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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
28/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	2025 On 07-November-24			Bond Future	185.4816	185.5878	185.4816	185.5878	9,240
28/08/2024	2029 On 07-November-24			Bond Future	134.4227	134.4497	134.4227	134.4497	10,202
28/08/2024	2029 On 06-February-25			Bond Future	137.2650	137.2908	137.2650	137.2908	0
28/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4864.9500	4890.8200	4.8650	4.8908	0
28/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2029 On 08-May-25			Bond Future	138.6099	138.6335	138.6099	138.6335	0
28/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	759.8700	783.5300	0.7599	0.7835	0
28/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2029 On 07-August-25			Bond Future	141.3760	141.3981	141.3760	141.3981	0
28/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3966.0300	3988.1000	3.9660	3.9881	0
28/08/2024	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
28/08/2024	2029 On 06-November-25			Bond Future	142.7004	142.7210	142.7004	142.7210	0
28/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2910.3800	2931.0200	2.9104	2.9310	0
28/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2030 On 07-November-24			Bond Future	9.1454	9.1150	97.5691	97.6896	178,537
28/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4198.8300	4313.6200	4.1988	4.3136	600
28/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	95.2200	89.4700	0.0952	0.0895	0
28/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5981.6400	6100.6900	5.9816	6.1007	600
28/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	26.0900	24.6000	0.0261	0.0246	0
28/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6089.3000	6208.4600	6.0893	6.2085	0
28/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	24.1200	22.7400	0.0241	0.0227	0
28/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6125.1600	6244.3700	6.1252	6.2444	0
28/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	23.4700	22.1400	0.0235	0.0221	0
28/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6161.0200	6280.2600	6.1610	6.2803	0
28/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	22.8500	21.5500	0.0229	0.0216	0
28/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10214.0000	10334.5200	10.2140	10.3345	0
28/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.4200	0.4000	0.0004	0.0004	600
28/08/2024	2030 On 06-February-25			Bond Future	9.1837	9.1517	95.5984	95.7203	0
28/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	708.7900	751.0000	0.7088	0.7510	800
28/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2650.2800	2570.6500	2.6503	2.5707	0
28/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1492.5700	1559.6700	1.4926	1.5597	800
28/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1506.6600	1451.9200	1.5067	1.4519	0
28/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2688.4000	2777.8800	2.6884	2.7779	0
28/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	784.7400	752.3800	0.7847	0.7524	800
28/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5691.1800	5803.9600	5.6912	5.8040	0
28/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	198.8100	189.7500	0.1988	0.1898	0
28/08/2024	2030 On 08-May-25			Bond Future	9.2594	9.2259	97.5042	97.6265	0
28/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	919.6600	963.2000	0.9197	0.9632	800
28/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3061.2400	2982.4100	3.0612	2.9824	0
28/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1696.0700	1759.6100	1.6961	1.7596	800
28/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1986.2300	1927.4000	1.9862	1.9274	0
28/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3391.9500	3481.1600	3.3920	3.4812	0
28/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	985.3400	952.1800	0.9853	0.9522	0
28/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3548.6800	3639.5200	3.5487	3.6395	0
28/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	930.4000	898.8700	0.9304	0.8989	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4420.0100	4518.5300	4.4200	4.5185	1,640
28/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	682.8100	658.9600	0.6828	0.6590	0
28/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5515.9000	5621.3900	5.5159	5.6214	2,280
28/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	471.5200	454.6400	0.4715	0.4546	0
28/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9041.7100	9159.4800	9.0417	9.1595	0
28/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	114.7800	110.1800	0.1148	0.1102	1,640
28/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10329.4800	10449.3300	10.3295	10.4493	0
28/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	59.4000	56.8800	0.0594	0.0569	2,280
28/08/2024	2030 On 07-August-25			Bond Future	9.3501	9.3147	95.4154	95.5388	0
28/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4692.0700	4788.5900	4.6921	4.7886	1,054
28/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	860.9300	834.1100	0.8609	0.8341	0
28/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6411.2800	6517.7100	6.4113	6.5177	0
28/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	526.4300	509.5200	0.5264	0.5095	0
28/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9251.5700	9368.0900	9.2516	9.3681	0
28/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	191.8900	185.0700	0.1919	0.1851	1,054
28/08/2024	2030 On 06-November-25			Bond Future	9.4503	9.4128	97.2635	97.3879	0
28/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2407.0300	2476.4100	2.4070	2.4764	0
28/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2110.6400	2055.5800	2.1106	2.0556	0
28/08/2024	2032 On 07-November-24			Bond Future	9.9157	9.8763	92.3806	92.5729	101,428
28/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	945.2700	1035.2500	0.9453	1.0353	50
28/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1755.8800	1653.5800	1.7559	1.6536	0
28/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1200.1200	1302.9700	1.2001	1.3030	0
28/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1471.6900	1382.2600	1.4717	1.3823	0
28/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1300.9500	1408.3300	1.3010	1.4083	100
28/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1377.5000	1292.6000	1.3775	1.2926	0
28/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3632.6700	3797.7400	3.6327	3.7977	0
28/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	380.4500	353.2400	0.3805	0.3532	200
28/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5713.7700	5896.3000	5.7138	5.8963	600
28/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	133.3900	123.6400	0.1334	0.1236	0
28/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7238.2800	7426.1200	7.2383	7.4261	0
28/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	61.8500	57.4100	0.0619	0.0574	0
28/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7280.7500	7468.6900	7.2808	7.4687	0
28/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	60.5300	56.1900	0.0605	0.0562	0
28/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7323.2400	7511.2700	7.3232	7.5113	0

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28/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	59.2700	55.0200	0.0593	0.0550	0
28/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7832.5600	8021.6000	7.8326	8.0216	600
28/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	45.7700	42.5300	0.0458	0.0425	0
28/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7959.7300	8148.9800	7.9597	8.1490	1,615
28/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	42.8900	39.8600	0.0429	0.0399	0
28/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13350.0500	13542.3000	13.3501	13.5423	0
28/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.5000	0.4700	0.0005	0.0005	600
28/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14955.2600	15147.5300	14.9553	15.1475	0
28/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0900	0.0800	0.0001	0.0001	1,615
28/08/2024	2032 On 06-February-25			Bond Future	9.9856	9.9445	94.3113	94.5063	0
28/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	831.7800	894.9800	0.8318	0.8950	800
28/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3560.8400	3429.0000	3.5608	3.4290	0
28/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1785.3700	1887.4400	1.7854	1.8874	800
28/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2096.7400	2003.7700	2.0967	2.0038	0
28/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3815.5200	3963.0100	3.8155	3.9630	0
28/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	918.5800	871.0300	0.9186	0.8710	800
28/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7981.4000	8163.9500	7.9814	8.1640	0
28/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	217.9300	205.4400	0.2179	0.2054	0
28/08/2024	2032 On 08-May-25			Bond Future	10.0788	10.0360	92.0285	92.2255	0
28/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1106.3500	1172.6000	1.1064	1.1726	800
28/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4201.4500	4070.6600	4.2015	4.0707	0
28/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2045.9100	2143.3900	2.0459	2.1434	800
28/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2780.0600	2680.5000	2.7801	2.6805	0
28/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4860.8800	5009.8100	4.8609	5.0098	0
28/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1137.2000	1089.0900	1.1372	1.0891	0
28/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5060.2800	5211.5300	5.0603	5.2115	0
28/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1075.3500	1029.5600	1.0754	1.0296	800
28/08/2024	2032 On 07-August-25			Bond Future	10.1828	10.1381	93.8409	94.0404	0
28/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8515.7300	8685.7000	8.5157	8.6857	0
28/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	806.2300	776.6800	0.8062	0.7767	0
28/08/2024	2032 On 06-November-25			Bond Future	10.3034	10.2567	91.4975	91.6997	0
28/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3457.4700	3571.7900	3.4575	3.5718	0
28/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2955.8400	2867.9900	2.9558	2.8680	0
28/08/2024	2033 On 07-November-24			Bond Future	127.4529	127.3279	127.4529	127.3279	6,936

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28/08/2024	2033 On 06-February-25			Bond Future	130.1480	130.0187	130.1480	130.0187	0
28/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	5208.0200	5078.7000	5.2080	5.0787	0
28/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2033 On 08-May-25			Bond Future	131.2496	131.1151	131.2496	131.1151	0
28/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	629.5800	495.1200	0.6296	0.4951	0
28/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2033 On 07-August-25			Bond Future	133.8691	133.7300	133.8691	133.7300	0
28/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5219.1300	5080.0400	5.2191	5.0800	0
28/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2033 On 06-November-25			Bond Future	134.9435	134.8000	134.9435	134.8000	0
28/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1803.5400	1660.0000	1.8035	1.6600	0
28/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2037 On 07-November-24			Bond Future	10.9857	10.9780	85.8735	85.9183	193,564
28/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8646.4400	8692.3100	8.6464	8.6923	0
28/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	66.2200	67.3300	0.0662	0.0673	0
28/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8695.0200	8740.8800	8.6950	8.7409	0
28/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	64.7500	65.8500	0.0648	0.0659	0
28/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8743.6100	8789.4600	8.7436	8.7895	0
28/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	63.3300	64.4200	0.0633	0.0644	0
28/08/2024	2037 On 06-February-25			Bond Future	11.0736	11.0659	83.4078	83.4523	0
28/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9283.0900	9327.2700	9.2831	9.3273	0
28/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	336.0100	335.6700	0.3360	0.3357	0
28/08/2024	2037 On 08-May-25			Bond Future	11.1845	11.1767	85.0697	85.1135	3,975
28/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6952.8600	6991.7700	6.9529	6.9918	0
28/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1234.9400	1230.0400	1.2349	1.2300	0
28/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8175.1000	8215.5300	8.1751	8.2155	15,000
28/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	948.6900	945.3100	0.9487	0.9453	0
28/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11303.7200	11346.4100	11.3037	11.3464	7,500
28/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	486.6500	485.5300	0.4867	0.4855	0
28/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11506.4000	11549.1900	11.5064	11.5492	7,500
28/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	458.7700	457.7500	0.4588	0.4578	0
28/08/2024	2037 On 07-August-25			Bond Future	11.3057	11.2979	82.4846	82.5279	0
28/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1944.1100	1963.7800	1.9441	1.9638	2,341
28/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6275.7300	6252.0300	6.2757	6.2520	0

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28/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2126.0400	2146.7800	2.1260	2.1468	200
28/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	5925.3900	5902.7600	5.9254	5.9028	0
28/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4130.6800	4160.0500	4.1307	4.1601	0
28/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3502.1400	3488.1400	3.5021	3.4881	2,541
28/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6669.9100	6705.4500	6.6699	6.7055	0
28/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2079.2900	2071.4600	2.0793	2.0715	2,541
28/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9870.6300	9910.3100	9.8706	9.9103	0
28/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1158.6000	1154.9100	1.1586	1.1549	0
28/08/2024	2037 On 06-November-25			Bond Future	11.4301	11.4221	84.0805	84.1236	0
28/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4825.1500	4854.4300	4.8252	4.8544	0
28/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3751.3900	3737.5600	3.7514	3.7376	0
28/08/2024	2038 On 07-November-24			Bond Future	139.9583	139.5965	139.9583	139.5965	3,218
28/08/2024	2038 On 06-February-25			Bond Future	140.8048	140.4334	140.8048	140.4334	0
28/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	5574.7600	5203.4000	5.5748	5.2034	0
28/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2038 On 08-May-25			Bond Future	143.6481	143.2664	143.6481	143.2664	0
28/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3968.1000	3586.4400	3.9681	3.5864	0
28/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2038 On 07-August-25			Bond Future	144.3584	143.9669	144.3584	143.9669	0
28/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4798.4000	4406.9400	4.7984	4.4069	0
28/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2038 On 06-November-25			Bond Future	147.1936	146.7927	147.1936	146.7927	0
28/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	3313.5600	2912.7100	3.3136	2.9127	0
28/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2040 On 07-November-24			Bond Future	11.2274	11.2301	86.4378	86.4206	113,530
28/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5597.3500	5589.9200	5.5974	5.5899	640
28/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	337.7500	347.5400	0.3378	0.3475	0
28/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8166.5200	8154.1700	8.1665	8.1542	0
28/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	117.3000	122.1700	0.1173	0.1222	640
28/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9403.9400	9390.0700	9.4039	9.3901	0
28/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	69.7000	73.0500	0.0697	0.0731	0
28/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9455.2600	9441.3300	9.4553	9.4413	0
28/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	68.2100	71.5000	0.0682	0.0715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9506.5200	9492.5400	9.5065	9.4925	0
28/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	66.7200	69.9600	0.0667	0.0700	0
28/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10980.0500	10964.8400	10.9801	10.9648	0
28/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	35.5000	37.5100	0.0355	0.0375	640
28/08/2024	2040 On 06-February-25			Bond Future	11.3170	11.3200	83.7332	83.7145	14
28/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1693.9700	1694.2000	1.6940	1.6942	780
28/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3705.5800	3724.5100	3.7056	3.7245	0
28/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4052.4600	4048.2500	4.0525	4.0483	0
28/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1715.3900	1729.8800	1.7154	1.7299	780
28/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6200.4600	6192.5500	6.2005	6.1926	0
28/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	959.1500	969.9400	0.9592	0.9699	780
28/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9702.8800	9690.4100	9.7029	9.6904	0
28/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	395.0600	401.2900	0.3951	0.4013	0
28/08/2024	2040 On 08-May-25			Bond Future	11.4275	11.4309	85.4014	85.3807	3,900
28/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8094.2500	8083.2600	8.0943	8.0833	0
28/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1192.3400	1202.1200	1.1923	1.2021	0
28/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8617.0100	8605.4300	8.6170	8.6054	15,000
28/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1074.8200	1084.0100	1.0748	1.0840	0
28/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11620.2200	11605.7600	11.6202	11.6058	7,500
28/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	602.1600	608.4700	0.6022	0.6085	0
28/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11929.6300	11914.9200	11.9296	11.9149	7,500
28/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	567.9300	573.9900	0.5679	0.5740	0
28/08/2024	2040 On 07-August-25			Bond Future	11.5476	11.5513	82.5720	82.5496	0
28/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10790.8400	10776.9700	10.7908	10.7770	0
28/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1241.1000	1249.6600	1.2411	1.2497	0
28/08/2024	2040 On 06-November-25			Bond Future	11.6699	11.6740	84.1690	84.1450	0
28/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5153.4700	5145.2800	5.1535	5.1453	0
28/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4157.9700	4173.8100	4.1580	4.1738	0
28/08/2024	2044 On 07-November-24			Bond Future	11.2996	11.3022	82.6088	82.5918	80,978
28/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4824.1900	4818.8800	4.8242	4.8189	0
28/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	458.0700	469.7100	0.4581	0.4697	13,875
28/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6102.4200	6093.9800	6.1024	6.0940	0
28/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	271.3000	279.8100	0.2713	0.2798	9,540
28/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7408.9300	7397.9700	7.4089	7.3980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	158.9300	164.9200	0.1589	0.1649	11,405
28/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9494.7200	9480.9700	9.4947	9.4810	0
28/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	66.0900	69.2900	0.0661	0.0693	0
28/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9546.3500	9532.5600	9.5464	9.5326	0
28/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	64.6500	67.8100	0.0647	0.0678	0
28/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9597.9300	9584.0800	9.5979	9.5841	0
28/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	63.2300	66.3300	0.0632	0.0663	0
28/08/2024	2044 On 06-February-25			Bond Future	11.3847	11.3875	79.9495	79.9311	0
28/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5166.0900	5160.6000	5.1661	5.1606	449
28/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1360.9900	1373.8900	1.3610	1.3739	0
28/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7446.1200	7437.1200	7.4461	7.4371	449
28/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	762.6200	772.0100	0.7626	0.7720	0
28/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9907.1200	9895.1400	9.9071	9.8951	0
28/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	416.7400	423.1500	0.4167	0.4232	0
28/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13300.0900	13285.0200	13.3001	13.2850	0
28/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	162.9200	166.2400	0.1629	0.1662	449
28/08/2024	2044 On 08-May-25			Bond Future	11.4888	11.4920	81.5423	81.5219	0
28/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1822.8500	1821.8100	1.8229	1.8218	2,490
28/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5561.5300	5580.8200	5.5615	5.5808	0
28/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	4037.5900	4032.9400	4.0376	4.0329	0
28/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3026.9300	3042.6100	3.0269	3.0426	2,490
28/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	7037.6800	7028.7500	7.0377	7.0288	0
28/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1589.4400	1600.8400	1.5894	1.6008	2,490
28/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8425.9000	8415.2900	8.4259	8.4153	0
28/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1208.4600	1218.1800	1.2085	1.2182	0
28/08/2024	2044 On 07-August-25			Bond Future	11.6014	11.6050	78.7620	78.7400	0
28/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11017.5700	11004.2400	11.0176	11.0042	0
28/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1293.5600	1302.2100	1.2936	1.3022	0
28/08/2024	2044 On 06-November-25			Bond Future	11.7156	11.7194	80.2852	80.2617	0
28/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5301.9900	5294.2700	5.3020	5.2943	0
28/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4305.5600	4321.2900	4.3056	4.3213	0
28/08/2024	2046 On 07-November-24			Bond Future	119.7822	120.1669	119.7822	120.1669	18,098
28/08/2024	2046 On 06-February-25			Bond Future	122.3148	122.7061	122.3148	122.7061	0
28/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8304.7800	8696.0600	8.3048	8.6961	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2046 On 08-May-25			Bond Future	122.5414	122.9378	122.5414	122.9378	0
28/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	571.3500	967.8000	0.5714	0.9678	0
28/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2046 On 07-August-25			Bond Future	124.9856	125.3882	124.9856	125.3882	0
28/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6295.6400	6698.2200	6.2956	6.6982	0
28/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2046 On 06-November-25			Bond Future	125.1551	125.5639	125.1551	125.5639	0
28/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	153.9000	0.0000	0.1539	0
28/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	254.8900	0.0000	0.2549	0.0000	0
28/08/2024	2050 On 07-November-24			Bond Future	122.6981	121.4781	122.6981	121.4781	15,391
28/08/2024	2050 On 06-February-25			Bond Future	122.9382	121.6907	122.9382	121.6907	582
28/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	7338.2000	6090.7100	7.3382	6.0907	0
28/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2050 On 08-May-25			Bond Future	125.4206	124.1455	125.4206	124.1455	0
28/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	4260.5600	2985.4600	4.2606	2.9855	0
28/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2050 On 07-August-25			Bond Future	125.5200	124.2175	125.5200	124.2175	0
28/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	5629.9500	4327.4600	5.6300	4.3275	0
28/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	2050 On 06-November-25			Bond Future	127.9849	126.6550	127.9849	126.6550	0
28/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	3564.9100	2235.0100	3.5649	2.2350	0
28/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	AL37 On 07-November-24			Index Future	1045.3410	1047.5280	1045.3410	1,047.5280	0
28/08/2024	AL37 On 06-February-25			Index Future	1067.1940	1069.4220	1067.1940	1,069.4220	0
28/08/2024	AL37 On 08-May-25			Index Future	1088.5120	1090.7780	1088.5120	1,090.7780	0
28/08/2024	AL37 On 07-August-25			Index Future	1110.0060	1112.3120	1110.0060	1,112.3120	0
28/08/2024	AL37 On 06-November-25			Index Future	1131.6070	1133.9530	1131.6070	1,133.9530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	AL7T On 07-November-24			Index Future	1244.3860	1247.8230	1244.3860	1,247.8230	0
28/08/2024	AL7T On 06-February-25			Index Future	1270.4000	1273.9030	1270.4000	1,273.9030	0
28/08/2024	AL7T On 08-May-25			Index Future	1295.7780	1299.3430	1295.7780	1,299.3430	0
28/08/2024	AL7T On 07-August-25			Index Future	1321.3650	1324.9940	1321.3650	1,324.9940	0
28/08/2024	AL7T On 06-November-25			Index Future	1347.0780	1350.7720	1347.0780	1,350.7720	0
28/08/2024	ALBI On 07-November-24			Index Future	1075.9270	1077.5610	1075.9270	1,077.5610	121
28/08/2024	ALBI On 06-February-25			Index Future	1098.4190	1100.0820	1098.4190	1,100.0820	0
28/08/2024	ALBI On 08-May-25			Index Future	1120.3620	1122.0500	1120.3620	1,122.0500	0
28/08/2024	ALBI On 07-August-25			Index Future	1142.4850	1144.2020	1142.4850	1,144.2020	0
28/08/2024	ALBI On 06-November-25			Index Future	1164.7170	1166.4630	1164.7170	1,166.4630	0
28/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	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
28/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	ES33 On 07-November-24			Bond Future	11.3535	11.3312	80.0256	80.1305	0
28/08/2024	ES33 On 06-February-25			Bond Future	11.4750	11.4519	81.7176	81.8236	0
28/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7986.0300	8092.0500	7.9860	8.0921	0
28/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	ES33 On 08-May-25			Bond Future	11.6154	11.5917	79.5669	79.6733	0
28/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4794.8600	4901.3500	4.7949	4.9014	0
28/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	ES33 On 07-August-25			Bond Future	11.7674	11.7429	81.1518	81.2592	0
28/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7347.1500	7454.5600	7.3472	7.4546	0
28/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	ES33 On 06-November-25			Bond Future	11.9406	11.9151	78.9448	79.0531	0
28/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	294.5600	402.9100	0.2946	0.4029	0
28/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	ES42 On 07-November-24			Bond Future	11.7020	11.7051	76.8079	76.7891	0
28/08/2024	ES42 On 06-February-25			Bond Future	11.8019	11.8053	78.4311	78.4108	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10037.5800	10017.2700	10.0376	10.0173	0
28/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	ES42 On 08-May-25			Bond Future	11.9200	11.9239	75.7466	75.7243	0
28/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7115.7200	7093.3900	7.1157	7.0934	0
28/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	ES42 On 07-August-25			Bond Future	12.0432	12.0474	77.2530	77.2290	0
28/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8980.7800	8956.8400	8.9808	8.9568	0
28/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	ES42 On 06-November-25			Bond Future	12.1784	12.1830	74.5003	74.4748	0
28/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1166.3700	1140.8600	1.1664	1.1409	0
28/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	GOVI On 07-November-24			GOVI	1059.4870	1061.1720	1059.4870	1,061.1720	688
28/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1107070.0000	1123920.0000	110.7070	112.3920	0
28/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1106970.0000	1123820.0000	110.6970	112.3820	0
28/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1106870.0000	1123720.0000	110.6870	112.3720	0
28/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	GOVI On 06-February-25			GOVI	1081.6350	1083.3500	1081.6350	1,083.3500	0
28/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1096350.0000	1113500.0000	109.6350	111.3500	0
28/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	GOVI On 08-May-25			GOVI	1103.2430	1104.9850	1103.2430	1,104.9850	0
28/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	812430.0000	829850.0000	81.2430	82.9850	0
28/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	GOVI On 07-August-25			GOVI	1125.0280	1126.7990	1125.0280	1,126.7990	0
28/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1140280.0000	1157990.0000	114.0280	115.7990	0
28/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	GOVI On 06-November-25			GOVI	1146.9200	1148.7210	1146.9200	1,148.7210	0
28/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	349200.0000	367210.0000	34.9200	36.7210	0
28/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/08/2024	IGOV On 07-November-24			Index Future	371.8640	370.8740	371.8640	370.8740	594
28/08/2024	IGOV On 06-February-25			Index Future	379.7270	378.7150	379.7270	378.7150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	IGOV On 08-May-25			Index Future	387.4000	386.3650	387.4000	386.3650	0
28/08/2024	IGOV On 07-August-25			Index Future	395.1360	394.0790	395.1360	394.0790	0
28/08/2024	IGOV On 06-November-25			Index Future	402.9100	401.8300	402.9100	401.8300	0
28/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
28/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
28/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
28/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
28/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
28/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
28/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
28/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
28/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
28/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/08/2024	R035 On 07-November-24			Bond Future	10.5998	10.5765	91.1071	91.2405	142,413
28/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3403.7100	3514.6600	3.4037	3.5147	0
28/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	601.9100	579.4700	0.6019	0.5795	11,000
28/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8459.6500	8591.3500	8.4597	8.5914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	56.1100	54.4200	0.0561	0.0544	0
28/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8508.3000	8640.0500	8.5083	8.6401	0
28/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	54.8000	53.1600	0.0548	0.0532	0
28/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8556.9400	8688.7300	8.5569	8.6887	0
28/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	53.5200	51.9200	0.0535	0.0519	0
28/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8605.5500	8737.3900	8.6056	8.7374	1,000
28/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	52.2600	50.7100	0.0523	0.0507	0
28/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13472.1800	13605.5300	13.4722	13.6055	0
28/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	2.7000	2.6600	0.0027	0.0027	1,000
28/08/2024	R035 On 06-February-25			Bond Future	10.6872	10.6631	93.0116	93.1466	0
28/08/2024	R035 On 06-February-25	10.34	Call	Bond Future	1456.3900	1514.8200	1.4564	1.5148	1,000
28/08/2024	R035 On 06-February-25	10.34	Put	Bond Future	3433.0600	3356.5000	3.4331	3.3565	0
28/08/2024	R035 On 06-February-25	10.65	Call	Bond Future	2271.0000	2346.2600	2.2710	2.3463	0
28/08/2024	R035 On 06-February-25	10.65	Put	Bond Future	2479.8400	2420.1100	2.4798	2.4201	1,000
28/08/2024	R035 On 06-February-25	11.30	Call	Bond Future	4538.3500	4641.8800	4.5384	4.6419	0
28/08/2024	R035 On 06-February-25	11.30	Put	Bond Future	1188.9500	1157.4900	1.1890	1.1575	1,000
28/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9302.2100	9428.8300	9.3022	9.4288	0
28/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	311.6800	303.3100	0.3117	0.3033	0
28/08/2024	R035 On 08-May-25			Bond Future	10.7882	10.7635	90.3562	90.4922	0
28/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	2005.5700	2067.1700	2.0056	2.0672	150
28/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	3946.5900	3872.2500	3.9466	3.8723	0
28/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3424.6200	3507.5200	3.4246	3.5075	0
28/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2541.7700	2488.7300	2.5418	2.4887	150
28/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5198.8400	5299.0800	5.1988	5.2991	400
28/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1609.9500	1574.2500	1.6100	1.5743	0
28/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6118.0300	6224.7300	6.1180	6.2247	0
28/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1294.8900	1265.6500	1.2949	1.2657	150
28/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6432.8600	6541.4900	6.4329	6.5415	0
28/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1203.7300	1176.4200	1.2037	1.1764	0
28/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10227.8900	10351.8200	10.2279	10.3518	0
28/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	517.6200	505.6100	0.5176	0.5056	400
28/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12930.5600	13060.4400	12.9306	13.0604	0
28/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	252.0900	246.0300	0.2521	0.2460	400
28/08/2024	R035 On 07-August-25			Bond Future	10.8991	10.8735	92.1365	92.2737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9827.8100	9945.0300	9.8278	9.9450	0
28/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1063.0900	1043.0300	1.0631	1.0430	0
28/08/2024	R035 On 06-November-25			Bond Future	11.0266	11.0001	89.4146	89.5533	0
28/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4465.1700	4547.5500	4.4652	4.5476	0
28/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3561.5600	3505.2000	3.5616	3.5052	0
28/08/2024	R053 On 07-November-24			Bond Future	11.2281	11.2461	104.7202	104.5627	3,638
28/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12328.0900	12180.7600	12.3281	12.1808	0
28/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	110.1000	120.3300	0.1101	0.1203	0
28/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12395.4700	12247.9700	12.3955	12.2480	0
28/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	107.8300	117.8900	0.1078	0.1179	0
28/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12462.7700	12315.0900	12.4628	12.3151	0
28/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	105.5700	115.4500	0.1056	0.1155	0
28/08/2024	R053 On 06-February-25			Bond Future	11.3099	11.3287	106.9086	106.7464	0
28/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13139.3400	13001.3900	13.1393	13.0014	0
28/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	611.0100	635.2900	0.6110	0.6353	0
28/08/2024	R053 On 08-May-25			Bond Future	11.4056	11.4254	103.1729	103.0053	0
28/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11189.7200	11063.7200	11.1897	11.0637	0
28/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1584.0000	1625.6600	1.5840	1.6257	0
28/08/2024	R053 On 07-August-25			Bond Future	11.5070	11.5276	105.2034	105.0308	0
28/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	14011.3500	13876.1000	14.0114	13.8761	0
28/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1642.0800	1679.4300	1.6421	1.6794	0
28/08/2024	R053 On 06-November-25			Bond Future	11.6173	11.6389	101.3755	101.1981	0
28/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6629.5300	6537.4500	6.6295	6.5375	0
28/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5468.3400	5553.6200	5.4683	5.5536	0
28/08/2024	R186 On 07-November-24			Bond Future	8.0897	8.0657	108.6976	108.7446	142,593
28/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2053.1200	2098.2500	2.0531	2.0983	0
28/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	39.5000	37.6700	0.0395	0.0377	0
28/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2071.2500	2116.4300	2.0713	2.1164	0
28/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	38.5200	36.7400	0.0385	0.0367	0
28/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2089.4000	2134.6300	2.0894	2.1346	0
28/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	37.5700	35.8400	0.0376	0.0358	0
28/08/2024	R186 On 06-February-25			Bond Future	8.0339	8.0073	105.6562	105.7028	0
28/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1908.2300	1947.9800	1.9082	1.9480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	191.0900	184.3200	0.1911	0.1843	0
28/08/2024	R186 On 08-May-25			Bond Future	8.0302	8.0004	107.7631	107.8084	0
28/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1147.0900	1177.6500	1.1471	1.1777	0
28/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	482.1000	467.3100	0.4821	0.4673	0
28/08/2024	R186 On 07-August-25			Bond Future	8.0413	8.0067	104.5751	104.6197	0
28/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1725.7000	1762.0800	1.7257	1.7621	1,983
28/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	217.8200	209.5500	0.2178	0.2096	0
28/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2207.7200	2247.3400	2.2077	2.2473	0
28/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	119.7700	114.7400	0.1198	0.1147	0
28/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2851.9500	2894.1700	2.8520	2.8942	0
28/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	51.6500	49.2200	0.0517	0.0492	1,983
28/08/2024	R186 On 06-November-25			Bond Future	8.0832	8.0417	106.6006	106.6447	0
28/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	671.2600	694.9500	0.6713	0.6950	0
28/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	621.5600	601.1700	0.6216	0.6012	0
28/08/2024	R202 On 07-November-24			Bond Future	270.9019	270.9455	270.9019	270.9455	1,076
28/08/2024	R202 On 06-February-25			Bond Future	271.4229	271.4639	271.4229	271.4639	0
28/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4632.9200	4673.8800	4.6329	4.6739	0
28/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	R202 On 08-May-25			Bond Future	276.9045	276.9410	276.9045	276.9410	0
28/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	4594.4900	4630.9800	4.5945	4.6310	0
28/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	R202 On 07-August-25			Bond Future	277.1162	277.1490	277.1162	277.1490	0
28/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	5516.1500	5549.0200	5.5162	5.5490	0
28/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	R202 On 06-November-25			Bond Future	282.5590	282.5888	282.5590	282.5888	0
28/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6919.0000	6948.8100	6.9190	6.9488	0
28/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	R209 On 07-November-24			Bond Future	10.7450	10.7217	71.6009	71.7208	17,037
28/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7091.8500	7209.6700	7.0919	7.2097	0
28/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	67.5700	65.4800	0.0676	0.0655	0
28/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7134.9300	7252.8100	7.1349	7.2528	0
28/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	66.0200	63.9900	0.0660	0.0640	0
28/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7178.0000	7295.9300	7.1780	7.2959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	64.5100	62.5300	0.0645	0.0625	0
28/08/2024	R209 On 06-February-25			Bond Future	10.8240	10.8000	73.0973	73.2188	0
28/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7916.5000	8029.3400	7.9165	8.0293	0
28/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	327.1300	318.4900	0.3271	0.3185	0
28/08/2024	R209 On 08-May-25			Bond Future	10.9198	10.8952	71.4009	71.5233	0
28/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5746.0400	5843.5300	5.7460	5.8435	0
28/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1124.9300	1100.0200	1.1249	1.1000	0
28/08/2024	R209 On 07-August-25			Bond Future	11.0227	10.9975	72.8071	72.9309	0
28/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8568.1400	8672.8400	8.5681	8.6728	0
28/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1039.3200	1020.2400	1.0393	1.0202	0
28/08/2024	R209 On 06-November-25			Bond Future	11.1369	11.1108	71.0653	71.1905	0
28/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3987.4300	4061.2300	3.9874	4.0612	0
28/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3351.4100	3300.0100	3.3514	3.3000	0
28/08/2024	R210 On 07-November-24			Bond Future	242.7998	242.8502	242.7998	242.8502	1,557
28/08/2024	R210 On 06-February-25			Bond Future	247.9336	247.9819	247.9336	247.9819	0
28/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8323.5800	8371.8500	8.3236	8.3719	0
28/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	R210 On 08-May-25			Bond Future	249.5401	249.5843	249.5401	249.5843	0
28/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1510.1200	1554.2800	1.5101	1.5543	0
28/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	R210 On 07-August-25			Bond Future	254.5191	254.5605	254.5191	254.5605	0
28/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	6079.0500	6120.4700	6.0791	6.1205	0
28/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	R210 On 06-November-25			Bond Future	256.0557	256.0946	256.0557	256.0946	0
28/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3915.6700	3954.5700	3.9157	3.9546	0
28/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2024	R213 On 07-November-24			Bond Future	9.6002	9.5602	89.3122	89.4838	76,784
28/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6622.4600	6791.1300	6.6225	6.7911	0
28/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	37.4900	34.5600	0.0375	0.0346	0
28/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6660.5700	6829.3100	6.6606	6.8293	0
28/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	36.6400	33.7800	0.0366	0.0338	0
28/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6698.6700	6867.4700	6.6987	6.8675	0
28/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	35.8100	33.0100	0.0358	0.0330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	R213 On 06-February-25			Bond Future	9.6633	9.6216	91.1792	91.3533	0
28/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6869.7700	7032.5000	6.8698	7.0325	0
28/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	187.1400	175.8600	0.1871	0.1759	0
28/08/2024	R213 On 08-May-25			Bond Future	9.7454	9.7018	89.4408	89.6165	0
28/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4075.1700	4206.0900	4.0752	4.2061	0
28/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1024.1600	979.3400	1.0242	0.9793	0
28/08/2024	R213 On 07-August-25			Bond Future	9.8395	9.7937	91.2038	91.3817	0
28/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7369.8900	7522.5400	7.3699	7.5225	0
28/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	633.2000	607.9300	0.6332	0.6079	0
28/08/2024	R213 On 06-November-25			Bond Future	9.9567	9.9086	89.4176	89.5978	0
28/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2867.3300	2967.8600	2.8673	2.9679	0
28/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2519.3500	2439.7100	2.5194	2.4397	0
28/08/2024	R214 On 07-November-24			Bond Future	11.0666	11.0690	67.1562	67.1430	20,794
28/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7733.2600	7722.9100	7.7333	7.7229	0
28/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	59.2100	61.9900	0.0592	0.0620	0
28/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7777.3800	7766.9900	7.7774	7.7670	0
28/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	57.8600	60.6000	0.0579	0.0606	0
28/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7821.5000	7811.0600	7.8215	7.8111	0
28/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	56.5500	59.2400	0.0566	0.0592	0
28/08/2024	R214 On 06-February-25			Bond Future	11.1472	11.1498	68.5601	68.5458	0
28/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4292.7300	4288.9600	4.2927	4.2890	554
28/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1140.2000	1150.7000	1.1402	1.1507	0
28/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6227.6100	6220.9500	6.2276	6.2210	554
28/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	630.5300	638.1400	0.6305	0.6381	0
28/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	8083.2000	8074.3400	8.0832	8.0743	0
28/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	363.7400	369.1500	0.3637	0.3692	0
28/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11733.9200	11721.8700	11.7339	11.7219	0
28/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	103.1400	105.3600	0.1031	0.1054	554
28/08/2024	R214 On 08-May-25			Bond Future	11.2371	11.2401	66.6240	66.6082	0
28/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6790.8300	6782.7500	6.7908	6.7828	0
28/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	981.1400	988.9100	0.9811	0.9889	0
28/08/2024	R214 On 07-August-25			Bond Future	11.3337	11.3369	67.9367	67.9196	0
28/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8966.3600	8956.3800	8.9664	8.9564	0
28/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1116.6700	1123.8500	1.1167	1.1239	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	R214 On 06-November-25			Bond Future	11.4416	11.4452	65.9521	65.9337	0
28/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4524.5000	4518.5600	4.5245	4.5186	0
28/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3504.7100	3517.1800	3.5047	3.5172	0
28/08/2024	R248 On 07-November-24			Bond Future	11.2086	11.2162	81.5294	81.4777	251,164
28/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9650.9800	9604.1700	9.6510	9.6042	0
28/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	78.9700	83.8800	0.0790	0.0839	0
28/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9703.7200	9656.8300	9.7037	9.6568	0
28/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	77.2800	82.1100	0.0773	0.0821	0
28/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9756.4400	9709.4700	9.7564	9.7095	0
28/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	75.6500	80.4000	0.0757	0.0804	0
28/08/2024	R248 On 06-February-25			Bond Future	11.2918	11.2999	83.2338	83.1799	10,000
28/08/2024	R248 On 06-February-25	10.30	Call	Bond Future	494.5900	491.0800	0.4946	0.4911	0
28/08/2024	R248 On 06-February-25	10.30	Put	Bond Future	7653.6300	7703.9600	7.6536	7.7040	0
28/08/2024	R248 On 06-February-25	11.00	Call	Bond Future	1839.9200	1826.4600	1.8399	1.8265	0
28/08/2024	R248 On 06-February-25	11.00	Put	Bond Future	3839.4200	3879.8000	3.8394	3.8798	0
28/08/2024	R248 On 06-February-25	11.70	Call	Bond Future	4402.0300	4374.8700	4.4020	4.3749	0
28/08/2024	R248 On 06-February-25	11.70	Put	Bond Future	1742.5800	1769.2600	1.7426	1.7693	0
28/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9150.9700	9109.1500	9.1510	9.1092	0
28/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	533.5700	545.5900	0.5336	0.5456	0
28/08/2024	R248 On 08-May-25			Bond Future	11.3840	11.3925	80.4466	80.3901	0
28/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8613.0100	8573.6900	8.6130	8.5737	0
28/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1222.9500	1240.1400	1.2230	1.2401	0
28/08/2024	R248 On 07-August-25			Bond Future	11.4829	11.4919	82.0312	81.9724	0
28/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11277.8900	11234.2200	11.2779	11.2342	0
28/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1280.6500	1295.8000	1.2807	1.2958	0
28/08/2024	R248 On 06-November-25			Bond Future	11.5927	11.6022	79.1763	79.1153	0
28/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5265.3300	5236.6300	5.2653	5.2366	0
28/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4331.2900	4363.5800	4.3313	4.3636	0
28/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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