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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
22/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	2025 On 07-November-24			Bond Future	185.6257	185.6492	185.6257	185.6492	9,240
22/08/2024	2029 On 07-November-24			Bond Future	133.9736	133.8655	133.9736	133.8655	8,202
22/08/2024	2029 On 06-February-25			Bond Future	136.8133	136.7021	136.8133	136.7021	0
22/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4413.2700	4302.1000	4.4133	4.3021	0
22/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2029 On 08-May-25			Bond Future	138.1854	138.0712	138.1854	138.0712	0
22/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	335.3800	221.2400	0.3354	0.2212	0
22/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2029 On 07-August-25			Bond Future	140.9651	140.8480	140.9651	140.8480	0
22/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3555.1100	3438.0200	3.5551	3.4380	0
22/08/2024	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
22/08/2024	2029 On 06-November-25			Bond Future	142.3005	142.1806	142.3005	142.1806	0
22/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2510.4600	2390.5500	2.5105	2.3906	0
22/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2030 On 07-November-24			Bond Future	9.2168	9.1541	97.2870	97.5347	176,106
22/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3959.0700	4187.7100	3.9591	4.1877	600
22/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	137.4800	118.4300	0.1375	0.1184	0
22/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5715.1400	5956.7100	5.7151	5.9567	600
22/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	41.6100	35.4900	0.0416	0.0355	0
22/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5821.8300	6063.8200	5.8218	6.0638	0
22/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	38.6700	32.9700	0.0387	0.0330	0
22/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5857.3900	6099.5200	5.8574	6.0995	0
22/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	37.7200	32.1600	0.0377	0.0322	0
22/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5892.9500	6135.2100	5.8930	6.1352	0
22/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	36.8000	31.3700	0.0368	0.0314	0
22/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9932.4800	10180.0200	9.9325	10.1800	0
22/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.9200	0.7700	0.0009	0.0008	600
22/08/2024	2030 On 06-February-25			Bond Future	9.2581	9.1917	95.3156	95.5680	0
22/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	650.1600	728.8900	0.6502	0.7289	800
22/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2874.4800	2700.8300	2.8745	2.7008	0
22/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1386.1400	1514.4400	1.3861	1.5144	800
22/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1683.0600	1558.9800	1.6831	1.5590	0
22/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2526.4000	2701.5600	2.5264	2.7016	0
22/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	905.5700	828.3500	0.9056	0.8284	800
22/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5454.6200	5682.6600	5.4546	5.6827	0
22/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	245.0800	220.7400	0.2451	0.2207	0
22/08/2024	2030 On 08-May-25			Bond Future	9.3316	9.2610	97.2416	97.4985	0
22/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	866.3500	951.0800	0.8664	0.9511	800
22/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3270.5300	3098.3100	3.2705	3.0983	0
22/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1605.7200	1730.9900	1.6057	1.7310	800
22/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2158.4800	2026.8000	2.1585	2.0268	0
22/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3244.1100	3423.4600	3.2441	3.4235	0
22/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1100.1000	1022.5000	1.1001	1.0225	0
22/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3396.6200	3579.5300	3.3966	3.5795	0
22/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	1040.9400	966.9000	1.0409	0.9669	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4247.1100	4446.8700	4.2471	4.4469	1,640
22/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	772.5100	715.3200	0.7725	0.7153	0
22/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5322.1900	5537.6400	5.3222	5.5376	2,280
22/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	540.4100	498.9100	0.5404	0.4989	0
22/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8803.0900	9047.6500	8.8031	9.0477	0
22/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	138.7600	126.3700	0.1388	0.1264	1,640
22/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10081.2400	10331.1200	10.0812	10.3311	0
22/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	73.7600	66.6900	0.0738	0.0667	2,280
22/08/2024	2030 On 07-August-25			Bond Future	9.4228	9.3475	95.1630	95.4246	0
22/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4527.8100	4726.3300	4.5278	4.7263	1,054
22/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	949.0600	886.0100	0.9491	0.8860	0
22/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6220.2700	6441.0100	6.2203	6.4410	0
22/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	587.8100	546.9800	0.5878	0.5470	0
22/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9028.0500	9272.3100	9.0281	9.2723	0
22/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	220.7600	203.4500	0.2208	0.2035	1,054
22/08/2024	2030 On 06-November-25			Bond Future	9.5244	9.4438	97.0188	97.2850	0
22/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2298.5500	2440.8100	2.2986	2.4408	0
22/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2246.9000	2122.8900	2.2469	2.1229	0
22/08/2024	2032 On 07-November-24			Bond Future	9.9738	9.9172	92.0990	92.3734	101,537
22/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	889.2300	1006.9100	0.8892	1.0069	50
22/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1981.4800	1824.7100	1.9815	1.8247	0
22/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1217.7100	1359.0700	1.2177	1.3591	100
22/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1575.9000	1442.8100	1.5759	1.4428	0
22/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3433.9700	3660.4700	3.4340	3.6605	0
22/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	463.3900	415.4400	0.4634	0.4154	200
22/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5467.5900	5723.2600	5.4676	5.7233	600
22/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	168.8500	150.0700	0.1689	0.1501	0
22/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6974.7300	7240.0700	6.9747	7.2401	0
22/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	79.9400	70.8300	0.0799	0.0708	0
22/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7016.8500	7282.3800	7.0169	7.2824	0
22/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	78.2700	69.3500	0.0783	0.0694	0
22/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7058.9700	7324.6900	7.0590	7.3247	0
22/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	76.6400	67.9100	0.0766	0.0679	0
22/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7564.6600	7832.3000	7.5647	7.8323	600

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22/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	59.5100	52.7000	0.0595	0.0527	0
22/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7691.0500	7959.1000	7.6911	7.9591	1,615
22/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	55.8500	49.4500	0.0559	0.0495	0
22/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13068.7000	13343.0400	13.0687	13.3430	0
22/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.7900	0.6800	0.0008	0.0007	600
22/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14673.6800	14948.1100	14.6737	14.9481	0
22/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.1500	0.1300	0.0002	0.0001	1,615
22/08/2024	2032 On 06-February-25			Bond Future	10.0455	9.9863	94.0284	94.3081	0
22/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	787.6000	872.3000	0.7876	0.8723	800
22/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3799.5700	3604.5300	3.7996	3.6045	0
22/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1695.8800	1834.3500	1.6959	1.8344	800
22/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2290.1600	2148.8900	2.2902	2.1489	0
22/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3654.8500	3858.7400	3.6549	3.8587	0
22/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	1040.8200	964.9700	1.0408	0.9650	800
22/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7742.5400	8000.5000	7.7425	8.0005	0
22/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	261.9800	240.2000	0.2620	0.2402	0
22/08/2024	2032 On 08-May-25			Bond Future	10.1362	10.0742	91.7648	92.0496	0
22/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1058.2200	1149.1500	1.0582	1.1492	800
22/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4417.0500	4223.1800	4.4171	4.2232	0
22/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1962.7600	2097.6500	1.9628	2.0977	800
22/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2960.6400	2810.7300	2.9606	2.8107	0
22/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4702.4600	4912.0200	4.7025	4.9120	0
22/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1242.5100	1167.2700	1.2425	1.1673	0
22/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4897.7600	5110.7900	4.8978	5.1108	0
22/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1176.5600	1104.7900	1.1766	1.1048	800
22/08/2024	2032 On 07-August-25			Bond Future	10.2399	10.1748	93.5864	93.8764	0
22/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8345.4400	8588.3200	8.3454	8.5883	0
22/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	890.3800	843.2600	0.8904	0.8433	0
22/08/2024	2032 On 06-November-25			Bond Future	10.3608	10.2923	91.2502	91.5455	0
22/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3350.7800	3513.1000	3.3508	3.5131	0
22/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3096.4600	2963.5200	3.0965	2.9635	0
22/08/2024	2033 On 07-November-24			Bond Future	126.8823	126.8883	126.8823	126.8883	6,936
22/08/2024	2033 On 06-February-25			Bond Future	129.5719	129.5773	129.5719	129.5773	0
22/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4631.9300	4637.3400	4.6319	4.6373	0

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22/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2033 On 08-May-25			Bond Future	130.6962	130.7011	130.6962	130.7011	0
22/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	76.1900	81.0800	0.0762	0.0811	0
22/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2033 On 07-August-25			Bond Future	133.3256	133.3299	133.3256	133.3299	0
22/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4675.6300	4679.9200	4.6756	4.6799	0
22/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2033 On 06-November-25			Bond Future	134.4073	134.4113	134.4073	134.4113	0
22/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1267.2900	1271.3000	1.2673	1.2713	0
22/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2037 On 07-November-24			Bond Future	11.1123	11.0461	85.1379	85.5212	190,702
22/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7963.5900	8331.2800	7.9636	8.3313	0
22/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	119.0200	103.4100	0.1190	0.1034	0
22/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8011.2500	8379.2400	8.0113	8.3792	0
22/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	116.6300	101.3200	0.1166	0.1013	0
22/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8058.9600	8427.2400	8.0590	8.4272	0
22/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	114.3300	99.3100	0.1143	0.0993	0
22/08/2024	2037 On 06-February-25			Bond Future	11.2043	11.1357	82.6611	83.0521	0
22/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8640.2500	8992.0400	8.6403	8.9920	0
22/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	439.8000	400.6600	0.4398	0.4007	0
22/08/2024	2037 On 08-May-25			Bond Future	11.3163	11.2450	84.3307	84.7290	3,975
22/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6444.1000	6746.3900	6.4441	6.7464	0
22/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1465.1900	1369.1900	1.4652	1.3692	0
22/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7624.7900	7946.3400	7.6248	7.9463	15,000
22/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1137.3900	1060.6500	1.1374	1.0607	0
22/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10676.1300	11031.7000	10.6761	11.0317	7,500
22/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	598.0700	555.3500	0.5981	0.5554	0
22/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10874.0500	11231.6000	10.8741	11.2316	7,500
22/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	565.4300	524.6900	0.5654	0.5247	0
22/08/2024	2037 On 07-August-25			Bond Future	11.4405	11.3664	81.7443	82.1501	0
22/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1798.3300	1935.2800	1.7983	1.9353	2,341
22/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6870.2600	6601.3700	6.8703	6.6014	0
22/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	3839.4100	4059.0600	3.8394	4.0591	0
22/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3951.1800	3764.9900	3.9512	3.7650	2,341

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22/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6253.5900	6534.1600	6.2536	6.5342	0
22/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2403.2800	2278.0100	2.4033	2.2780	2,341
22/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9345.0800	9674.0300	9.3451	9.6740	0
22/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1373.3600	1296.4700	1.3734	1.2965	0
22/08/2024	2037 On 06-November-25			Bond Future	11.5682	11.4913	83.3365	83.7499	0
22/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4478.4800	4708.8900	4.4785	4.7089	0
22/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4148.7100	3965.7400	4.1487	3.9657	0
22/08/2024	2038 On 07-November-24			Bond Future	138.6435	138.5734	138.6435	138.5734	3,218
22/08/2024	2038 On 06-February-25			Bond Future	139.4693	139.3970	139.4693	139.3970	0
22/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4239.3300	4166.9800	4.2393	4.1670	0
22/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2038 On 08-May-25			Bond Future	142.3230	142.2486	142.3230	142.2486	0
22/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2643.0300	2568.5800	2.6430	2.5686	0
22/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2038 On 07-August-25			Bond Future	143.0296	142.9531	143.0296	142.9531	0
22/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3469.6100	3393.1400	3.4696	3.3931	0
22/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2038 On 06-November-25			Bond Future	145.8580	145.7794	145.8580	145.7794	0
22/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	1977.9800	1899.4000	1.9780	1.8994	0
22/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2040 On 07-November-24			Bond Future	11.3696	11.3190	85.5450	85.8611	113,530
22/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4900.9700	5169.7200	4.9010	5.1697	640
22/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	534.1600	486.8900	0.5342	0.4869	0
22/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7363.4900	7660.1600	7.3635	7.6602	0
22/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	207.0600	187.7100	0.2071	0.1877	640
22/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8571.0500	8874.8200	8.5711	8.8748	0
22/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	129.6000	117.3500	0.1296	0.1174	0
22/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8621.3600	8925.3500	8.6214	8.9254	0
22/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	127.1000	115.0700	0.1271	0.1151	0
22/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8671.6100	8975.8400	8.6716	8.9758	0
22/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	124.6000	112.8100	0.1246	0.1128	0
22/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10122.2200	10431.5500	10.1222	10.4316	0
22/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	70.4600	63.7700	0.0705	0.0638	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	2040 On 06-February-25			Bond Future	11.4637	11.4113	82.8262	83.1484	14
22/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1411.3300	1531.7900	1.4113	1.5318	780
22/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4329.9100	4128.1900	4.3299	4.1282	0
22/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3539.0100	3742.5400	3.5390	3.7425	0
22/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2108.9100	1990.2600	2.1089	1.9903	780
22/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5553.2400	5800.9900	5.5532	5.8010	0
22/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1218.9000	1144.4700	1.2189	1.1445	780
22/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8926.0100	9213.7900	8.9260	9.2138	0
22/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	525.1600	490.7600	0.5252	0.4908	0
22/08/2024	2040 On 08-May-25			Bond Future	11.5760	11.5217	84.4989	84.8271	3,900
22/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7440.6100	7697.2700	7.4406	7.6973	0
22/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1441.2600	1369.7300	1.4413	1.3697	0
22/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7944.0900	8206.8700	7.9441	8.2069	15,000
22/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1304.4600	1239.0500	1.3045	1.2391	0
22/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10862.0500	11151.2100	10.8621	11.1512	7,500
22/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	746.5500	707.5200	0.7466	0.7075	0
22/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11164.7500	11455.9500	11.1648	11.4560	7,500
22/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	705.6100	668.6200	0.7056	0.6686	0
22/08/2024	2040 On 07-August-25			Bond Future	11.6997	11.6433	81.6649	81.9992	0
22/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10129.8500	10402.2200	10.1299	10.4022	0
22/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1487.2300	1425.2400	1.4872	1.4252	0
22/08/2024	2040 On 06-November-25			Bond Future	11.8260	11.7675	83.2550	83.5955	0
22/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4718.7000	4906.7100	4.7187	4.9067	0
22/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4637.2800	4484.7900	4.6373	4.4848	0
22/08/2024	2044 On 07-November-24			Bond Future	11.4312	11.3807	81.7575	82.0828	80,978
22/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4208.3300	4471.6500	4.2083	4.4717	0
22/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	693.4700	631.5500	0.6935	0.6316	13,875
22/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5414.2100	5699.0500	5.4142	5.6991	0
22/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	434.3500	393.9500	0.4344	0.3940	9,540
22/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6667.7500	6967.2800	6.6678	6.9673	0
22/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	269.0100	243.3000	0.2690	0.2433	11,405
22/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8699.6600	9012.9300	8.6997	9.0129	0
22/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	122.2900	110.3200	0.1223	0.1103	0
22/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8750.3400	9063.8300	8.7503	9.0638	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	119.9000	108.1500	0.1199	0.1082	0
22/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8800.9500	9114.6800	8.8010	9.1147	0
22/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	117.5100	106.0000	0.1175	0.1060	0
22/08/2024	2044 On 06-February-25			Bond Future	11.5203	11.4680	79.0846	79.4163	0
22/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4617.3600	4851.2500	4.6174	4.8513	449
22/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1677.1300	1579.3000	1.6771	1.5793	0
22/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6788.8700	7060.2500	6.7889	7.0603	449
22/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	970.2400	909.9000	0.9702	0.9099	0
22/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9171.3100	9467.6200	9.1713	9.4676	0
22/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	545.8000	510.3900	0.5458	0.5104	0
22/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12495.8100	12812.0900	12.4958	12.8121	0
22/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	223.5100	208.0700	0.2235	0.2081	449
22/08/2024	2044 On 08-May-25			Bond Future	11.6259	11.5717	80.6817	81.0196	0
22/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1601.1900	1715.5700	1.6012	1.7156	2,490
22/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	6200.4700	5976.9300	6.2005	5.9769	0
22/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	3634.2300	3822.3000	3.6342	3.8223	0
22/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3484.1700	3334.3200	3.4842	3.3343	2,490
22/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	6471.7600	6719.4800	6.4718	6.7195	0
22/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1884.1200	1793.9200	1.8841	1.7939	2,490
22/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7805.5700	8071.9900	7.8056	8.0720	0
22/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1448.7300	1377.2300	1.4487	1.3772	0
22/08/2024	2044 On 07-August-25			Bond Future	11.7416	11.6855	77.8971	78.2414	0
22/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10397.8000	10678.5000	10.3978	10.6785	0
22/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1538.6500	1475.1300	1.5387	1.4751	0
22/08/2024	2044 On 06-November-25			Bond Future	11.8592	11.8011	79.4137	79.7643	0
22/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4896.4900	5091.3800	4.8965	5.0914	0
22/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4771.5600	4615.8600	4.7716	4.6159	0
22/08/2024	2046 On 07-November-24			Bond Future	120.0198	120.0253	120.0198	120.0253	18,098
22/08/2024	2046 On 06-February-25			Bond Future	122.5636	122.5685	122.5636	122.5685	0
22/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8553.5700	8558.4500	8.5536	8.5585	0
22/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2046 On 08-May-25			Bond Future	122.8274	122.8318	122.8274	122.8318	0
22/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	857.3700	861.8100	0.8574	0.8618	0
22/08/2024	2046 On 08-May-25	121.97	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
22/08/2024	2046 On 07-August-25			Bond Future	125.2969	125.3008	125.2969	125.3008	0
22/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6606.8900	6610.8300	6.6069	6.6108	0
22/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2046 On 06-November-25			Bond Future	125.4893	125.4932	125.4893	125.4932	0
22/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	79.3400	83.1500	0.0793	0.0832	0
22/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2050 On 07-November-24			Bond Future	121.1044	121.5198	121.1044	121.5198	15,391
22/08/2024	2050 On 06-February-25			Bond Future	121.3167	121.7403	121.3167	121.7403	582
22/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5716.6900	6140.2800	5.7167	6.1403	0
22/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2050 On 08-May-25			Bond Future	123.7991	124.2307	123.7991	124.2307	0
22/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2639.0700	3070.6600	2.6391	3.0707	0
22/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2050 On 07-August-25			Bond Future	123.8855	124.3253	123.8855	124.3253	0
22/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3995.5300	4435.2700	3.9955	4.4353	0
22/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	2050 On 06-November-25			Bond Future	126.3349	126.7829	126.3349	126.7829	0
22/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1914.8600	2362.8900	1.9149	2.3629	0
22/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	AL37 On 07-November-24			Index Future	1042.9790	1045.7450	1042.9790	1,045.7450	0
22/08/2024	AL37 On 06-February-25			Index Future	1064.8370	1067.6550	1064.8370	1,067.6550	0
22/08/2024	AL37 On 08-May-25			Index Future	1086.3950	1089.2640	1086.3950	1,089.2640	0
22/08/2024	AL37 On 07-August-25			Index Future	1108.0220	1110.9440	1108.0220	1,110.9440	0
22/08/2024	AL37 On 06-November-25			Index Future	1129.7350	1132.7090	1129.7350	1,132.7090	0
22/08/2024	AL7T On 07-November-24			Index Future	1239.5250	1243.1550	1239.5250	1,243.1550	0
22/08/2024	AL7T On 06-February-25			Index Future	1265.5020	1269.2020	1265.5020	1,269.2020	0
22/08/2024	AL7T On 08-May-25			Index Future	1291.1230	1294.8900	1291.1230	1,294.8900	0
22/08/2024	AL7T On 07-August-25			Index Future	1316.8260	1320.6620	1316.8260	1,320.6620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	AL7T On 06-November-25			Index Future	1342.6310	1346.5370	1342.6310	1,346.5370	0
22/08/2024	ALBI On 07-November-24			Index Future	1070.2130	1073.4730	1070.2130	1,073.4730	121
22/08/2024	ALBI On 06-February-25			Index Future	1092.6420	1095.9650	1092.6420	1,095.9650	0
22/08/2024	ALBI On 08-May-25			Index Future	1114.7630	1118.1470	1114.7630	1,118.1470	0
22/08/2024	ALBI On 07-August-25			Index Future	1136.9550	1140.4010	1136.9550	1,140.4010	0
22/08/2024	ALBI On 06-November-25			Index Future	1159.2360	1162.7440	1159.2360	1,162.7440	0
22/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C219 On 31-March-29			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
22/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	ES33 On 07-November-24			Bond Future	11.4561	11.4003	79.5452	79.8060	0
22/08/2024	ES33 On 06-February-25			Bond Future	11.5814	11.5232	81.2310	81.4968	0
22/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7499.4000	7765.2500	7.4994	7.7653	0
22/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	ES33 On 08-May-25			Bond Future	11.7219	11.6611	79.0916	79.3624	0
22/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4319.6300	4590.4200	4.3196	4.5904	0
22/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	ES33 On 07-August-25			Bond Future	11.8760	11.8125	80.6795	80.9553	0
22/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6874.8600	7150.6800	6.8749	7.1507	0
22/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	ES33 On 06-November-25			Bond Future	12.0519	11.9854	78.4734	78.7543	0
22/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	104.0600	0.0000	0.1041	0
22/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	176.8600	0.0000	0.1769	0.0000	0
22/08/2024	ES42 On 07-November-24			Bond Future	11.8451	11.7998	75.9600	76.2268	0
22/08/2024	ES42 On 06-February-25			Bond Future	11.9496	11.9027	77.5688	77.8408	0
22/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9175.3400	9447.3400	9.1753	9.4473	0
22/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	ES42 On 08-May-25			Bond Future	12.0698	12.0212	74.8875	75.1647	0
22/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6256.6100	6533.7600	6.2566	6.5338	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	ES42 On 07-August-25			Bond Future	12.1966	12.1462	76.3884	76.6707	0
22/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8116.2400	8398.5100	8.1162	8.3985	0
22/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	ES42 On 06-November-25			Bond Future	12.3361	12.2837	73.6286	73.9161	0
22/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	294.6800	582.1900	0.2947	0.5822	0
22/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	GOVI On 07-November-24			GOVI	1054.0110	1057.2310	1054.0110	1,057.2310	685
22/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1052310.0000	1084510.0000	105.2310	108.4510	0
22/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1052210.0000	1084410.0000	105.2210	108.4410	0
22/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1052110.0000	1084310.0000	105.2110	108.4310	0
22/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	GOVI On 06-February-25			GOVI	1076.1000	1079.3820	1076.1000	1,079.3820	0
22/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1041000.0000	1073820.0000	104.1000	107.3820	0
22/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	GOVI On 08-May-25			GOVI	1097.8860	1101.2280	1097.8860	1,101.2280	0
22/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	758860.0000	792280.0000	75.8860	79.2280	0
22/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	GOVI On 07-August-25			GOVI	1119.7420	1123.1460	1119.7420	1,123.1460	0
22/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1087420.0000	1121460.0000	108.7420	112.1460	0
22/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	GOVI On 06-November-25			GOVI	1141.6850	1145.1510	1141.6850	1,145.1510	0
22/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	296850.0000	331510.0000	29.6850	33.1510	0
22/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/08/2024	IGOV On 07-November-24			Index Future	369.6410	369.7970	369.6410	369.7970	594
22/08/2024	IGOV On 06-February-25			Index Future	377.4760	377.6330	377.4760	377.6330	0
22/08/2024	IGOV On 08-May-25			Index Future	385.2050	385.3640	385.2050	385.3640	0
22/08/2024	IGOV On 07-August-25			Index Future	392.9590	393.1190	392.9590	393.1190	0
22/08/2024	IGOV On 06-November-25			Index Future	400.7430	400.9050	400.7430	400.9050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
22/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
22/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
22/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
22/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
22/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
22/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
22/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
22/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/08/2024	R035 On 07-November-24			Bond Future	10.7054	10.6596	90.5056	90.7656	142,413
22/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3029.3000	3224.5600	3.0293	3.2246	0
22/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	828.9200	764.1800	0.8289	0.7642	11,000
22/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7899.2200	8150.6300	7.8992	8.1506	0
22/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	97.1000	88.5100	0.0971	0.0885	0
22/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7947.1200	8198.7200	7.9471	8.1987	0
22/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	95.0400	86.6400	0.0950	0.0866	0
22/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7995.0200	8246.8000	7.9950	8.2468	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	93.0200	84.8000	0.0930	0.0848	0
22/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8042.9200	8294.8600	8.0429	8.2949	1,000
22/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	91.0500	82.9900	0.0911	0.0830	0
22/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12874.3400	13133.7700	12.8743	13.1338	0
22/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	6.2800	5.7100	0.0063	0.0057	1,000
22/08/2024	R035 On 06-February-25			Bond Future	10.7963	10.7487	92.4024	92.6674	0
22/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8777.4000	9018.4500	8.7774	9.0185	0
22/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	396.0800	372.1700	0.3961	0.3722	0
22/08/2024	R035 On 08-May-25			Bond Future	10.8974	10.8480	89.7590	90.0288	0
22/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4918.0100	5103.9400	4.9180	5.1039	400
22/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1926.3800	1842.5200	1.9264	1.8425	0
22/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6099.2100	6302.7000	6.0992	6.3027	0
22/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1467.3400	1401.0400	1.4673	1.4010	0
22/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9776.0500	10013.7100	9.7761	10.0137	0
22/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	663.0400	630.9100	0.6630	0.6309	400
22/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12391.0100	12644.1600	12.3910	12.6442	0
22/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	309.8000	293.1600	0.3098	0.2932	400
22/08/2024	R035 On 07-August-25			Bond Future	11.0103	10.9588	91.5417	91.8165	0
22/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9400.2500	9626.3600	9.4003	9.6264	0
22/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1230.2700	1181.6300	1.2303	1.1816	0
22/08/2024	R035 On 06-November-25			Bond Future	11.1404	11.0868	88.8199	89.0995	0
22/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4255.1600	4410.9600	4.2552	4.4110	0
22/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3946.2900	3822.4000	3.9463	3.8224	0
22/08/2024	R053 On 07-November-24			Bond Future	11.3650	11.3144	103.5329	103.9689	3,638
22/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11231.0300	11648.0300	11.2310	11.6480	0
22/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	200.3900	181.3900	0.2004	0.1814	0
22/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11296.9600	11714.3000	11.2970	11.7143	0
22/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	196.6700	178.0100	0.1967	0.1780	0
22/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11362.8100	11780.4900	11.3628	11.7805	0
22/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	192.9600	174.6400	0.1930	0.1746	0
22/08/2024	R053 On 06-February-25			Bond Future	11.4510	11.3986	105.7016	106.1462	0
22/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	12122.2400	12516.2800	12.1222	12.5163	0
22/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	800.9600	750.4100	0.8010	0.7504	0
22/08/2024	R053 On 08-May-25			Bond Future	11.5486	11.4944	101.9696	102.4225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10316.0500	10673.4600	10.3161	10.6735	0
22/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1913.6900	1818.1900	1.9137	1.8182	0
22/08/2024	R053 On 07-August-25			Bond Future	11.6532	11.5971	103.9922	104.4536	0
22/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13070.5100	13446.3900	13.0705	13.4464	0
22/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1912.4300	1826.8400	1.9124	1.8268	0
22/08/2024	R053 On 06-November-25			Bond Future	11.7675	11.7093	100.1540	100.6240	0
22/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6168.2300	6426.8500	6.1682	6.4269	0
22/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6228.5100	6017.1800	6.2285	6.0172	0
22/08/2024	R186 On 07-November-24			Bond Future	8.1434	8.0816	108.5923	108.7134	141,866
22/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1963.9000	2076.7600	1.9639	2.0768	0
22/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	55.5900	47.3000	0.0556	0.0473	0
22/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1981.7400	2094.7800	1.9817	2.0948	0
22/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	54.3200	46.2100	0.0543	0.0462	0
22/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1999.6000	2112.8200	1.9996	2.1128	0
22/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	53.0800	45.1500	0.0531	0.0452	0
22/08/2024	R186 On 06-February-25			Bond Future	8.0926	8.0219	105.5540	105.6772	0
22/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1835.0900	1936.2000	1.8351	1.9362	0
22/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	220.1600	198.1400	0.2202	0.1981	0
22/08/2024	R186 On 08-May-25			Bond Future	8.0801	7.9978	107.6874	107.8124	0
22/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1098.7000	1179.5400	1.0987	1.1795	0
22/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	509.3800	465.2400	0.5094	0.4652	0
22/08/2024	R186 On 07-August-25			Bond Future	8.0882	7.9900	104.5145	104.6414	0
22/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1670.6300	1772.6500	1.6706	1.7727	1,983
22/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	223.3700	198.4400	0.2234	0.1984	0
22/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2149.7300	2261.4400	2.1497	2.2614	0
22/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	122.4000	107.1600	0.1224	0.1072	0
22/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2792.1100	2911.6700	2.7921	2.9117	0
22/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	52.4300	45.0400	0.0524	0.0450	1,983
22/08/2024	R186 On 06-November-25			Bond Future	8.1284	8.0071	106.5526	106.6815	0
22/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	636.2800	703.9900	0.6363	0.7040	0
22/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	634.6100	573.3800	0.6346	0.5734	0
22/08/2024	R202 On 07-November-24			Bond Future	269.9891	270.0013	269.9891	270.0013	1,076
22/08/2024	R202 On 06-February-25			Bond Future	270.5043	270.5155	270.5043	270.5155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3714.3400	3725.4600	3.7143	3.7255	0
22/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	R202 On 08-May-25			Bond Future	276.0402	276.0498	276.0402	276.0498	0
22/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3730.1500	3739.7700	3.7302	3.7398	0
22/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	R202 On 07-August-25			Bond Future	276.2771	276.2860	276.2771	276.2860	0
22/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4677.1400	4686.0300	4.6771	4.6860	0
22/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	R202 On 06-November-25			Bond Future	281.7404	281.7485	281.7404	281.7485	0
22/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6100.3700	6108.4600	6.1004	6.1085	0
22/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	R209 On 07-November-24			Bond Future	10.8453	10.7895	71.0875	71.3727	17,072
22/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6623.0700	6895.8500	6.6231	6.8959	0
22/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	112.2100	99.7800	0.1122	0.0998	0
22/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6665.3700	6938.4000	6.6654	6.9384	0
22/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	109.8800	97.7000	0.1099	0.0977	0
22/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6707.6700	6980.9400	6.7077	6.9809	0
22/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	107.6000	95.6600	0.1076	0.0957	0
22/08/2024	R209 On 06-February-25			Bond Future	10.9273	10.8694	72.5767	72.8676	0
22/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7478.2100	7738.9100	7.4782	7.7389	0
22/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	409.4100	379.3000	0.4094	0.3793	0
22/08/2024	R209 On 08-May-25			Bond Future	11.0230	10.9631	70.8891	71.1854	0
22/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5405.6300	5629.0100	5.4056	5.6290	0
22/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1296.3600	1223.4400	1.2964	1.2234	0
22/08/2024	R209 On 07-August-25			Bond Future	11.1275	11.0655	72.2963	72.5982	0
22/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8215.8800	8461.1100	8.2159	8.4611	0
22/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1197.8100	1141.1900	1.1978	1.1412	0
22/08/2024	R209 On 06-November-25			Bond Future	11.2438	11.1794	70.5539	70.8614	0
22/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3837.2300	4007.0400	3.8372	4.0070	0
22/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3712.5300	3574.9200	3.7125	3.5749	0
22/08/2024	R210 On 07-November-24			Bond Future	242.5245	242.4570	242.5245	242.4570	1,557
22/08/2024	R210 On 06-February-25			Bond Future	247.6648	247.5947	247.6648	247.5947	0
22/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8054.8400	7984.7300	8.0548	7.9847	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	R210 On 08-May-25			Bond Future	249.3314	249.2586	249.3314	249.2586	0
22/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1301.4100	1228.5900	1.3014	1.2286	0
22/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	R210 On 07-August-25			Bond Future	254.3460	254.2704	254.3460	254.2704	0
22/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5905.9800	5830.4100	5.9060	5.8304	0
22/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	R210 On 06-November-25			Bond Future	255.9136	255.8358	255.9136	255.8358	0
22/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3773.6000	3695.8200	3.7736	3.6958	0
22/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2024	R213 On 07-November-24			Bond Future	9.6624	9.6003	89.0456	89.3117	77,004
22/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6368.4800	6627.6700	6.3685	6.6277	0
22/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	50.0500	43.2100	0.0501	0.0432	0
22/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6406.3300	6665.6700	6.4063	6.6657	0
22/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	48.9400	42.2500	0.0489	0.0423	0
22/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6444.1700	6703.6600	6.4442	6.7037	0
22/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	47.8500	41.3100	0.0479	0.0413	0
22/08/2024	R213 On 06-February-25			Bond Future	9.7278	9.6625	90.9118	91.1829	0
22/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6633.1300	6883.2300	6.6331	6.8832	0
22/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	217.9600	196.9000	0.2180	0.1969	0
22/08/2024	R213 On 08-May-25			Bond Future	9.8073	9.7386	89.1919	89.4680	0
22/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3919.9600	4119.7700	3.9200	4.1198	0
22/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1117.8500	1041.5400	1.1179	1.0415	0
22/08/2024	R213 On 07-August-25			Bond Future	9.9013	9.8288	90.9642	91.2454	0
22/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7236.6100	7472.6100	7.2366	7.4726	0
22/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	739.4900	694.3000	0.7395	0.6943	0
22/08/2024	R213 On 06-November-25			Bond Future	10.0190	9.9424	89.1851	89.4713	0
22/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2755.0300	2909.8900	2.7550	2.9099	0
22/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2639.5800	2508.1800	2.6396	2.5082	0
22/08/2024	R214 On 07-November-24			Bond Future	11.2078	11.1624	66.3871	66.6333	21,053
22/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7016.0200	7252.5300	7.0160	7.2525	0
22/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	111.0700	101.4000	0.1111	0.1014	0
22/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7059.2600	7295.9600	7.0593	7.2960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	108.8400	99.3600	0.1088	0.0994	0
22/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7102.4700	7339.3600	7.1025	7.3394	0
22/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	106.6200	97.3300	0.1066	0.0973	0
22/08/2024	R214 On 06-February-25			Bond Future	11.2926	11.2456	67.7783	68.0293	0
22/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3792.6100	3968.7900	3.7926	3.9688	554
22/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1421.8300	1347.0200	1.4218	1.3470	0
22/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5628.3800	5833.7100	5.6284	5.8337	554
22/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	813.0500	767.3900	0.8131	0.7674	0
22/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7419.6100	7642.4700	7.4196	7.6425	0
22/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	481.9000	453.7700	0.4819	0.4538	0
22/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10994.8500	11236.5600	10.9949	11.2366	0
22/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	145.8200	136.5400	0.1458	0.1365	554
22/08/2024	R214 On 08-May-25			Bond Future	11.3840	11.3355	65.8444	66.1001	0
22/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6284.7800	6484.5900	6.2848	6.4846	0
22/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1254.6900	1198.8300	1.2547	1.1988	0
22/08/2024	R214 On 07-August-25			Bond Future	11.4836	11.4336	67.1522	67.4126	0
22/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8402.0000	8612.4300	8.4020	8.6124	0
22/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1336.8500	1286.8500	1.3369	1.2869	0
22/08/2024	R214 On 06-November-25			Bond Future	11.5952	11.5434	65.1608	65.4261	0
22/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4137.9300	4287.0900	4.1379	4.2871	0
22/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3909.4700	3793.3600	3.9095	3.7934	0
22/08/2024	R248 On 07-November-24			Bond Future	11.3450	11.2944	80.6108	80.9496	251,133
22/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8798.5900	9123.3900	8.7986	9.1234	0
22/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	145.1500	131.1800	0.1452	0.1312	0
22/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8850.2200	9175.2900	8.8502	9.1753	0
22/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	142.3500	128.6500	0.1424	0.1287	0
22/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8901.8700	9227.1900	8.9019	9.2272	0
22/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	139.6500	126.2000	0.1397	0.1262	0
22/08/2024	R248 On 06-February-25			Bond Future	11.4324	11.3800	82.3002	82.6457	10,000
22/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8437.4800	8735.4200	8.4375	8.7354	0
22/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	753.6300	706.0700	0.7536	0.7061	0
22/08/2024	R248 On 08-May-25			Bond Future	11.5262	11.4721	79.5158	79.8678	0
22/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7935.8400	8213.3800	7.9358	8.2134	0
22/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1476.5700	1402.1000	1.4766	1.4021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	R248 On 07-August-25			Bond Future	11.6282	11.5722	81.0947	81.4533	0
22/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10573.1100	10866.3900	10.5731	10.8664	0
22/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1512.4100	1447.0700	1.5124	1.4471	0
22/08/2024	R248 On 06-November-25			Bond Future	11.7417	11.6837	78.2318	78.5970	0
22/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4817.1000	5018.5200	4.8171	5.0185	0
22/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4827.5700	4663.7200	4.8276	4.6637	0
22/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0