600	2290.7900	2.3647	2.2908	0
20/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	989.0900	1047.7400	0.9891	1.0477	100
20/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1913.3900	1850.2000	1.9134	1.8502	0
20/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3014.7700	3113.6100	3.0148	3.1136	0
20/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	610.3000	587.3000	0.6103	0.5873	200
20/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4967.9000	5080.9900	4.9679	5.0810	600
20/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	235.2700	226.5200	0.2353	0.2265	0
20/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6444.2800	6562.0500	6.4443	6.5621	0
20/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	115.6000	111.5300	0.1156	0.1115	0
20/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6485.7700	6603.6400	6.4858	6.6036	0
20/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	113.3000	109.3300	0.1133	0.1093	0
20/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6527.2800	6645.2300	6.5273	6.6452	0
20/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	111.0600	107.1700	0.1111	0.1072	0
20/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7026.2800	7145.1600	7.0263	7.1452	600

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20/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	87.2400	84.2800	0.0872	0.0843	0
20/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7151.2100	7270.2800	7.1512	7.2703	1,615
20/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	82.1200	79.3500	0.0821	0.0794	0
20/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12503.2700	12625.0700	12.5033	12.6251	0
20/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1.4700	1.4300	0.0015	0.0014	600
20/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14107.7200	14229.5500	14.1077	14.2296	0
20/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.3000	0.2900	0.0003	0.0003	1,615
20/08/2024	2032 On 06-February-25			Bond Future	10.1689	10.1425	93.4485	93.5723	0
20/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	648.1100	682.4500	0.6481	0.6825	800
20/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	4239.9800	4150.4600	4.2400	4.1505	0
20/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1452.3800	1510.3400	1.4524	1.5103	800
20/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2626.5600	2560.6600	2.6266	2.5607	0
20/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3271.1900	3359.2600	3.2712	3.3593	0
20/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	1237.0600	1201.2700	1.2371	1.2013	800
20/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7227.1200	7340.8600	7.2271	7.3409	0
20/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	326.4600	316.3400	0.3265	0.3163	0
20/08/2024	2032 On 08-May-25			Bond Future	10.2664	10.2387	91.1709	91.2967	0
20/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	899.5800	936.8400	0.8996	0.9368	800
20/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4852.3000	4763.7400	4.8523	4.7637	0
20/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1717.2300	1773.8200	1.7172	1.7738	800
20/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	3309.0000	3239.7700	3.3090	3.2398	0
20/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4296.9500	4387.6900	4.2970	4.3877	0
20/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1430.8900	1395.8100	1.4309	1.3958	0
20/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4484.4100	4576.7700	4.4844	4.5768	0
20/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1357.1000	1323.6400	1.3571	1.3236	800
20/08/2024	2032 On 07-August-25			Bond Future	10.3772	10.3482	92.9788	93.1066	0
20/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7858.3200	7964.7100	7.8583	7.9647	0
20/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1010.8900	989.4200	1.0109	0.9894	0
20/08/2024	2032 On 06-November-25			Bond Future	10.5058	10.4754	90.6290	90.7589	0
20/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3038.1800	3107.1400	3.0382	3.1071	0
20/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3405.0800	3344.1000	3.4051	3.3441	0
20/08/2024	2033 On 07-November-24			Bond Future	127.1973	127.0091	127.1973	127.0091	6,936
20/08/2024	2033 On 06-February-25			Bond Future	129.8909	129.6981	129.8909	129.6981	0
20/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4950.9100	4758.0600	4.9509	4.7581	0

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20/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2033 On 08-May-25			Bond Future	131.0202	130.8221	131.0202	130.8221	0
20/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	400.2200	202.1400	0.4002	0.2021	0
20/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2033 On 07-August-25			Bond Future	133.6536	133.4509	133.6536	133.4509	0
20/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5003.5900	4800.8900	5.0036	4.8009	0
20/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2033 On 06-November-25			Bond Future	134.7427	134.5350	134.7427	134.5350	0
20/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1602.7200	1394.9900	1.6027	1.3950	0
20/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2037 On 07-November-24			Bond Future	11.1985	11.1478	84.6417	84.9330	190,749
20/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7505.0000	7781.8000	7.5050	7.7818	0
20/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	156.5600	142.1300	0.1566	0.1421	0
20/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7552.0300	7829.1000	7.5520	7.8291	0
20/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	153.5400	139.3800	0.1535	0.1394	0
20/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7599.1300	7876.4600	7.5991	7.8765	0
20/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	150.6300	136.7300	0.1506	0.1367	0
20/08/2024	2037 On 06-February-25			Bond Future	11.2942	11.2416	82.1529	82.4498	0
20/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8203.6000	8467.4100	8.2036	8.4674	0
20/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	511.3600	478.2800	0.5114	0.4783	0
20/08/2024	2037 On 08-May-25			Bond Future	11.4101	11.3555	83.8102	84.1126	3,975
20/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6076.3000	6300.6800	6.0763	6.3007	0
20/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1617.8800	1539.8700	1.6179	1.5399	0
20/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7229.0900	7468.8500	7.2291	7.4689	15,000
20/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1262.1800	1199.5500	1.2622	1.1996	0
20/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10228.9900	10496.1900	10.2290	10.4962	7,500
20/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	671.4200	636.2300	0.6714	0.6362	0
20/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10423.7800	10692.5700	10.4238	10.6926	7,500
20/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	635.6500	602.0500	0.6357	0.6021	0
20/08/2024	2037 On 07-August-25			Bond Future	11.5384	11.4817	81.2117	81.5197	0
20/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8934.9700	9181.0600	8.9350	9.1811	0
20/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1495.7700	1433.8600	1.4958	1.4339	0
20/08/2024	2037 On 06-November-25			Bond Future	11.6704	11.6114	82.7919	83.1056	0
20/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4200.6700	4369.8400	4.2007	4.3698	0

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20/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4415.4300	4270.9300	4.4154	4.2709	0
20/08/2024	2038 On 07-November-24			Bond Future	138.6680	138.8268	138.6680	138.8268	3,218
20/08/2024	2038 On 06-February-25			Bond Future	139.4935	139.6543	139.4935	139.6543	0
20/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4263.4600	4424.3200	4.2635	4.4243	0
20/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2038 On 08-May-25			Bond Future	142.3444	142.5078	142.3444	142.5078	0
20/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2664.4400	2827.7500	2.6644	2.8278	0
20/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2038 On 07-August-25			Bond Future	143.0528	143.2188	143.0528	143.2188	0
20/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3492.8100	3658.7700	3.4928	3.6588	0
20/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2038 On 06-November-25			Bond Future	145.8791	146.0476	145.8791	146.0476	0
20/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	1999.0700	2167.5700	1.9991	2.1676	0
20/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2040 On 07-November-24			Bond Future	11.4455	11.4001	85.0739	85.3555	113,534
20/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4541.7600	4774.8400	4.5418	4.7748	640
20/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	646.0500	597.5500	0.6461	0.5976	0
20/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6945.7700	7206.7400	6.9458	7.2067	0
20/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	260.4400	239.8300	0.2604	0.2398	640
20/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8136.3400	8404.6500	8.1363	8.4047	0
20/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	165.9900	152.7200	0.1660	0.1527	0
20/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8186.0700	8454.6200	8.1861	8.4546	0
20/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	162.9100	149.8800	0.1629	0.1499	0
20/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8235.7300	8504.5300	8.2357	8.5045	0
20/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	159.8200	147.0400	0.1598	0.1470	0
20/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9672.9500	9947.1500	9.6730	9.9472	0
20/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	92.2900	84.9100	0.0923	0.0849	640
20/08/2024	2040 On 06-February-25			Bond Future	11.5427	11.4956	82.3435	82.6306	14
20/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1266.1900	1366.2000	1.2662	1.3662	780
20/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4667.4700	4480.4000	4.6675	4.4804	0
20/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3272.9900	3447.2200	3.2730	3.4472	0
20/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2325.5900	2212.7400	2.3256	2.2127	780
20/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5215.8100	5430.9700	5.2158	5.4310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1364.1700	1292.2500	1.3642	1.2923	780
20/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8517.5300	8770.7100	8.5175	8.7707	0
20/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	599.3800	565.4800	0.5994	0.5655	0
20/08/2024	2040 On 08-May-25			Bond Future	11.6584	11.6096	84.0044	84.2968	3,900
20/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7080.9300	7305.2600	7.0809	7.3053	0
20/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1576.0300	1508.0100	1.5760	1.5080	0
20/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7574.1100	7804.1500	7.5741	7.8042	15,000
20/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1428.9300	1366.6200	1.4289	1.3666	0
20/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10446.1200	10700.9600	10.4461	10.7010	7,500
20/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	825.0700	787.5600	0.8251	0.7876	0
20/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10745.1600	11001.9300	10.7452	11.0019	7,500
20/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	780.4700	744.8900	0.7805	0.7449	0
20/08/2024	2040 On 07-August-25			Bond Future	11.7856	11.7349	81.1589	81.4567	0
20/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9740.0400	9979.4200	9.7400	9.9794	0
20/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1603.3400	1544.9700	1.6033	1.5450	0
20/08/2024	2040 On 06-November-25			Bond Future	11.9155	11.8629	82.7376	83.0408	0
20/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4459.1200	4621.6100	4.4591	4.6216	0
20/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4895.0800	4754.3700	4.8951	4.7544	0
20/08/2024	2044 On 07-November-24			Bond Future	11.5069	11.4563	81.2747	81.5971	80,953
20/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3864.3500	4115.7700	3.8644	4.1158	0
20/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	832.3100	761.3100	0.8323	0.7613	13,875
20/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5029.1700	5304.1400	5.0292	5.3041	0
20/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	532.1300	484.6800	0.5321	0.4847	9,540
20/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6252.1100	6543.6200	6.2521	6.5436	0
20/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	336.1900	305.2800	0.3362	0.3053	11,405
20/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8252.2100	8559.7000	8.2522	8.5597	0
20/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	157.6600	142.7300	0.1577	0.1427	0
20/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8302.3100	8610.0800	8.3023	8.6101	0
20/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	154.6900	140.0400	0.1547	0.1400	0
20/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8352.3500	8660.3900	8.3524	8.6604	0
20/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	151.7300	137.3500	0.1517	0.1374	0
20/08/2024	2044 On 06-February-25			Bond Future	11.5989	11.5466	78.5900	78.9188	0
20/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4306.5800	4530.4200	4.3066	4.5304	449
20/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1860.9300	1756.0300	1.8609	1.7560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6415.4400	6678.3700	6.4154	6.6784	449
20/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1091.3900	1025.5800	1.0914	1.0256	0
20/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8752.8700	9042.3700	8.7529	9.0424	0
20/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	621.9400	582.7000	0.6219	0.5827	0
20/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12037.7100	12348.9200	12.0377	12.3489	0
20/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	259.9900	242.4600	0.2600	0.2425	449
20/08/2024	2044 On 08-May-25			Bond Future	11.7077	11.6535	80.1751	80.5101	0
20/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7433.6200	7692.4000	7.4336	7.6924	0
20/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1583.3000	1507.1400	1.5833	1.5071	0
20/08/2024	2044 On 07-August-25			Bond Future	11.8268	11.7706	77.3789	77.7201	0
20/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9998.0900	10272.2800	9.9981	10.2723	0
20/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1657.1600	1590.1700	1.6572	1.5902	0
20/08/2024	2044 On 06-November-25			Bond Future	11.9478	11.8896	78.8838	79.2314	0
20/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4628.7500	4815.9500	4.6288	4.8160	0
20/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5033.6700	4873.3200	5.0337	4.8733	0
20/08/2024	2046 On 07-November-24			Bond Future	120.0416	120.0469	120.0416	120.0469	18,128
20/08/2024	2046 On 06-February-25			Bond Future	122.5833	122.5882	122.5833	122.5882	0
20/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8573.3000	8578.2200	8.5733	8.5782	0
20/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2046 On 08-May-25			Bond Future	122.8471	122.8505	122.8471	122.8505	0
20/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	877.1000	880.5300	0.8771	0.8805	0
20/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2046 On 07-August-25			Bond Future	125.3146	125.3175	125.3146	125.3175	0
20/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6624.5600	6627.4900	6.6246	6.6275	0
20/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2046 On 06-November-25			Bond Future	125.5099	125.5111	125.5099	125.5111	0
20/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	99.9200	101.0500	0.0999	0.1011	0
20/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2050 On 07-November-24			Bond Future	121.5360	121.5415	121.5360	121.5415	15,421
20/08/2024	2050 On 06-February-25			Bond Future	121.7573	121.7618	121.7573	121.7618	582
20/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6157.3000	6161.8000	6.1573	6.1618	0
20/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2050 On 08-May-25			Bond Future	124.2458	124.2497	124.2458	124.2497	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3085.7500	3089.6700	3.0858	3.0897	0
20/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2050 On 07-August-25			Bond Future	124.3429	124.3463	124.3429	124.3463	0
20/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4452.8500	4456.3400	4.4529	4.4563	0
20/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	2050 On 06-November-25			Bond Future	126.7989	126.8020	126.7989	126.8020	0
20/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2378.9400	2381.9800	2.3789	2.3820	0
20/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	AL37 On 07-November-24			Index Future	1038.8280	1039.3390	1038.8280	1,039.3390	0
20/08/2024	AL37 On 06-February-25			Index Future	1060.5880	1061.1050	1060.5880	1,061.1050	0
20/08/2024	AL37 On 08-May-25			Index Future	1082.0480	1082.5690	1082.0480	1,082.5690	0
20/08/2024	AL37 On 07-August-25			Index Future	1103.5790	1104.1050	1103.5790	1,104.1050	0
20/08/2024	AL37 On 06-November-25			Index Future	1125.1960	1125.7270	1125.1960	1,125.7270	0
20/08/2024	AL7T On 07-November-24			Index Future	1231.9970	1234.1940	1231.9970	1,234.1940	0
20/08/2024	AL7T On 06-February-25			Index Future	1257.8040	1260.0400	1257.8040	1,260.0400	0
20/08/2024	AL7T On 08-May-25			Index Future	1283.2540	1285.5290	1283.2540	1,285.5290	0
20/08/2024	AL7T On 07-August-25			Index Future	1308.7880	1311.1020	1308.7880	1,311.1020	0
20/08/2024	AL7T On 06-November-25			Index Future	1334.4250	1336.7780	1334.4250	1,336.7780	0
20/08/2024	ALBI On 07-November-24			Index Future	1064.9110	1067.2140	1064.9110	1,067.2140	121
20/08/2024	ALBI On 06-February-25			Index Future	1087.2180	1089.5640	1087.2180	1,089.5640	0
20/08/2024	ALBI On 08-May-25			Index Future	1109.2160	1111.6040	1109.2160	1,111.6040	0
20/08/2024	ALBI On 07-August-25			Index Future	1131.2880	1133.7170	1131.2880	1,133.7170	0
20/08/2024	ALBI On 06-November-25			Index Future	1153.4470	1155.9190	1153.4470	1,155.9190	0
20/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	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
20/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	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
20/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	ES33 On 07-November-24			Bond Future	11.5544	11.5193	79.0890	79.2516	0
20/08/2024	ES33 On 06-February-25			Bond Future	11.6845	11.6479	80.7634	80.9291	0
20/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7031.8400	7197.4700	7.0318	7.1975	0
20/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	ES33 On 08-May-25			Bond Future	11.8301	11.7919	78.6125	78.7810	0
20/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3840.5200	4009.0400	3.8405	4.0090	0
20/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	ES33 On 07-August-25			Bond Future	11.9896	11.9497	80.1890	80.3605	0
20/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6384.4200	6555.9200	6.3844	6.5559	0
20/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	ES33 On 06-November-25			Bond Future	12.1713	12.1296	77.9717	78.1462	0
20/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	678.5300	503.9900	0.6785	0.5040	0
20/08/2024	ES42 On 07-November-24			Bond Future	11.9321	11.8867	75.4524	75.7166	0
20/08/2024	ES42 On 06-February-25			Bond Future	12.0400	11.9931	77.0489	77.3182	0
20/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8655.3700	8924.7300	8.6554	8.9247	0
20/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	ES42 On 08-May-25			Bond Future	12.1640	12.1153	74.3550	74.6295	0
20/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5724.1100	5998.5900	5.7241	5.9986	0
20/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	ES42 On 07-August-25			Bond Future	12.2947	12.2442	75.8436	76.1231	0
20/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7571.3900	7850.9300	7.5714	7.8509	0
20/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	ES42 On 06-November-25			Bond Future	12.4383	12.3859	73.0714	73.3562	0
20/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	22.2700	0.0000	0.0223	0
20/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	262.4600	0.0000	0.2625	0.0000	0
20/08/2024	GOVI On 07-November-24			GOVI	1048.8030	1051.0230	1048.8030	1,051.0230	695
20/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1000230.0000	1022430.0000	100.0230	102.2430	0
20/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1000130.0000	1022330.0000	100.0130	102.2330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1000030.0000	1022230.0000	100.0030	102.2230	0
20/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	GOVI On 06-February-25			GOVI	1070.7720	1073.0340	1070.7720	1,073.0340	0
20/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	987720.0000	1010340.0000	98.7720	101.0340	0
20/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	GOVI On 08-May-25			GOVI	1092.4380	1094.7400	1092.4380	1,094.7400	0
20/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	704380.0000	727400.0000	70.4380	72.7400	0
20/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	GOVI On 07-August-25			GOVI	1114.1750	1116.5180	1114.1750	1,116.5180	0
20/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1031750.0000	1055180.0000	103.1750	105.5180	0
20/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	GOVI On 06-November-25			GOVI	1136.0000	1138.3830	1136.0000	1,138.3830	0
20/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	240000.0000	263830.0000	24.0000	26.3830	0
20/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/08/2024	IGOV On 07-November-24			Index Future	369.8350	369.8680	369.8350	369.8680	594
20/08/2024	IGOV On 06-February-25			Index Future	377.6710	377.7030	377.6710	377.7030	0
20/08/2024	IGOV On 08-May-25			Index Future	385.3990	385.4300	385.3990	385.4300	0
20/08/2024	IGOV On 07-August-25			Index Future	393.1540	393.1830	393.1540	393.1830	0
20/08/2024	IGOV On 06-November-25			Index Future	400.9380	400.9670	400.9380	400.9670	0
20/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/08/2024	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
20/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
20/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
20/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
20/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
20/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
20/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
20/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
20/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
20/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/08/2024	R035 On 07-November-24			Bond Future	10.8121	10.7767	89.9031	90.1025	142,413
20/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	2640.0900	2782.0000	2.6401	2.7820	0
20/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	1042.2100	984.7200	1.0422	0.9847	11,000
20/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7336.2800	7527.4100	7.3363	7.5274	0
20/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	136.6600	128.3900	0.1367	0.1284	0
20/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7383.4700	7574.7800	7.3835	7.5748	0
20/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	133.8900	125.8000	0.1339	0.1258	0
20/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7430.6800	7622.1500	7.4307	7.6222	0
20/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	131.1800	123.2500	0.1312	0.1233	0
20/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7477.8900	7669.5300	7.4779	7.6695	1,000
20/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	128.5200	120.7600	0.1285	0.1208	0
20/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12275.6400	12474.4500	12.2756	12.4745	0
20/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	10.0800	9.4900	0.0101	0.0095	1,000
20/08/2024	R035 On 06-February-25			Bond Future	10.9078	10.8710	91.7854	91.9886	0
20/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8241.1600	8423.5700	8.2412	8.4236	0
20/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	476.8300	456.1300	0.4768	0.4561	0
20/08/2024	R035 On 08-May-25			Bond Future	11.0140	10.9757	89.1275	89.3341	0
20/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4520.7100	4658.3000	4.5207	4.6583	400
20/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2160.6000	2091.5600	2.1606	2.0916	0
20/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5657.7200	5809.4300	5.6577	5.8094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1657.3700	1602.4500	1.6574	1.6025	0
20/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9243.7100	9423.3900	9.2437	9.4234	0
20/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	762.2200	735.2700	0.7622	0.7353	400
20/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11813.6900	12006.1200	11.8137	12.0061	0
20/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	364.0000	349.8000	0.3640	0.3498	400
20/08/2024	R035 On 07-August-25			Bond Future	11.1323	11.0924	90.8959	91.1062	0
20/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8895.0400	9065.4500	8.8950	9.0655	0
20/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1370.9300	1331.0000	1.3709	1.3310	0
20/08/2024	R035 On 06-November-25			Bond Future	11.2681	11.2266	88.1597	88.3738	0
20/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3919.6200	4034.1900	3.9196	4.0342	0
20/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4270.8800	4171.4100	4.2709	4.1714	0
20/08/2024	R053 On 07-November-24			Bond Future	11.4459	11.3849	102.8427	103.3621	3,638
20/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10599.0400	11088.9900	10.5990	11.0890	0
20/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	258.5700	229.1200	0.2586	0.2291	0
20/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10664.0700	11154.5200	10.6641	11.1545	0
20/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	253.9500	225.0000	0.2540	0.2250	0
20/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10729.0200	11219.9800	10.7290	11.2200	0
20/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	249.3400	220.9000	0.2493	0.2209	0
20/08/2024	R053 On 06-February-25			Bond Future	11.5350	11.4719	104.9948	105.5245	0
20/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11530.2200	11991.3300	11.5302	11.9913	0
20/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	915.7100	847.0900	0.9157	0.8471	0
20/08/2024	R053 On 08-May-25			Bond Future	11.6360	11.5707	101.2459	101.7857	0
20/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	9783.1100	10198.8900	9.7831	10.1989	0
20/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2104.4400	1980.4200	2.1044	1.9804	0
20/08/2024	R053 On 07-August-25			Bond Future	11.7442	11.6765	103.2519	103.8020	0
20/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12498.5800	12938.3500	12.4986	12.9384	0
20/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2080.7200	1970.4000	2.0807	1.9704	0
20/08/2024	R053 On 06-November-25			Bond Future	11.8622	11.7920	99.3973	99.9576	0
20/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5788.9000	6085.7200	5.7889	6.0857	0
20/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6605.9200	6342.4200	6.6059	6.3424	0
20/08/2024	R186 On 07-November-24			Bond Future	8.2416	8.2243	108.4004	108.4341	142,604
20/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1794.0000	1825.6900	1.7940	1.8257	0
20/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	77.5500	75.5300	0.0776	0.0755	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1811.4200	1843.1700	1.8114	1.8432	0
20/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	75.8600	73.9000	0.0759	0.0739	0
20/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1828.8800	1860.6700	1.8289	1.8607	0
20/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	74.2200	72.3000	0.0742	0.0723	0
20/08/2024	R186 On 06-February-25			Bond Future	8.2066	8.1871	105.3559	105.3898	0
20/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1683.0100	1710.8900	1.6830	1.7109	0
20/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	266.1800	260.1800	0.2662	0.2602	0
20/08/2024	R186 On 08-May-25			Bond Future	8.2151	8.1927	107.4828	107.5167	0
20/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	978.1500	999.4600	0.9782	0.9995	0
20/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	593.4600	580.8500	0.5935	0.5809	0
20/08/2024	R186 On 07-August-25			Bond Future	8.2517	8.2252	104.3036	104.3377	0
20/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1509.7100	1536.2800	1.5097	1.5363	1,983
20/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	273.3000	265.8000	0.2733	0.2658	0
20/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	1970.5200	1999.9000	1.9705	1.9999	0
20/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	154.0400	149.3500	0.1540	0.1494	0
20/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2597.3200	2629.0600	2.5973	2.6291	0
20/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	68.4900	66.1600	0.0685	0.0662	1,983
20/08/2024	R186 On 06-November-25			Bond Future	8.3331	8.3007	106.3356	106.3699	0
20/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	534.3900	550.6300	0.5344	0.5506	0
20/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	749.6500	731.6500	0.7497	0.7317	0
20/08/2024	R202 On 07-November-24			Bond Future	269.8303	269.8423	269.8303	269.8423	1,076
20/08/2024	R202 On 06-February-25			Bond Future	270.3415	270.3515	270.3415	270.3515	0
20/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3551.4900	3561.5100	3.5515	3.5615	0
20/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	R202 On 08-May-25			Bond Future	275.8674	275.8762	275.8674	275.8762	0
20/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3557.4300	3566.1700	3.5574	3.5662	0
20/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	R202 On 07-August-25			Bond Future	276.1035	276.1113	276.1035	276.1113	0
20/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4503.4500	4511.3400	4.5035	4.5113	0
20/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	R202 On 06-November-25			Bond Future	281.5585	281.5654	281.5585	281.5654	0
20/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5918.5100	5925.3600	5.9185	5.9254	0
20/08/2024	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
20/08/2024	R209 On 07-November-24			Bond Future	10.9415	10.9062	70.6001	70.7783	16,317
20/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6175.0200	6344.2500	6.1750	6.3443	0
20/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	151.5600	142.5800	0.1516	0.1426	0
20/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6216.6400	6386.0500	6.2166	6.3861	0
20/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	148.5500	139.7500	0.1486	0.1398	0
20/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6258.2700	6427.8500	6.2583	6.4279	0
20/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	145.6000	136.9700	0.1456	0.1370	0
20/08/2024	R209 On 06-February-25			Bond Future	11.0272	10.9907	72.0776	72.2593	0
20/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7051.8600	7213.1300	7.0519	7.2131	0
20/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	482.1900	461.8200	0.4822	0.4618	0
20/08/2024	R209 On 08-May-25			Bond Future	11.1271	11.0893	70.3781	70.5630	0
20/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5047.4300	5183.9700	5.0474	5.1840	0
20/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1449.1200	1400.7800	1.4491	1.4008	0
20/08/2024	R209 On 07-August-25			Bond Future	11.2358	11.1967	71.7738	71.9619	0
20/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7812.5400	7963.7200	7.8125	7.9637	0
20/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1317.0300	1280.0500	1.3170	1.2801	0
20/08/2024	R209 On 06-November-25			Bond Future	11.3566	11.3160	70.0198	70.2113	0
20/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3567.5700	3670.1800	3.5676	3.6702	0
20/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3977.0100	3888.1200	3.9770	3.8881	0
20/08/2024	R210 On 07-November-24			Bond Future	242.1718	242.3507	242.1718	242.3507	1,557
20/08/2024	R210 On 06-February-25			Bond Future	247.2997	247.4810	247.2997	247.4810	0
20/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7689.6900	7871.0100	7.6897	7.8710	0
20/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	R210 On 08-May-25			Bond Future	248.9568	249.1392	248.9568	249.1392	0
20/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	926.8400	1109.1700	0.9268	1.1092	0
20/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	R210 On 07-August-25			Bond Future	253.9589	254.1436	253.9589	254.1436	0
20/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5518.8700	5703.5800	5.5189	5.7036	0
20/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	R210 On 06-November-25			Bond Future	255.5216	255.7070	255.5216	255.7070	0
20/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3381.6300	3566.9500	3.3816	3.5670	0
20/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2024	R213 On 07-November-24			Bond Future	9.7636	9.7485	88.6143	88.6786	77,010



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5958.4600	6022.1000	5.9585	6.0221	0
20/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	71.4100	70.6800	0.0714	0.0707	0
20/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5995.9000	6059.5700	5.9959	6.0596	0
20/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	69.8900	69.1900	0.0699	0.0692	0
20/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6033.3500	6097.0400	6.0334	6.0970	0
20/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	68.4100	67.7300	0.0684	0.0677	0
20/08/2024	R213 On 06-February-25			Bond Future	9.8348	9.8190	90.4696	90.5348	0
20/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6239.6700	6300.7400	6.2397	6.3007	0
20/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	266.7100	262.5300	0.2667	0.2625	0
20/08/2024	R213 On 08-May-25			Bond Future	9.9207	9.9041	88.7386	88.8047	0
20/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3616.0800	3664.6300	3.6161	3.6646	0
20/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1267.2400	1249.7200	1.2672	1.2497	0
20/08/2024	R213 On 07-August-25			Bond Future	10.0215	10.0041	90.5002	90.5671	0
20/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6863.4100	6920.5000	6.8634	6.9205	0
20/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	830.3000	820.4300	0.8303	0.8204	0
20/08/2024	R213 On 06-November-25			Bond Future	10.1468	10.1285	88.7103	88.7782	0
20/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2519.9600	2556.6700	2.5200	2.5567	0
20/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2879.2600	2848.0900	2.8793	2.8481	0
20/08/2024	R214 On 07-November-24			Bond Future	11.2932	11.2477	65.9286	66.1724	21,058
20/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6593.0800	6824.5800	6.5931	6.8246	0
20/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	146.6400	134.3000	0.1466	0.1343	0
20/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6635.7100	6867.4600	6.6357	6.8675	0
20/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	143.8000	131.7100	0.1438	0.1317	0
20/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6678.3300	6910.3000	6.6783	6.9103	0
20/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	140.9900	129.1200	0.1410	0.1291	0
20/08/2024	R214 On 06-February-25			Bond Future	11.3811	11.3341	67.3089	67.5575	0
20/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3499.0400	3666.6600	3.4990	3.6667	554
20/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1597.6700	1516.7000	1.5977	1.5167	0
20/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5273.8100	5472.0100	5.2738	5.4720	554
20/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	927.8900	877.5000	0.9279	0.8775	0
20/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7025.4900	7242.5300	7.0255	7.2425	0
20/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	557.1900	525.6400	0.5572	0.5256	0
20/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10553.5200	10791.3300	10.5535	10.7913	0
20/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	173.9000	163.1200	0.1739	0.1631	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	R214 On 08-May-25			Bond Future	11.4758	11.4273	65.3639	65.6171	0
20/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5935.4200	6128.6500	5.9354	6.1287	0
20/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1385.8300	1325.8500	1.3858	1.3259	0
20/08/2024	R214 On 07-August-25			Bond Future	11.5789	11.5288	66.6608	66.9188	0
20/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8026.9100	8231.7600	8.0269	8.2318	0
20/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1453.1000	1400.0100	1.4531	1.4000	0
20/08/2024	R214 On 06-November-25			Bond Future	11.6940	11.6422	64.6587	64.9213	0
20/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3880.8500	4023.3700	3.8809	4.0234	0
20/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4154.5200	4034.4000	4.1545	4.0344	0
20/08/2024	R248 On 07-November-24			Bond Future	11.4255	11.3696	80.0777	80.4472	251,133
20/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8308.2200	8658.1200	8.3082	8.6581	0
20/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	187.9300	168.3200	0.1879	0.1683	0
20/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8359.1700	8709.4200	8.3592	8.7094	0
20/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	184.4500	165.1900	0.1845	0.1652	0
20/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8410.1500	8760.7500	8.4102	8.7608	0
20/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	181.0800	162.1700	0.1811	0.1622	0
20/08/2024	R248 On 06-February-25			Bond Future	11.5159	11.4582	81.7543	82.1311	10,000
20/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7996.1800	8314.6200	7.9962	8.3146	0
20/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	858.2300	799.9300	0.8582	0.7999	0
20/08/2024	R248 On 08-May-25			Bond Future	11.6129	11.5532	78.9570	79.3409	0
20/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7524.6400	7820.4100	7.5246	7.8204	0
20/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1624.2200	1536.0300	1.6242	1.5360	0
20/08/2024	R248 On 07-August-25			Bond Future	11.7183	11.6565	80.5232	80.9144	0
20/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10129.8800	10444.3800	10.1299	10.4444	0
20/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1640.7000	1564.0300	1.6407	1.5640	0
20/08/2024	R248 On 06-November-25			Bond Future	11.8354	11.7713	77.6476	78.0460	0
20/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4523.6800	4735.4700	4.5237	4.7355	0
20/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5118.3400	4931.6600	5.1183	4.9317	0
20/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/08/2024	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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