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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
26/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	2025 On 07-November-24			Bond Future	185.5644	185.5871	185.5644	185.5871	9,240
26/08/2024	2029 On 07-November-24			Bond Future	134.0517	133.9434	134.0517	133.9434	8,952
26/08/2024	2029 On 06-February-25			Bond Future	136.8838	136.7726	136.8838	136.7726	0
26/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4483.7700	4372.6300	4.4838	4.3726	0
26/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2029 On 08-May-25			Bond Future	138.2171	138.1029	138.2171	138.1029	0
26/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	367.1200	252.8500	0.3671	0.2529	0
26/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2029 On 07-August-25			Bond Future	140.9728	140.8555	140.9728	140.8555	0
26/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3562.8000	3445.5000	3.5628	3.4455	0
26/08/2024	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
26/08/2024	2029 On 06-November-25			Bond Future	142.2868	142.1665	142.2868	142.1665	0
26/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2496.8200	2376.5100	2.4968	2.3765	0
26/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2030 On 07-November-24			Bond Future	9.0891	9.1104	97.7924	97.7079	176,106
26/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4412.1500	4341.4900	4.4122	4.3415	600
26/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	85.2400	99.0500	0.0852	0.0991	0
26/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6202.4000	6123.1100	6.2024	6.1231	600
26/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	23.5500	28.7300	0.0236	0.0287	0
26/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6310.2600	6230.6600	6.3103	6.2307	0
26/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	21.7800	26.6500	0.0218	0.0267	0
26/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6346.1900	6266.5000	6.3462	6.2665	0
26/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	21.2000	25.9800	0.0212	0.0260	0
26/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6382.1200	6302.3200	6.3821	6.3023	0
26/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	20.6500	25.3200	0.0207	0.0253	0
26/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10437.2700	10352.9700	10.4373	10.3530	0
26/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.3900	0.5600	0.0004	0.0006	600
26/08/2024	2030 On 06-February-25			Bond Future	9.1243	9.1471	95.8247	95.7381	0
26/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	789.0200	772.8600	0.7890	0.7729	800
26/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2504.2000	2574.7000	2.5042	2.5747	0
26/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1619.0900	1587.2800	1.6191	1.5873	800
26/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1406.8700	1461.7200	1.4069	1.4617	0
26/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2856.1200	2807.0800	2.8561	2.8071	0
26/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	726.1500	763.7700	0.7262	0.7638	800
26/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5901.2800	5829.0000	5.9013	5.8290	0
26/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	182.6000	196.9800	0.1826	0.1970	0
26/08/2024	2030 On 08-May-25			Bond Future	9.1969	9.2213	97.7325	97.6434	0
26/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	1002.3900	981.6300	1.0024	0.9816	800
26/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	2915.6700	2983.9700	2.9157	2.9840	0
26/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1816.1500	1782.4200	1.8162	1.7824	800
26/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1878.0100	1933.3400	1.8780	1.9333	0
26/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3559.5900	3506.5400	3.5596	3.5065	0
26/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	924.6800	960.6900	0.9247	0.9607	0
26/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3719.3400	3664.9300	3.7193	3.6649	0
26/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	872.7600	907.4100	0.8728	0.9074	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4604.8000	4543.7100	4.6048	4.5437	1,640
26/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	639.3000	667.2700	0.6393	0.6673	0
26/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5713.5000	5645.8200	5.7135	5.6458	2,280
26/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	440.8200	462.2000	0.4408	0.4622	0
26/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9261.7100	9179.9100	9.2617	9.1799	0
26/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	106.4800	113.7400	0.1065	0.1137	1,640
26/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10553.2500	10468.4700	10.5533	10.4685	0
26/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	54.8700	59.1500	0.0549	0.0592	2,280
26/08/2024	2030 On 07-August-25			Bond Future	9.2838	9.3100	95.6463	95.5550	0
26/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4873.6700	4811.4500	4.8737	4.8115	1,054
26/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	811.6300	840.7000	0.8116	0.8407	0
26/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6611.2000	6540.0100	6.6112	6.5400	0
26/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	495.4500	515.5500	0.4955	0.5156	0
26/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9470.0400	9388.0200	9.4700	9.3880	0
26/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	179.4600	188.7300	0.1795	0.1887	1,054
26/08/2024	2030 On 06-November-25			Bond Future	9.3799	9.4081	97.4972	97.4037	0
26/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2538.5200	2495.2600	2.5385	2.4953	0
26/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2008.4700	2058.6700	2.0085	2.0587	0
26/08/2024	2032 On 07-November-24			Bond Future	9.8561	9.8828	92.6710	92.5410	101,559
26/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1087.3500	1057.0500	1.0874	1.0571	50
26/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1607.5400	1707.2200	1.6075	1.7072	0
26/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1361.6900	1323.9300	1.3617	1.3239	0
26/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1342.8400	1435.0600	1.3428	1.4351	0
26/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1469.3400	1428.7700	1.4693	1.4288	100
26/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1255.4700	1344.8800	1.2555	1.3449	0
26/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3885.9100	3798.2300	3.8859	3.7982	0
26/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	343.2700	385.5700	0.3433	0.3856	200
26/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5991.5000	5881.8400	5.9915	5.8818	600
26/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	120.7000	141.0200	0.1207	0.1410	0
26/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7523.1800	7404.6100	7.5232	7.4046	0
26/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	56.3300	67.7400	0.0563	0.0677	0
26/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7565.7800	7447.0200	7.5658	7.4470	0
26/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	55.1400	66.3600	0.0551	0.0664	0
26/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7608.3900	7489.4600	7.6084	7.4895	0

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26/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	54.0000	65.0500	0.0540	0.0651	0
26/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	8119.0200	7998.0900	8.1190	7.9981	600
26/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	41.8100	50.8600	0.0418	0.0509	0
26/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	8246.4800	8125.1000	8.2465	8.1251	1,615
26/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	39.2200	47.8200	0.0392	0.0478	0
26/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13640.4500	13510.6800	13.6405	13.5107	0
26/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.4800	0.6900	0.0005	0.0007	600
26/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	15245.6700	15115.7400	15.2457	15.1157	0
26/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0800	0.1300	0.0001	0.0001	1,615
26/08/2024	2032 On 06-February-25			Bond Future	9.9235	9.9515	94.6061	94.4730	0
26/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	930.9700	904.8700	0.9310	0.9049	800
26/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3365.2500	3472.2200	3.3653	3.4722	0
26/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1943.7500	1894.4900	1.9438	1.8945	800
26/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	1960.3400	2044.1500	1.9603	2.0442	0
26/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	4041.8000	3959.6400	4.0418	3.9596	0
26/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	850.0800	900.9900	0.8501	0.9010	800
26/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8258.8000	8143.6200	8.2588	8.1436	0
26/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	200.5500	218.4400	0.2006	0.2184	0
26/08/2024	2032 On 08-May-25			Bond Future	10.0141	10.0437	92.3267	92.1903	0
26/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1209.5900	1177.5200	1.2096	1.1775	800
26/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4006.5200	4110.8100	4.0065	4.1108	0
26/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2196.7300	2145.3600	2.1967	2.1454	800
26/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2632.7100	2717.7000	2.6327	2.7177	0
26/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5088.9800	5000.8200	5.0890	5.0008	0
26/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1067.1300	1115.3300	1.0671	1.1153	0
26/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5291.8300	5201.8100	5.2918	5.2018	0
26/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1008.7300	1055.0700	1.0087	1.0551	800
26/08/2024	2032 On 07-August-25			Bond Future	10.1152	10.1463	94.1430	94.0035	0
26/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8775.0100	8667.2700	8.7750	8.6673	0
26/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	763.3700	795.1000	0.7634	0.7951	0
26/08/2024	2032 On 06-November-25			Bond Future	10.2326	10.2656	91.8039	91.6613	0
26/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3633.2500	3565.2100	3.6333	3.5652	0
26/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2825.2700	2899.8600	2.8253	2.8999	0
26/08/2024	2033 On 07-November-24			Bond Future	127.2368	127.0487	127.2368	127.0487	6,936

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26/08/2024	2033 On 06-February-25			Bond Future	129.9251	129.7325	129.9251	129.7325	0
26/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4985.0600	4792.5100	4.9851	4.7925	0
26/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2033 On 08-May-25			Bond Future	131.0186	130.8213	131.0186	130.8213	0
26/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	398.5800	201.2800	0.3986	0.2013	0
26/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2033 On 07-August-25			Bond Future	133.6310	133.4291	133.6310	133.4291	0
26/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4980.9900	4779.1000	4.9810	4.7791	0
26/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2033 On 06-November-25			Bond Future	134.6985	134.4920	134.6985	134.4920	0
26/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1558.5300	1352.0100	1.5585	1.3520	0
26/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2037 On 07-November-24			Bond Future	10.9789	11.0210	85.9131	85.6671	190,787
26/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8689.9000	8461.6800	8.6899	8.4617	0
26/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	70.1300	87.8300	0.0701	0.0878	0
26/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8738.4200	8509.8900	8.7384	8.5099	0
26/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	68.6000	85.9900	0.0686	0.0860	0
26/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8786.9600	8558.1300	8.7870	8.5581	0
26/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	67.1300	84.2200	0.0671	0.0842	0
26/08/2024	2037 On 06-February-25			Bond Future	11.0669	11.1107	83.4467	83.1952	0
26/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9325.9700	9110.8000	9.3260	9.1108	0
26/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	340.0100	376.2600	0.3400	0.3763	0
26/08/2024	2037 On 08-May-25			Bond Future	11.1778	11.2235	85.1072	84.8501	3,975
26/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6992.1200	6811.5700	6.9921	6.8116	0
26/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1236.7100	1313.2200	1.2367	1.3132	0
26/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8215.0700	8020.8100	8.2151	8.0208	15,000
26/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	951.1700	1013.9700	0.9512	1.0140	0
26/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11344.0900	11124.3500	11.3441	11.1244	7,500
26/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	489.5300	526.8500	0.4895	0.5269	0
26/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11546.7200	11325.3700	11.5467	11.3254	7,500
26/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	461.6000	497.3100	0.4616	0.4973	0
26/08/2024	2037 On 07-August-25			Bond Future	11.2991	11.3467	82.5211	82.2586	0
26/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1966.2700	1891.9000	1.9663	1.8919	2,341
26/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6261.3800	6449.5200	6.2614	6.4495	0

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26/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2149.2600	2069.6700	2.1493	2.0697	200
26/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	5912.1000	6095.0200	5.9121	6.0950	0
26/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4161.7800	4035.0800	4.1618	4.0351	0
26/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3496.7300	3632.5400	3.4967	3.6325	2,541
26/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6705.7800	6538.5500	6.7058	6.5386	0
26/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2078.6500	2173.9300	2.0787	2.1739	2,541
26/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9908.9000	9707.8300	9.9089	9.7078	0
26/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1160.3600	1221.8000	1.1604	1.2218	0
26/08/2024	2037 On 06-November-25			Bond Future	11.4235	11.4730	84.1162	83.8482	0
26/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4855.1100	4719.1600	4.8551	4.7192	0
26/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3745.6100	3877.6600	3.7456	3.8777	0
26/08/2024	2038 On 07-November-24			Bond Future	139.1426	138.8429	139.1426	138.8429	3,218
26/08/2024	2038 On 06-February-25			Bond Future	139.9694	139.6627	139.9694	139.6627	0
26/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4739.4000	4432.6600	4.7394	4.4327	0
26/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2038 On 08-May-25			Bond Future	142.7921	142.4783	142.7921	142.4783	0
26/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3112.0700	2798.2700	3.1121	2.7983	0
26/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2038 On 07-August-25			Bond Future	143.4825	143.1616	143.4825	143.1616	0
26/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3922.5100	3601.5900	3.9225	3.6016	0
26/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2038 On 06-November-25			Bond Future	146.2980	145.9701	146.2980	145.9701	0
26/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2417.9700	2090.1400	2.4180	2.0901	0
26/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2040 On 07-November-24			Bond Future	11.2362	11.2783	86.3823	86.1167	113,530
26/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5564.3400	5360.8000	5.5643	5.3608	640
26/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	360.2900	422.2900	0.3603	0.4223	0
26/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8121.9600	7885.1900	8.1220	7.8852	0
26/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	128.2900	157.0600	0.1283	0.1571	640
26/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9355.8900	9109.6900	9.3559	9.1097	0
26/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	77.2000	96.5400	0.0772	0.0965	0
26/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9407.0800	9160.5600	9.4071	9.1606	0
26/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	75.5800	94.6000	0.0756	0.0946	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9458.2200	9211.3800	9.4582	9.2114	0
26/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	73.9700	92.6700	0.0740	0.0927	0
26/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10928.9800	10674.8300	10.9290	10.6748	0
26/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	39.9800	51.3700	0.0400	0.0514	640
26/08/2024	2040 On 06-February-25			Bond Future	11.3263	11.3700	83.6751	83.4036	14
26/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1686.3200	1604.8200	1.6863	1.6048	780
26/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3756.0600	3946.0100	3.7561	3.9460	0
26/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4030.6700	3881.3000	4.0307	3.8813	0
26/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1751.7300	1873.8100	1.7517	1.8738	780
26/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6168.5100	5979.2800	6.1685	5.9793	0
26/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	985.3300	1067.5500	0.9853	1.0676	780
26/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9659.3700	9430.3400	9.6594	9.4303	0
26/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	409.6800	452.1000	0.4097	0.4521	0
26/08/2024	2040 On 08-May-25			Bond Future	11.4375	11.4830	85.3399	85.0624	3,900
26/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8056.5200	7855.6100	8.0565	7.8556	0
26/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1216.1600	1292.7000	1.2162	1.2927	0
26/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8577.7300	8371.0900	8.5777	8.3711	15,000
26/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1097.0900	1167.9000	1.0971	1.1679	0
26/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11573.6300	11341.3200	11.5736	11.3413	7,500
26/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	617.1200	662.2600	0.6171	0.6623	0
26/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11882.4300	11648.0600	11.8824	11.6481	7,500
26/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	582.2800	625.3600	0.5823	0.6254	0
26/08/2024	2040 On 07-August-25			Bond Future	11.5583	11.6056	82.5075	82.2241	0
26/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10747.0400	10529.6900	10.7470	10.5297	0
26/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1261.8000	1327.8100	1.2618	1.3278	0
26/08/2024	2040 On 06-November-25			Bond Future	11.6813	11.7305	84.1017	83.8126	0
26/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5126.3500	4981.8600	5.1264	4.9819	0
26/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4198.1400	4342.8400	4.1981	4.3428	0
26/08/2024	2044 On 07-November-24			Bond Future	11.3133	11.3605	82.5193	82.2133	80,978
26/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4767.8500	4546.9000	4.7679	4.5469	0
26/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	491.2700	576.3200	0.4913	0.5763	13,875
26/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6036.3400	5789.3200	6.0363	5.7893	0
26/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	294.7600	353.7400	0.2948	0.3537	9,540
26/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7335.4700	7069.3400	7.3355	7.0693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	175.0100	214.8800	0.1750	0.2149	11,405
26/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9413.5100	9127.9100	9.4135	9.1279	0
26/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	74.4200	94.8200	0.0744	0.0948	0
26/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9465.0000	9179.0600	9.4650	9.1791	0
26/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	72.8400	92.9000	0.0728	0.0929	0
26/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9516.4400	9230.1400	9.5164	9.2301	0
26/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	71.2800	90.9800	0.0713	0.0910	0
26/08/2024	2044 On 06-February-25			Bond Future	11.3991	11.4480	79.8566	79.5439	0
26/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5115.1300	4918.2100	5.1151	4.9182	449
26/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1402.9100	1518.7500	1.4029	1.5188	0
26/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7381.9700	7145.7400	7.3820	7.1457	449
26/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	791.3500	867.8800	0.7914	0.8679	0
26/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9832.9500	9568.4900	9.8330	9.5685	0
26/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	435.4500	483.7500	0.4355	0.4838	0
26/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13216.4400	12926.7800	13.2164	12.9268	0
26/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	172.1500	195.2500	0.1722	0.1953	449
26/08/2024	2044 On 08-May-25			Bond Future	11.5041	11.5548	81.4454	81.1259	0
26/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1801.3600	1711.2700	1.8014	1.7113	2,490
26/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5636.9200	5866.3500	5.6369	5.8664	0
26/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	3996.6000	3839.6000	3.9966	3.8396	0
26/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3082.8200	3245.3400	3.0828	3.2453	2,490
26/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	6978.3300	6763.2000	6.9783	6.7632	0
26/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1626.9700	1731.3600	1.6270	1.7314	2,490
26/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8360.1700	8125.8200	8.3602	8.1258	0
26/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1239.6100	1324.7800	1.2396	1.3248	0
26/08/2024	2044 On 07-August-25			Bond Future	11.6176	11.6703	78.6616	78.3354	0
26/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10944.7300	10693.4600	10.9447	10.6935	0
26/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1321.1100	1396.0600	1.3211	1.3961	0
26/08/2024	2044 On 06-November-25			Bond Future	11.7326	11.7872	80.1814	79.8484	0
26/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5254.6700	5086.5700	5.2547	5.0866	0
26/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4362.0500	4526.8900	4.3621	4.5269	0
26/08/2024	2046 On 07-November-24			Bond Future	120.1720	119.8113	120.1720	119.8113	18,098
26/08/2024	2046 On 06-February-25			Bond Future	122.7108	122.3420	122.7108	122.3420	0
26/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8700.7700	8332.0000	8.7008	8.3320	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2046 On 08-May-25			Bond Future	122.9417	122.5644	122.9417	122.5644	0
26/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	971.6500	594.3700	0.9717	0.5944	0
26/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2046 On 07-August-25			Bond Future	125.3915	125.0062	125.3915	125.0062	0
26/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6701.5300	6316.1600	6.7015	6.3162	0
26/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2046 On 06-November-25			Bond Future	125.5668	125.1733	125.5668	125.1733	0
26/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	156.7800	0.0000	0.1568	0.0000	0
26/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	236.7400	0.0000	0.2367	0
26/08/2024	2050 On 07-November-24			Bond Future	121.4833	121.0788	121.4833	121.0788	15,391
26/08/2024	2050 On 06-February-25			Bond Future	121.6955	121.2817	121.6955	121.2817	582
26/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6095.5000	5681.7400	6.0955	5.6817	0
26/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2050 On 08-May-25			Bond Future	124.1495	123.7267	124.1495	123.7267	0
26/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2989.4600	2566.7300	2.9895	2.5667	0
26/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2050 On 07-August-25			Bond Future	124.2210	123.7889	124.2210	123.7889	0
26/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4330.9900	3898.9000	4.3310	3.8989	0
26/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	2050 On 06-November-25			Bond Future	126.6581	126.2171	126.6581	126.2171	0
26/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2238.0700	1797.0700	2.2381	1.7971	0
26/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	AL37 On 07-November-24			Index Future	1048.6780	1047.6110	1048.6780	1,047.6110	0
26/08/2024	AL37 On 06-February-25			Index Future	1070.5910	1069.4890	1070.5910	1,069.4890	0
26/08/2024	AL37 On 08-May-25			Index Future	1091.9640	1090.8190	1091.9640	1,090.8190	0
26/08/2024	AL37 On 07-August-25			Index Future	1113.5160	1112.3330	1113.5160	1,112.3330	0
26/08/2024	AL37 On 06-November-25			Index Future	1135.1750	1133.9560	1135.1750	1,133.9560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	AL7T On 07-November-24			Index Future	1248.3880	1245.8720	1248.3880	1,245.8720	0
26/08/2024	AL7T On 06-February-25			Index Future	1274.4740	1271.8900	1274.4740	1,271.8900	0
26/08/2024	AL7T On 08-May-25			Index Future	1299.9170	1297.2570	1299.9170	1,297.2570	0
26/08/2024	AL7T On 07-August-25			Index Future	1325.5730	1322.8430	1325.5730	1,322.8430	0
26/08/2024	AL7T On 06-November-25			Index Future	1351.3580	1348.5570	1351.3580	1,348.5570	0
26/08/2024	ALBI On 07-November-24			Index Future	1077.8150	1075.5060	1077.8150	1,075.5060	121
26/08/2024	ALBI On 06-February-25			Index Future	1100.3370	1097.9660	1100.3370	1,097.9660	0
26/08/2024	ALBI On 08-May-25			Index Future	1122.3040	1119.8640	1122.3040	1,119.8640	0
26/08/2024	ALBI On 07-August-25			Index Future	1144.4550	1141.9510	1144.4550	1,141.9510	0
26/08/2024	ALBI On 06-November-25			Index Future	1166.7160	1164.1490	1166.7160	1,164.1490	0
26/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C213 On 28-February-31			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
26/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	ES33 On 07-November-24			Bond Future	11.3272	11.3698	80.1494	79.9491	0
26/08/2024	ES33 On 06-February-25			Bond Future	11.4478	11.4924	81.8425	81.6376	0
26/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8110.9100	7906.0500	8.1109	7.9061	0
26/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	ES33 On 08-May-25			Bond Future	11.5875	11.6343	79.6921	79.4825	0
26/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4920.0800	4710.5200	4.9201	4.7105	0
26/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	ES33 On 07-August-25			Bond Future	11.7386	11.7876	81.2778	81.0637	0
26/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7473.2100	7259.0500	7.4732	7.2591	0
26/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	ES33 On 06-November-25			Bond Future	11.9107	11.9622	79.0718	78.8531	0
26/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	421.5700	202.8200	0.4216	0.2028	0
26/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	ES42 On 07-November-24			Bond Future	11.7165	11.7587	76.7213	76.4699	0
26/08/2024	ES42 On 06-February-25			Bond Future	11.8171	11.8610	78.3412	78.0841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9947.7500	9690.6600	9.9478	9.6907	0
26/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	ES42 On 08-May-25			Bond Future	11.9363	11.9819	75.6528	75.3900	0
26/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7021.9400	6759.1000	7.0219	6.7591	0
26/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	ES42 On 07-August-25			Bond Future	12.0603	12.1077	77.1557	76.8872	0
26/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8883.5400	8615.0700	8.8835	8.6151	0
26/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	ES42 On 06-November-25			Bond Future	12.1965	12.2458	74.3997	74.1256	0
26/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1065.7700	791.6700	1.0658	0.7917	0
26/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	GOVI On 07-November-24			GOVI	1061.4580	1059.2140	1061.4580	1,059.2140	688
26/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1126780.0000	1104340.0000	112.6780	110.4340	0
26/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1126680.0000	1104240.0000	112.6680	110.4240	0
26/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1126580.0000	1104140.0000	112.6580	110.4140	0
26/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	GOVI On 06-February-25			GOVI	1083.6380	1081.3340	1083.6380	1,081.3340	0
26/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1116380.0000	1093340.0000	111.6380	109.3340	0
26/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	GOVI On 08-May-25			GOVI	1105.2710	1102.9010	1105.2710	1,102.9010	0
26/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	832710.0000	809010.0000	83.2710	80.9010	0
26/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	GOVI On 07-August-25			GOVI	1127.0860	1124.6530	1127.0860	1,124.6530	0
26/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1160860.0000	1136530.0000	116.0860	113.6530	0
26/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	GOVI On 06-November-25			GOVI	1149.0090	1146.5150	1149.0090	1,146.5150	0
26/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	370090.0000	345150.0000	37.0090	34.5150	0
26/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/08/2024	IGOV On 07-November-24			Index Future	370.3570	369.6570	370.3570	369.6570	594
26/08/2024	IGOV On 06-February-25			Index Future	378.1850	377.4660	378.1850	377.4660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	IGOV On 08-May-25			Index Future	385.8230	385.0820	385.8230	385.0820	0
26/08/2024	IGOV On 07-August-25			Index Future	393.5230	392.7620	393.5230	392.7620	0
26/08/2024	IGOV On 06-November-25			Index Future	401.2620	400.4810	401.2620	400.4810	0
26/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
26/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
26/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
26/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
26/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
26/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
26/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
26/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
26/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/08/2024	R035 On 07-November-24			Bond Future	10.5773	10.6142	91.2361	91.0246	142,413
26/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3520.1800	3386.9800	3.5202	3.3870	0
26/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	589.3500	667.6700	0.5894	0.6677	11,000
26/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8589.3400	8391.8900	8.5893	8.3919	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	56.7700	70.8400	0.0568	0.0708	0
26/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8637.9900	8440.2900	8.6380	8.4403	0
26/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	55.4600	69.2800	0.0555	0.0693	0
26/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8686.6400	8488.6800	8.6866	8.4887	0
26/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	54.1900	67.7500	0.0542	0.0678	0
26/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8735.2600	8537.0500	8.7353	8.5371	1,000
26/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	52.9400	66.2500	0.0529	0.0663	0
26/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13601.3900	13391.0600	13.6014	13.3911	0
26/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	2.8800	4.0700	0.0029	0.0041	1,000
26/08/2024	R035 On 06-February-25			Bond Future	10.6640	10.7025	93.1417	92.9255	0
26/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9427.9300	9242.3800	9.4279	9.2424	0
26/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	307.3000	338.0100	0.3073	0.3380	0
26/08/2024	R035 On 08-May-25			Bond Future	10.7645	10.8048	90.4866	90.2654	0
26/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	2070.3400	1995.7600	2.0703	1.9958	150
26/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	3880.9800	4027.6300	3.8810	4.0276	0
26/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3510.1300	3402.5700	3.5101	3.4026	0
26/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2496.9000	2610.5700	2.4969	2.6106	150
26/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5300.5900	5163.2200	5.3006	5.1632	400
26/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1581.3200	1665.1800	1.5813	1.6652	0
26/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6225.6300	6076.2300	6.2256	6.0762	0
26/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1272.1100	1343.9400	1.2721	1.3439	150
26/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6542.1800	6389.0700	6.5422	6.3891	0
26/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1182.6700	1250.7900	1.1827	1.2508	0
26/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10350.2400	10164.7600	10.3502	10.1648	0
26/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	509.5900	545.3400	0.5096	0.5453	400
26/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	13057.3700	12856.5100	13.0574	12.8565	0
26/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	248.5200	268.8900	0.2485	0.2689	400
26/08/2024	R035 On 07-August-25			Bond Future	10.8747	10.9167	92.2677	92.0416	0
26/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9943.9400	9769.8700	9.9439	9.7699	0
26/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1048.0200	1099.9900	1.0480	1.1000	0
26/08/2024	R035 On 06-November-25			Bond Future	11.0014	11.0454	89.5467	89.3159	0
26/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4548.3800	4433.0500	4.5484	4.4331	0
26/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3512.6500	3628.1500	3.5127	3.6282	0
26/08/2024	R053 On 07-November-24			Bond Future	11.2470	11.2890	104.5552	104.1891	3,638

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12177.9500	11842.1000	12.1780	11.8421	0
26/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	125.0400	155.2900	0.1250	0.1553	0
26/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12245.0900	11908.7600	12.2451	11.9088	0
26/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	122.5300	152.3000	0.1225	0.1523	0
26/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12312.1400	11975.3400	12.3121	11.9753	0
26/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	120.0200	149.3200	0.1200	0.1493	0
26/08/2024	R053 On 06-February-25			Bond Future	11.3296	11.3732	106.7382	106.3640	0
26/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13000.6800	12690.1000	13.0007	12.6901	0
26/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	642.7700	706.3600	0.6428	0.7064	0
26/08/2024	R053 On 08-May-25			Bond Future	11.4264	11.4717	102.9962	102.6139	0
26/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11063.8900	10784.9000	11.0639	10.7849	0
26/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1634.9100	1738.2500	1.6349	1.7383	0
26/08/2024	R053 On 07-August-25			Bond Future	11.5288	11.5757	105.0210	104.6305	0
26/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13874.1600	13575.1200	13.8742	13.5751	0
26/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1687.2500	1778.6900	1.6873	1.7787	0
26/08/2024	R053 On 06-November-25			Bond Future	11.6402	11.6890	101.1876	100.7891	0
26/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6538.5100	6339.8100	6.5385	6.3398	0
26/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5565.1700	5765.0200	5.5652	5.7650	0
26/08/2024	R186 On 07-November-24			Bond Future	8.0263	8.0312	108.8219	108.8124	142,961
26/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2172.0800	2166.4000	2.1721	2.1664	0
26/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	34.1300	38.0300	0.0341	0.0380	0
26/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2190.3500	2184.6100	2.1904	2.1846	0
26/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	33.2900	37.1300	0.0333	0.0371	0
26/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2208.6300	2202.8300	2.2086	2.2028	0
26/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	32.4700	36.2500	0.0325	0.0363	0
26/08/2024	R186 On 06-February-25			Bond Future	7.9622	7.9681	105.7813	105.7710	0
26/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	2014.5900	2010.4800	2.0146	2.0105	0
26/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	172.4000	178.5500	0.1724	0.1786	0
26/08/2024	R186 On 08-May-25			Bond Future	7.9482	7.9555	107.8878	107.8766	0
26/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1230.9900	1227.8000	1.2310	1.2278	0
26/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	441.2700	449.2300	0.4413	0.4492	0
26/08/2024	R186 On 07-August-25			Bond Future	7.9446	7.9538	104.7002	104.6883	0
26/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1827.6900	1820.2300	1.8277	1.8202	1,983
26/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	194.7400	199.1900	0.1947	0.1992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2318.7400	2309.7900	2.3187	2.3098	0
26/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	105.7200	108.6800	0.1057	0.1087	0
26/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2970.2200	2959.9100	2.9702	2.9599	0
26/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	44.8500	46.4500	0.0449	0.0465	1,983
26/08/2024	R186 On 06-November-25			Bond Future	7.9651	7.9770	106.7262	106.7136	0
26/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	739.3800	734.7200	0.7394	0.7347	0
26/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	564.0900	572.0500	0.5641	0.5721	0
26/08/2024	R202 On 07-November-24			Bond Future	270.3346	269.9319	270.3346	269.9319	1,076
26/08/2024	R202 On 06-February-25			Bond Future	270.8388	270.4265	270.8388	270.4265	0
26/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4048.8000	3636.4700	4.0488	3.6365	0
26/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	R202 On 08-May-25			Bond Future	276.3016	275.8790	276.3016	275.8790	0
26/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3991.5600	3569.0200	3.9916	3.5690	0
26/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	R202 On 07-August-25			Bond Future	276.4948	276.0624	276.4948	276.0624	0
26/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4894.8200	4462.3700	4.8948	4.4624	0
26/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	R202 On 06-November-25			Bond Future	281.9207	281.4784	281.9207	281.4784	0
26/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6280.6700	5838.3700	6.2807	5.8384	0
26/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	R209 On 07-November-24			Bond Future	10.7173	10.7593	71.7433	71.5272	17,072
26/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7233.6900	7034.3700	7.2337	7.0344	0
26/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	67.0700	83.8400	0.0671	0.0838	0
26/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7276.8100	7077.1900	7.2768	7.0772	0
26/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	65.5600	82.0300	0.0656	0.0820	0
26/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7319.9100	7120.0000	7.3199	7.1200	0
26/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	64.0800	80.2600	0.0641	0.0803	0
26/08/2024	R209 On 06-February-25			Bond Future	10.7956	10.8392	73.2413	73.0204	0
26/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	8053.1500	7865.6900	8.0532	7.8657	0
26/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	319.7500	353.2200	0.3198	0.3532	0
26/08/2024	R209 On 08-May-25			Bond Future	10.8907	10.9360	71.5458	71.3200	0
26/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5865.2300	5707.9900	5.8652	5.7080	0
26/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1099.1900	1167.7800	1.0992	1.1678	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	R209 On 07-August-25			Bond Future	10.9929	11.0399	72.9535	72.7228	0
26/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8694.9900	8518.3800	8.6950	8.5184	0
26/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1019.8100	1073.8500	1.0198	1.0739	0
26/08/2024	R209 On 06-November-25			Bond Future	11.1061	11.1551	71.2131	70.9777	0
26/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4078.1000	3960.0500	4.0781	3.9601	0
26/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3294.1900	3411.5700	3.2942	3.4116	0
26/08/2024	R210 On 07-November-24			Bond Future	242.5368	242.5510	242.5368	242.5510	1,557
26/08/2024	R210 On 06-February-25			Bond Future	247.6606	247.6741	247.6606	247.6741	0
26/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8050.6400	8064.1300	8.0506	8.0641	0
26/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	R210 On 08-May-25			Bond Future	249.2546	249.2666	249.2546	249.2666	0
26/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1224.5700	1236.5900	1.2246	1.2366	0
26/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	R210 On 07-August-25			Bond Future	254.2230	254.2339	254.2230	254.2339	0
26/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5782.9500	5793.9400	5.7830	5.7939	0
26/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	R210 On 06-November-25			Bond Future	255.7495	255.7595	255.7495	255.7595	0
26/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3609.4800	3619.4600	3.6095	3.6195	0
26/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2024	R213 On 07-November-24			Bond Future	9.5347	9.5612	89.5939	89.4797	77,004
26/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6899.9500	6793.2800	6.9000	6.7933	0
26/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	33.3000	40.7500	0.0333	0.0408	0
26/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6938.1700	6831.3600	6.9382	6.8314	0
26/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	32.5600	39.8700	0.0326	0.0399	0
26/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6976.3700	6869.4300	6.9764	6.8694	0
26/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	31.8300	39.0100	0.0318	0.0390	0
26/08/2024	R213 On 06-February-25			Bond Future	9.5947	9.6227	91.4652	91.3483	0
26/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	7138.3300	7036.8700	7.1383	7.0369	0
26/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	169.7100	185.1500	0.1697	0.1852	0
26/08/2024	R213 On 08-May-25			Bond Future	9.6736	9.7033	89.7302	89.6104	0
26/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4292.9300	4216.4400	4.2929	4.2164	0
26/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	952.5500	995.8600	0.9526	0.9959	0
26/08/2024	R213 On 07-August-25			Bond Future	9.7641	9.7956	91.4971	91.3745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7622.9600	7526.5400	7.6230	7.5265	0
26/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	592.9000	619.1000	0.5929	0.6191	0
26/08/2024	R213 On 06-November-25			Bond Future	9.8774	9.9108	89.7151	89.5897	0
26/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	3035.4200	2975.7400	3.0354	2.9757	0
26/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2389.9500	2455.6800	2.3900	2.4557	0
26/08/2024	R214 On 07-November-24			Bond Future	11.0800	11.1218	67.0826	66.8539	21,063
26/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7667.0100	7455.1000	7.6670	7.4551	0
26/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	66.5100	83.3600	0.0665	0.0834	0
26/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7711.0100	7498.8100	7.7110	7.4988	0
26/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	65.0400	81.6000	0.0650	0.0816	0
26/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7755.0000	7542.5100	7.7550	7.5425	0
26/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	63.6000	79.8700	0.0636	0.0799	0
26/08/2024	R214 On 06-February-25			Bond Future	11.1612	11.2045	68.4838	68.2500	0
26/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4251.2100	4106.1700	4.2512	4.1062	554
26/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1174.9600	1263.7600	1.1750	1.2638	0
26/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6174.9800	5999.5900	6.1750	5.9996	554
26/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	654.1800	712.6300	0.6542	0.7126	0
26/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	8022.9600	7827.7800	8.0230	7.8278	0
26/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	379.7800	418.4400	0.3798	0.4184	0
26/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11663.8300	11444.4400	11.6638	11.4444	0
26/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	109.3300	123.7800	0.1093	0.1238	554
26/08/2024	R214 On 08-May-25			Bond Future	11.2520	11.2968	66.5445	66.3056	0
26/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6736.8500	6562.8100	6.7369	6.5628	0
26/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1006.6700	1071.5700	1.0067	1.0716	0
26/08/2024	R214 On 07-August-25			Bond Future	11.3493	11.3957	67.8543	67.6103	0
26/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8907.3700	8722.4000	8.9074	8.7224	0
26/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1140.0800	1199.1200	1.1401	1.1991	0
26/08/2024	R214 On 06-November-25			Bond Future	11.4580	11.5061	65.8670	65.6179	0
26/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4485.1400	4358.6600	4.4851	4.3587	0
26/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3550.5200	3673.0800	3.5505	3.6731	0
26/08/2024	R248 On 07-November-24			Bond Future	11.2221	11.2691	81.4376	81.1195	251,164
26/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9568.7000	9274.0800	9.5687	9.2741	0
26/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	88.5400	111.9900	0.0885	0.1120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9621.2800	9326.2700	9.6213	9.3263	0
26/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	86.6900	109.7500	0.0867	0.1098	0
26/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9673.8500	9378.4600	9.6739	9.3785	0
26/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	84.9100	107.5900	0.0849	0.1076	0
26/08/2024	R248 On 06-February-25			Bond Future	11.3060	11.3548	83.1386	82.8135	10,000
26/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9078.3400	8812.9400	9.0783	8.8129	0
26/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	556.1700	615.8400	0.5562	0.6158	0
26/08/2024	R248 On 08-May-25			Bond Future	11.3990	11.4495	80.3474	80.0153	0
26/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8545.4300	8300.9600	8.5454	8.3010	0
26/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1254.6000	1342.1800	1.2546	1.3422	0
26/08/2024	R248 On 07-August-25			Bond Future	11.4987	11.5510	81.9285	81.5894	0
26/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11202.8600	10940.2900	11.2029	10.9403	0
26/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1308.3800	1384.8500	1.3084	1.3849	0
26/08/2024	R248 On 06-November-25			Bond Future	11.6092	11.6636	79.0701	78.7241	0
26/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5216.8900	5042.1900	5.2169	5.0422	0
26/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4388.9800	4560.3000	4.3890	4.5603	0
26/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0