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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
21/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	2025 On 07-November-24			Bond Future	185.6492	185.6725	185.6492	185.6725	9,240
21/08/2024	2029 On 07-November-24			Bond Future	133.8655	133.7723	133.8655	133.7723	8,202
21/08/2024	2029 On 06-February-25			Bond Future	136.7021	136.6049	136.7021	136.6049	0
21/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4302.1000	4204.9100	4.3021	4.2049	0
21/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2029 On 08-May-25			Bond Future	138.0712	137.9712	138.0712	137.9712	0
21/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	221.2400	121.1600	0.2212	0.1212	0
21/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2029 On 07-August-25			Bond Future	140.8480	140.7439	140.8480	140.7439	0
21/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3438.0200	3333.9000	3.4380	3.3339	0
21/08/2024	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
21/08/2024	2029 On 06-November-25			Bond Future	142.1806	142.0755	142.1806	142.0755	0
21/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2390.5500	2285.4500	2.3906	2.2855	0
21/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2030 On 07-November-24			Bond Future	9.1541	9.3076	97.5347	96.9296	176,119
21/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4187.7100	3647.3900	4.1877	3.6474	600
21/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	118.4300	183.2000	0.1184	0.1832	0
21/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5956.7100	5374.7600	5.9567	5.3748	600
21/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	35.4900	58.6300	0.0355	0.0586	0
21/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6063.8200	5480.4200	6.0638	5.4804	0
21/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	32.9700	54.6600	0.0330	0.0547	0
21/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6099.5200	5515.6500	6.0995	5.5157	0
21/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	32.1600	53.3800	0.0322	0.0534	0
21/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6135.2100	5550.8800	6.1352	5.5509	0
21/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	31.3700	52.1300	0.0314	0.0521	0
21/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10180.0200	9575.7100	10.1800	9.5757	0
21/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.7700	1.5500	0.0008	0.0016	600
21/08/2024	2030 On 06-February-25			Bond Future	9.1917	9.3551	95.5680	94.9487	0
21/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	728.8900	558.7400	0.7289	0.5587	800
21/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2700.8300	3149.9100	2.7008	3.1499	0
21/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1514.4400	1227.0200	1.5144	1.2270	800
21/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1558.9800	1890.7900	1.5590	1.8908	0
21/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2701.5600	2297.2300	2.7016	2.2972	0
21/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	828.3500	1043.2500	0.8284	1.0433	800
21/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5682.6600	5136.9800	5.6827	5.1370	0
21/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	220.7400	294.2900	0.2207	0.2943	0
21/08/2024	2030 On 08-May-25			Bond Future	9.2610	9.4355	97.4985	96.8650	0
21/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	951.0800	761.8800	0.9511	0.7619	800
21/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3098.3100	3542.6100	3.0983	3.5426	0
21/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1730.9900	1444.6000	1.7310	1.4446	800
21/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2026.8000	2373.9100	2.0268	2.3739	0
21/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3423.4600	3002.0100	3.4235	3.0020	0
21/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1022.5000	1234.5500	1.0225	1.2346	0
21/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3579.5300	3148.9600	3.5795	3.1490	0
21/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	966.9000	1169.8300	0.9669	1.1698	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4446.8700	3972.6000	4.4469	3.9726	1,640
21/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	715.3200	874.5500	0.7153	0.8746	0
21/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5537.6400	5021.8700	5.5376	5.0219	2,280
21/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	498.9100	616.6400	0.4989	0.6166	0
21/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9047.6500	8451.4800	9.0477	8.4515	0
21/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	126.3700	163.7000	0.1264	0.1637	1,640
21/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10331.1200	9719.4200	10.3311	9.7194	0
21/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	66.6900	88.4900	0.0667	0.0885	2,280
21/08/2024	2030 On 07-August-25			Bond Future	9.3475	9.5345	95.4246	94.7771	0
21/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4726.3300	4251.3200	4.7263	4.2513	1,054
21/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	886.0100	1058.5200	0.8860	1.0585	0
21/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6441.0100	5907.6200	6.4410	5.9076	0
21/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	546.9800	661.1100	0.5470	0.6611	0
21/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9272.3100	8675.0000	9.2723	8.6750	0
21/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	203.4500	253.6600	0.2035	0.2537	1,054
21/08/2024	2030 On 06-November-25			Bond Future	9.4438	9.6444	97.2850	96.6235	0
21/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2440.8100	2105.4600	2.4408	2.1055	0
21/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2122.8900	2449.0500	2.1229	2.4491	0
21/08/2024	2032 On 07-November-24			Bond Future	9.9172	10.0911	92.3734	91.5329	101,537
21/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1006.9100	706.3000	1.0069	0.7063	50
21/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1824.7100	2364.6600	1.8247	2.3647	0
21/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1359.0700	989.0900	1.3591	0.9891	100
21/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1442.8100	1913.3900	1.4428	1.9134	0
21/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3660.4700	3014.7700	3.6605	3.0148	0
21/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	415.4400	610.3000	0.4154	0.6103	200
21/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5723.2600	4967.9000	5.7233	4.9679	600
21/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	150.0700	235.2700	0.1501	0.2353	0
21/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7240.0700	6444.2800	7.2401	6.4443	0
21/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	70.8300	115.6000	0.0708	0.1156	0
21/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7282.3800	6485.7700	7.2824	6.4858	0
21/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	69.3500	113.3000	0.0694	0.1133	0
21/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7324.6900	6527.2800	7.3247	6.5273	0
21/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	67.9100	111.0600	0.0679	0.1111	0
21/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7832.3000	7026.2800	7.8323	7.0263	600

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21/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	52.7000	87.2400	0.0527	0.0872	0
21/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7959.1000	7151.2100	7.9591	7.1512	1,615
21/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	49.4500	82.1200	0.0495	0.0821	0
21/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13343.0400	12503.2700	13.3430	12.5033	0
21/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.6800	1.4700	0.0007	0.0015	600
21/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14948.1100	14107.7200	14.9481	14.1077	0
21/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.1300	0.3000	0.0001	0.0003	1,615
21/08/2024	2032 On 06-February-25			Bond Future	9.9863	10.1689	94.3081	93.4485	0
21/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	872.3000	648.1100	0.8723	0.6481	800
21/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3604.5300	4239.9800	3.6045	4.2400	0
21/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1834.3500	1452.3800	1.8344	1.4524	800
21/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2148.8900	2626.5600	2.1489	2.6266	0
21/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3858.7400	3271.1900	3.8587	3.2712	0
21/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	964.9700	1237.0600	0.9650	1.2371	800
21/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8000.5000	7227.1200	8.0005	7.2271	0
21/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	240.2000	326.4600	0.2402	0.3265	0
21/08/2024	2032 On 08-May-25			Bond Future	10.0742	10.2664	92.0496	91.1709	0
21/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1149.1500	899.5800	1.1492	0.8996	800
21/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4223.1800	4852.3000	4.2232	4.8523	0
21/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2097.6500	1717.2300	2.0977	1.7172	800
21/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2810.7300	3309.0000	2.8107	3.3090	0
21/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4912.0200	4296.9500	4.9120	4.2970	0
21/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1167.2700	1430.8900	1.1673	1.4309	0
21/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5110.7900	4484.4100	5.1108	4.4844	0
21/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1104.7900	1357.1000	1.1048	1.3571	800
21/08/2024	2032 On 07-August-25			Bond Future	10.1748	10.3772	93.8764	92.9788	0
21/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8588.3200	7858.3200	8.5883	7.8583	0
21/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	843.2600	1010.8900	0.8433	1.0109	0
21/08/2024	2032 On 06-November-25			Bond Future	10.2923	10.5058	91.5455	90.6290	0
21/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3513.1000	3038.1800	3.5131	3.0382	0
21/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2963.5200	3405.0800	2.9635	3.4051	0
21/08/2024	2033 On 07-November-24			Bond Future	126.8883	127.1973	126.8883	127.1973	6,936
21/08/2024	2033 On 06-February-25			Bond Future	129.5773	129.8909	129.5773	129.8909	0
21/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4637.3400	4950.9100	4.6373	4.9509	0

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21/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2033 On 08-May-25			Bond Future	130.7011	131.0202	130.7011	131.0202	0
21/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	81.0800	400.2200	0.0811	0.4002	0
21/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2033 On 07-August-25			Bond Future	133.3299	133.6536	133.3299	133.6536	0
21/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4679.9200	5003.5900	4.6799	5.0036	0
21/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2033 On 06-November-25			Bond Future	134.4113	134.7427	134.4113	134.7427	0
21/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1271.3000	1602.7200	1.2713	1.6027	0
21/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2037 On 07-November-24			Bond Future	11.0461	11.1985	85.5212	84.6417	190,749
21/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8331.2800	7505.0000	8.3313	7.5050	0
21/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	103.4100	156.5600	0.1034	0.1566	0
21/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8379.2400	7552.0300	8.3792	7.5520	0
21/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	101.3200	153.5400	0.1013	0.1535	0
21/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8427.2400	7599.1300	8.4272	7.5991	0
21/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	99.3100	150.6300	0.0993	0.1506	0
21/08/2024	2037 On 06-February-25			Bond Future	11.1357	11.2942	83.0521	82.1529	0
21/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8992.0400	8203.6000	8.9920	8.2036	0
21/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	400.6600	511.3600	0.4007	0.5114	0
21/08/2024	2037 On 08-May-25			Bond Future	11.2450	11.4101	84.7290	83.8102	3,975
21/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6746.3900	6076.3000	6.7464	6.0763	0
21/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1369.1900	1617.8800	1.3692	1.6179	0
21/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7946.3400	7229.0900	7.9463	7.2291	15,000
21/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1060.6500	1262.1800	1.0607	1.2622	0
21/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11031.7000	10228.9900	11.0317	10.2290	7,500
21/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	555.3500	671.4200	0.5554	0.6714	0
21/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11231.6000	10423.7800	11.2316	10.4238	7,500
21/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	524.6900	635.6500	0.5247	0.6357	0
21/08/2024	2037 On 07-August-25			Bond Future	11.3664	11.5384	82.1501	81.2117	0
21/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1935.2800	1643.6800	1.9353	1.6437	2,341
21/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6601.3700	7248.1300	6.6014	7.2481	0
21/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4059.0600	3579.7400	4.0591	3.5797	0
21/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3764.9900	4224.0300	3.7650	4.2240	2,341

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21/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6534.1600	5911.9700	6.5342	5.9120	0
21/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2278.0100	2594.1800	2.2780	2.5942	2,341
21/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9674.0300	8934.9700	9.6740	8.9350	0
21/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1296.4700	1495.7700	1.2965	1.4958	0
21/08/2024	2037 On 06-November-25			Bond Future	11.4913	11.6704	83.7499	82.7919	0
21/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4708.8900	4200.6700	4.7089	4.2007	0
21/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3965.7400	4415.4300	3.9657	4.4154	0
21/08/2024	2038 On 07-November-24			Bond Future	138.5734	138.6680	138.5734	138.6680	3,218
21/08/2024	2038 On 06-February-25			Bond Future	139.3970	139.4935	139.3970	139.4935	0
21/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4166.9800	4263.4600	4.1670	4.2635	0
21/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2038 On 08-May-25			Bond Future	142.2486	142.3444	142.2486	142.3444	0
21/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2568.5800	2664.4400	2.5686	2.6644	0
21/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2038 On 07-August-25			Bond Future	142.9531	143.0528	142.9531	143.0528	0
21/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3393.1400	3492.8100	3.3931	3.4928	0
21/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2038 On 06-November-25			Bond Future	145.7794	145.8791	145.7794	145.8791	0
21/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	1899.4000	1999.0700	1.8994	1.9991	0
21/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2040 On 07-November-24			Bond Future	11.3190	11.4455	85.8611	85.0739	113,534
21/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5169.7200	4541.7600	5.1697	4.5418	640
21/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	486.8900	646.0500	0.4869	0.6461	0
21/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7660.1600	6945.7700	7.6602	6.9458	0
21/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	187.7100	260.4400	0.1877	0.2604	640
21/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8874.8200	8136.3400	8.8748	8.1363	0
21/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	117.3500	165.9900	0.1174	0.1660	0
21/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8925.3500	8186.0700	8.9254	8.1861	0
21/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	115.0700	162.9100	0.1151	0.1629	0
21/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8975.8400	8235.7300	8.9758	8.2357	0
21/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	112.8100	159.8200	0.1128	0.1598	0
21/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10431.5500	9672.9500	10.4316	9.6730	0
21/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	63.7700	92.2900	0.0638	0.0923	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	2040 On 06-February-25			Bond Future	11.4113	11.5427	83.1484	82.3435	14
21/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1531.7900	1266.1900	1.5318	1.2662	780
21/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4128.1900	4667.4700	4.1282	4.6675	0
21/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3742.5400	3272.9900	3.7425	3.2730	0
21/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1990.2600	2325.5900	1.9903	2.3256	780
21/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5800.9900	5215.8100	5.8010	5.2158	0
21/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1144.4700	1364.1700	1.1445	1.3642	780
21/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9213.7900	8517.5300	9.2138	8.5175	0
21/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	490.7600	599.3800	0.4908	0.5994	0
21/08/2024	2040 On 08-May-25			Bond Future	11.5217	11.6584	84.8271	84.0044	3,900
21/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7697.2700	7080.9300	7.6973	7.0809	0
21/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1369.7300	1576.0300	1.3697	1.5760	0
21/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8206.8700	7574.1100	8.2069	7.5741	15,000
21/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1239.0500	1428.9300	1.2391	1.4289	0
21/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11151.2100	10446.1200	11.1512	10.4461	7,500
21/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	707.5200	825.0700	0.7075	0.8251	0
21/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11455.9500	10745.1600	11.4560	10.7452	7,500
21/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	668.6200	780.4700	0.6686	0.7805	0
21/08/2024	2040 On 07-August-25			Bond Future	11.6433	11.7856	81.9992	81.1589	0
21/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10402.2200	9740.0400	10.4022	9.7400	0
21/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1425.2400	1603.3400	1.4252	1.6033	0
21/08/2024	2040 On 06-November-25			Bond Future	11.7675	11.9155	83.5955	82.7376	0
21/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4906.7100	4459.1200	4.9067	4.4591	0
21/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4484.7900	4895.0800	4.4848	4.8951	0
21/08/2024	2044 On 07-November-24			Bond Future	11.3807	11.5069	82.0828	81.2747	80,978
21/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4471.6500	3864.3500	4.4717	3.8644	0
21/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	631.5500	832.3100	0.6316	0.8323	13,875
21/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5699.0500	5029.1700	5.6991	5.0292	0
21/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	393.9500	532.1300	0.3940	0.5321	9,540
21/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6967.2800	6252.1100	6.9673	6.2521	0
21/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	243.3000	336.1900	0.2433	0.3362	11,405
21/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9012.9300	8252.2100	9.0129	8.2522	0
21/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	110.3200	157.6600	0.1103	0.1577	0
21/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9063.8300	8302.3100	9.0638	8.3023	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	108.1500	154.6900	0.1082	0.1547	0
21/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9114.6800	8352.3500	9.1147	8.3524	0
21/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	106.0000	151.7300	0.1060	0.1517	0
21/08/2024	2044 On 06-February-25			Bond Future	11.4680	11.5989	79.4163	78.5900	0
21/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4851.2500	4306.5800	4.8513	4.3066	449
21/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1579.3000	1860.9300	1.5793	1.8609	0
21/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7060.2500	6415.4400	7.0603	6.4154	449
21/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	909.9000	1091.3900	0.9099	1.0914	0
21/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9467.6200	8752.8700	9.4676	8.7529	0
21/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	510.3900	621.9400	0.5104	0.6219	0
21/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12812.0900	12037.7100	12.8121	12.0377	0
21/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	208.0700	259.9900	0.2081	0.2600	449
21/08/2024	2044 On 08-May-25			Bond Future	11.5717	11.7077	81.0196	80.1751	0
21/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8071.9900	7433.6200	8.0720	7.4336	0
21/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1377.2300	1583.3000	1.3772	1.5833	0
21/08/2024	2044 On 07-August-25			Bond Future	11.6855	11.8268	78.2414	77.3789	0
21/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10678.5000	9998.0900	10.6785	9.9981	0
21/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1475.1300	1657.1600	1.4751	1.6572	0
21/08/2024	2044 On 06-November-25			Bond Future	11.8011	11.9478	79.7643	78.8838	0
21/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5091.3800	4628.7500	5.0914	4.6288	0
21/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4615.8600	5033.6700	4.6159	5.0337	0
21/08/2024	2046 On 07-November-24			Bond Future	120.0253	120.0416	120.0253	120.0416	18,098
21/08/2024	2046 On 06-February-25			Bond Future	122.5685	122.5833	122.5685	122.5833	0
21/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8558.4500	8573.3000	8.5585	8.5733	0
21/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2046 On 08-May-25			Bond Future	122.8318	122.8471	122.8318	122.8471	0
21/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	861.8100	877.1000	0.8618	0.8771	0
21/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2046 On 07-August-25			Bond Future	125.3008	125.3146	125.3008	125.3146	0
21/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6610.8300	6624.5600	6.6108	6.6246	0
21/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2046 On 06-November-25			Bond Future	125.4932	125.5099	125.4932	125.5099	0
21/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	83.1500	99.9200	0.0832	0.0999	0
21/08/2024	2046 On 06-November-25	125.41	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
21/08/2024	2050 On 07-November-24			Bond Future	121.5198	121.5360	121.5198	121.5360	15,391
21/08/2024	2050 On 06-February-25			Bond Future	121.7403	121.7573	121.7403	121.7573	582
21/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6140.2800	6157.3000	6.1403	6.1573	0
21/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2050 On 08-May-25			Bond Future	124.2307	124.2458	124.2307	124.2458	0
21/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3070.6600	3085.7500	3.0707	3.0858	0
21/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2050 On 07-August-25			Bond Future	124.3253	124.3429	124.3253	124.3429	0
21/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4435.2700	4452.8500	4.4353	4.4529	0
21/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	2050 On 06-November-25			Bond Future	126.7829	126.7989	126.7829	126.7989	0
21/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2362.8900	2378.9400	2.3629	2.3789	0
21/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	AL37 On 07-November-24			Index Future	1045.7450	1038.8280	1045.7450	1,038.8280	0
21/08/2024	AL37 On 06-February-25			Index Future	1067.6550	1060.5880	1067.6550	1,060.5880	0
21/08/2024	AL37 On 08-May-25			Index Future	1089.2640	1082.0480	1089.2640	1,082.0480	0
21/08/2024	AL37 On 07-August-25			Index Future	1110.9440	1103.5790	1110.9440	1,103.5790	0
21/08/2024	AL37 On 06-November-25			Index Future	1132.7090	1125.1960	1132.7090	1,125.1960	0
21/08/2024	AL7T On 07-November-24			Index Future	1243.1550	1231.9970	1243.1550	1,231.9970	0
21/08/2024	AL7T On 06-February-25			Index Future	1269.2020	1257.8040	1269.2020	1,257.8040	0
21/08/2024	AL7T On 08-May-25			Index Future	1294.8900	1283.2540	1294.8900	1,283.2540	0
21/08/2024	AL7T On 07-August-25			Index Future	1320.6620	1308.7880	1320.6620	1,308.7880	0
21/08/2024	AL7T On 06-November-25			Index Future	1346.5370	1334.4250	1346.5370	1,334.4250	0
21/08/2024	ALBI On 07-November-24			Index Future	1073.4730	1064.9110	1073.4730	1,064.9110	121
21/08/2024	ALBI On 06-February-25			Index Future	1095.9650	1087.2180	1095.9650	1,087.2180	0
21/08/2024	ALBI On 08-May-25			Index Future	1118.1470	1109.2160	1118.1470	1,109.2160	0
21/08/2024	ALBI On 07-August-25			Index Future	1140.4010	1131.2880	1140.4010	1,131.2880	0
21/08/2024	ALBI On 06-November-25			Index Future	1162.7440	1153.4470	1162.7440	1,153.4470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	C442 On 25-April-42			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
21/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	ES33 On 07-November-24			Bond Future	11.4003	11.5544	79.8060	79.0890	0
21/08/2024	ES33 On 06-February-25			Bond Future	11.5232	11.6845	81.4968	80.7634	0
21/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7765.2500	7031.8400	7.7653	7.0318	0
21/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	ES33 On 08-May-25			Bond Future	11.6611	11.8301	79.3624	78.6125	0
21/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4590.4200	3840.5200	4.5904	3.8405	0
21/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	ES33 On 07-August-25			Bond Future	11.8125	11.9896	80.9553	80.1890	0
21/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7150.6800	6384.4200	7.1507	6.3844	0
21/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	ES33 On 06-November-25			Bond Future	11.9854	12.1713	78.7543	77.9717	0
21/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	104.0600	0.0000	0.1041	0.0000	0
21/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	678.5300	0.0000	0.6785	0
21/08/2024	ES42 On 07-November-24			Bond Future	11.7998	11.9321	76.2268	75.4524	0
21/08/2024	ES42 On 06-February-25			Bond Future	11.9027	12.0400	77.8408	77.0489	0
21/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9447.3400	8655.3700	9.4473	8.6554	0
21/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	ES42 On 08-May-25			Bond Future	12.0212	12.1640	75.1647	74.3550	0
21/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6533.7600	5724.1100	6.5338	5.7241	0
21/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	ES42 On 07-August-25			Bond Future	12.1462	12.2947	76.6707	75.8436	0
21/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8398.5100	7571.3900	8.3985	7.5714	0
21/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	ES42 On 06-November-25			Bond Future	12.2837	12.4383	73.9161	73.0714	0
21/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	582.1900	0.0000	0.5822	0.0000	0
21/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	262.4600	0.0000	0.2625	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	GOVI On 07-November-24			GOVI	1057.2310	1048.8030	1057.2310	1,048.8030	695
21/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1084510.0000	1000230.0000	108.4510	100.0230	0
21/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1084410.0000	1000130.0000	108.4410	100.0130	0
21/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1084310.0000	1000030.0000	108.4310	100.0030	0
21/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	GOVI On 06-February-25			GOVI	1079.3820	1070.7720	1079.3820	1,070.7720	0
21/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1073820.0000	987720.0000	107.3820	98.7720	0
21/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	GOVI On 08-May-25			GOVI	1101.2280	1092.4380	1101.2280	1,092.4380	0
21/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	792280.0000	704380.0000	79.2280	70.4380	0
21/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	GOVI On 07-August-25			GOVI	1123.1460	1114.1750	1123.1460	1,114.1750	0
21/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1121460.0000	1031750.0000	112.1460	103.1750	0
21/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	GOVI On 06-November-25			GOVI	1145.1510	1136.0000	1145.1510	1,136.0000	0
21/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	331510.0000	240000.0000	33.1510	24.0000	0
21/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/08/2024	IGOV On 07-November-24			Index Future	369.7970	369.8350	369.7970	369.8350	594
21/08/2024	IGOV On 06-February-25			Index Future	377.6330	377.6710	377.6330	377.6710	0
21/08/2024	IGOV On 08-May-25			Index Future	385.3640	385.3990	385.3640	385.3990	0
21/08/2024	IGOV On 07-August-25			Index Future	393.1190	393.1540	393.1190	393.1540	0
21/08/2024	IGOV On 06-November-25			Index Future	400.9050	400.9380	400.9050	400.9380	0
21/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
21/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
21/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
21/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
21/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
21/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
21/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
21/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
21/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
21/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/08/2024	R035 On 07-November-24			Bond Future	10.6596	10.8121	90.7656	89.9031	142,413
21/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3224.5600	2640.0900	3.2246	2.6401	0
21/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	764.1800	1042.2100	0.7642	1.0422	11,000
21/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8150.6300	7336.2800	8.1506	7.3363	0
21/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	88.5100	136.6600	0.0885	0.1367	0
21/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8198.7200	7383.4700	8.1987	7.3835	0
21/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	86.6400	133.8900	0.0866	0.1339	0
21/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8246.8000	7430.6800	8.2468	7.4307	0
21/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	84.8000	131.1800	0.0848	0.1312	0
21/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8294.8600	7477.8900	8.2949	7.4779	1,000
21/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	82.9900	128.5200	0.0830	0.1285	0
21/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13133.7700	12275.6400	13.1338	12.2756	0
21/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	5.7100	10.0800	0.0057	0.0101	1,000
21/08/2024	R035 On 06-February-25			Bond Future	10.7487	10.9078	92.6674	91.7854	0
21/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9018.4500	8241.1600	9.0185	8.2412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	372.1700	476.8300	0.3722	0.4768	0
21/08/2024	R035 On 08-May-25			Bond Future	10.8480	11.0140	90.0288	89.1275	0
21/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5103.9400	4520.7100	5.1039	4.5207	400
21/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1842.5200	2160.6000	1.8425	2.1606	0
21/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6302.7000	5657.7200	6.3027	5.6577	0
21/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1401.0400	1657.3700	1.4010	1.6574	0
21/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10013.7100	9243.7100	10.0137	9.2437	0
21/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	630.9100	762.2200	0.6309	0.7622	400
21/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12644.1600	11813.6900	12.6442	11.8137	0
21/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	293.1600	364.0000	0.2932	0.3640	400
21/08/2024	R035 On 07-August-25			Bond Future	10.9588	11.1323	91.8165	90.8959	0
21/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9626.3600	8895.0400	9.6264	8.8950	0
21/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1181.6300	1370.9300	1.1816	1.3709	0
21/08/2024	R035 On 06-November-25			Bond Future	11.0868	11.2681	89.0995	88.1597	0
21/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4410.9600	3919.6200	4.4110	3.9196	0
21/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3822.4000	4270.8800	3.8224	4.2709	0
21/08/2024	R053 On 07-November-24			Bond Future	11.3144	11.4459	103.9689	102.8427	3,638
21/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11648.0300	10599.0400	11.6480	10.5990	0
21/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	181.3900	258.5700	0.1814	0.2586	0
21/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11714.3000	10664.0700	11.7143	10.6641	0
21/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	178.0100	253.9500	0.1780	0.2540	0
21/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11780.4900	10729.0200	11.7805	10.7290	0
21/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	174.6400	249.3400	0.1746	0.2493	0
21/08/2024	R053 On 06-February-25			Bond Future	11.3986	11.5350	106.1462	104.9948	0
21/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	12516.2800	11530.2200	12.5163	11.5302	0
21/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	750.4100	915.7100	0.7504	0.9157	0
21/08/2024	R053 On 08-May-25			Bond Future	11.4944	11.6360	102.4225	101.2459	0
21/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10673.4600	9783.1100	10.6735	9.7831	0
21/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1818.1900	2104.4400	1.8182	2.1044	0
21/08/2024	R053 On 07-August-25			Bond Future	11.5971	11.7442	104.4536	103.2519	0
21/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13446.3900	12498.5800	13.4464	12.4986	0
21/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1826.8400	2080.7200	1.8268	2.0807	0
21/08/2024	R053 On 06-November-25			Bond Future	11.7093	11.8622	100.6240	99.3973	0
21/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6426.8500	5788.9000	6.4269	5.7889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6017.1800	6605.9200	6.0172	6.6059	0
21/08/2024	R186 On 07-November-24			Bond Future	8.0816	8.2416	108.7134	108.4004	141,968
21/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2076.7600	1794.0000	2.0768	1.7940	0
21/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	47.3000	77.5500	0.0473	0.0776	0
21/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2094.7800	1811.4200	2.0948	1.8114	0
21/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	46.2100	75.8600	0.0462	0.0759	0
21/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2112.8200	1828.8800	2.1128	1.8289	0
21/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	45.1500	74.2200	0.0452	0.0742	0
21/08/2024	R186 On 06-February-25			Bond Future	8.0219	8.2066	105.6772	105.3559	0
21/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1936.2000	1683.0100	1.9362	1.6830	0
21/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	198.1400	266.1800	0.1981	0.2662	0
21/08/2024	R186 On 08-May-25			Bond Future	7.9978	8.2151	107.8124	107.4828	0
21/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1179.5400	978.1500	1.1795	0.9782	0
21/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	465.2400	593.4600	0.4652	0.5935	0
21/08/2024	R186 On 07-August-25			Bond Future	7.9900	8.2517	104.6414	104.3036	0
21/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1772.6500	1509.7100	1.7727	1.5097	1,983
21/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	198.4400	273.3000	0.1984	0.2733	0
21/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2261.4400	1970.5200	2.2614	1.9705	0
21/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	107.1600	154.0400	0.1072	0.1540	0
21/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2911.6700	2597.3200	2.9117	2.5973	0
21/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	45.0400	68.4900	0.0450	0.0685	1,983
21/08/2024	R186 On 06-November-25			Bond Future	8.0071	8.3331	106.6815	106.3356	0
21/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	703.9900	534.3900	0.7040	0.5344	0
21/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	573.3800	749.6500	0.5734	0.7497	0
21/08/2024	R202 On 07-November-24			Bond Future	270.0013	269.8303	270.0013	269.8303	1,076
21/08/2024	R202 On 06-February-25			Bond Future	270.5155	270.3415	270.5155	270.3415	0
21/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3725.4600	3551.4900	3.7255	3.5515	0
21/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	R202 On 08-May-25			Bond Future	276.0498	275.8674	276.0498	275.8674	0
21/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3739.7700	3557.4300	3.7398	3.5574	0
21/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	R202 On 07-August-25			Bond Future	276.2860	276.1035	276.2860	276.1035	0
21/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4686.0300	4503.4500	4.6860	4.5035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	R202 On 06-November-25			Bond Future	281.7485	281.5585	281.7485	281.5585	0
21/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6108.4600	5918.5100	6.1085	5.9185	0
21/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	R209 On 07-November-24			Bond Future	10.7895	10.9415	71.3727	70.6001	17,072
21/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6895.8500	6175.0200	6.8959	6.1750	0
21/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	99.7800	151.5600	0.0998	0.1516	0
21/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6938.4000	6216.6400	6.9384	6.2166	0
21/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	97.7000	148.5500	0.0977	0.1486	0
21/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6980.9400	6258.2700	6.9809	6.2583	0
21/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	95.6600	145.6000	0.0957	0.1456	0
21/08/2024	R209 On 06-February-25			Bond Future	10.8694	11.0272	72.8676	72.0776	0
21/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7738.9100	7051.8600	7.7389	7.0519	0
21/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	379.3000	482.1900	0.3793	0.4822	0
21/08/2024	R209 On 08-May-25			Bond Future	10.9631	11.1271	71.1854	70.3781	0
21/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5629.0100	5047.4300	5.6290	5.0474	0
21/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1223.4400	1449.1200	1.2234	1.4491	0
21/08/2024	R209 On 07-August-25			Bond Future	11.0655	11.2358	72.5982	71.7738	0
21/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8461.1100	7812.5400	8.4611	7.8125	0
21/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1141.1900	1317.0300	1.1412	1.3170	0
21/08/2024	R209 On 06-November-25			Bond Future	11.1794	11.3566	70.8614	70.0198	0
21/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4007.0400	3567.5700	4.0070	3.5676	0
21/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3574.9200	3977.0100	3.5749	3.9770	0
21/08/2024	R210 On 07-November-24			Bond Future	242.4570	242.1718	242.4570	242.1718	1,557
21/08/2024	R210 On 06-February-25			Bond Future	247.5947	247.2997	247.5947	247.2997	0
21/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7984.7300	7689.6900	7.9847	7.6897	0
21/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	R210 On 08-May-25			Bond Future	249.2586	248.9568	249.2586	248.9568	0
21/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1228.5900	926.8400	1.2286	0.9268	0
21/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	R210 On 07-August-25			Bond Future	254.2704	253.9589	254.2704	253.9589	0
21/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5830.4100	5518.8700	5.8304	5.5189	0
21/08/2024	R210 On 07-August-25	248.44	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
21/08/2024	R210 On 06-November-25			Bond Future	255.8358	255.5216	255.8358	255.5216	0
21/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3695.8200	3381.6300	3.6958	3.3816	0
21/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2024	R213 On 07-November-24			Bond Future	9.6003	9.7636	89.3117	88.6143	77,010
21/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6627.6700	5958.4600	6.6277	5.9585	0
21/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	43.2100	71.4100	0.0432	0.0714	0
21/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6665.6700	5995.9000	6.6657	5.9959	0
21/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	42.2500	69.8900	0.0423	0.0699	0
21/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6703.6600	6033.3500	6.7037	6.0334	0
21/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	41.3100	68.4100	0.0413	0.0684	0
21/08/2024	R213 On 06-February-25			Bond Future	9.6625	9.8348	91.1829	90.4696	0
21/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6883.2300	6239.6700	6.8832	6.2397	0
21/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	196.9000	266.7100	0.1969	0.2667	0
21/08/2024	R213 On 08-May-25			Bond Future	9.7386	9.9207	89.4680	88.7386	0
21/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4119.7700	3616.0800	4.1198	3.6161	0
21/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1041.5400	1267.2400	1.0415	1.2672	0
21/08/2024	R213 On 07-August-25			Bond Future	9.8288	10.0215	91.2454	90.5002	0
21/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7472.6100	6863.4100	7.4726	6.8634	0
21/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	694.3000	830.3000	0.6943	0.8303	0
21/08/2024	R213 On 06-November-25			Bond Future	9.9424	10.1468	89.4713	88.7103	0
21/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2909.8900	2519.9600	2.9099	2.5200	0
21/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2508.1800	2879.2600	2.5082	2.8793	0
21/08/2024	R214 On 07-November-24			Bond Future	11.1624	11.2932	66.6333	65.9286	21,058
21/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7252.5300	6593.0800	7.2525	6.5931	0
21/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	101.4000	146.6400	0.1014	0.1466	0
21/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7295.9600	6635.7100	7.2960	6.6357	0
21/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	99.3600	143.8000	0.0994	0.1438	0
21/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7339.3600	6678.3300	7.3394	6.6783	0
21/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	97.3300	140.9900	0.0973	0.1410	0
21/08/2024	R214 On 06-February-25			Bond Future	11.2456	11.3811	68.0293	67.3089	0
21/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3968.7900	3499.0400	3.9688	3.4990	554
21/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1347.0200	1597.6700	1.3470	1.5977	0
21/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5833.7100	5273.8100	5.8337	5.2738	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	767.3900	927.8900	0.7674	0.9279	0
21/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7642.4700	7025.4900	7.6425	7.0255	0
21/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	453.7700	557.1900	0.4538	0.5572	0
21/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11236.5600	10553.5200	11.2366	10.5535	0
21/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	136.5400	173.9000	0.1365	0.1739	554
21/08/2024	R214 On 08-May-25			Bond Future	11.3355	11.4758	66.1001	65.3639	0
21/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6484.5900	5935.4200	6.4846	5.9354	0
21/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1198.8300	1385.8300	1.1988	1.3858	0
21/08/2024	R214 On 07-August-25			Bond Future	11.4336	11.5789	67.4126	66.6608	0
21/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8612.4300	8026.9100	8.6124	8.0269	0
21/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1286.8500	1453.1000	1.2869	1.4531	0
21/08/2024	R214 On 06-November-25			Bond Future	11.5434	11.6940	65.4261	64.6587	0
21/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4287.0900	3880.8500	4.2871	3.8809	0
21/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3793.3600	4154.5200	3.7934	4.1545	0
21/08/2024	R248 On 07-November-24			Bond Future	11.2944	11.4255	80.9496	80.0777	251,133
21/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9123.3900	8308.2200	9.1234	8.3082	0
21/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	131.1800	187.9300	0.1312	0.1879	0
21/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9175.2900	8359.1700	9.1753	8.3592	0
21/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	128.6500	184.4500	0.1287	0.1845	0
21/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9227.1900	8410.1500	9.2272	8.4102	0
21/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	126.2000	181.0800	0.1262	0.1811	0
21/08/2024	R248 On 06-February-25			Bond Future	11.3800	11.5159	82.6457	81.7543	10,000
21/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8735.4200	7996.1800	8.7354	7.9962	0
21/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	706.0700	858.2300	0.7061	0.8582	0
21/08/2024	R248 On 08-May-25			Bond Future	11.4721	11.6129	79.8678	78.9570	0
21/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8213.3800	7524.6400	8.2134	7.5246	0
21/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1402.1000	1624.2200	1.4021	1.6242	0
21/08/2024	R248 On 07-August-25			Bond Future	11.5722	11.7183	81.4533	80.5232	0
21/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10866.3900	10129.8800	10.8664	10.1299	0
21/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1447.0700	1640.7000	1.4471	1.6407	0
21/08/2024	R248 On 06-November-25			Bond Future	11.6837	11.8354	78.5970	77.6476	0
21/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5018.5200	4523.6800	5.0185	4.5237	0
21/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4663.7200	5118.3400	4.6637	5.1183	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0