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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For July 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	2025 On 01-August-24			Bond Future	181.4952	181.5015	181.4952	181.5015	4,600
15/07/2024	2025 On 07-November-24			Bond Future	185.7861	185.7925	185.7861	185.7925	4,870
15/07/2024	2029 On 01-August-24			Bond Future	130.9857	131.0461	130.9857	131.0461	3,134
15/07/2024	2029 On 07-November-24			Bond Future	132.6806	132.7424	132.6806	132.7424	6,877
15/07/2024	2029 On 06-February-25			Bond Future	135.5964	135.6592	135.5964	135.6592	0
15/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3196.3600	3259.2100	3.1964	3.2592	0
15/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2029 On 08-May-25			Bond Future	137.0922	137.1560	137.0922	137.1560	0
15/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	757.8000	694.0500	0.7578	0.6941	0
15/07/2024	2029 On 07-August-25			Bond Future	140.0490	140.1137	140.0490	140.1137	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2639.0200	2703.6900	2.6390	2.7037	0
15/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2030 On 01-August-24			Bond Future	9.5704	9.4747	93.5463	93.9314	83,813
15/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2567.0800	2946.9500	2.5671	2.9470	600
15/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	40.2800	34.9900	0.0403	0.0350	0
15/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3163.5100	3547.2800	3.1635	3.5473	0
15/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	17.9600	16.5700	0.0180	0.0166	0
15/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3201.0900	3584.9900	3.2011	3.5850	0
15/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	17.0500	15.7900	0.0171	0.0158	0
15/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3238.7100	3622.7400	3.2387	3.6227	0
15/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	16.1900	15.0600	0.0162	0.0151	0
15/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4445.8900	4831.2900	4.4459	4.8313	600
15/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	2.7900	3.0300	0.0028	0.0030	0
15/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6676.8800	7062.0800	6.6769	7.0621	0
15/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0800	0.1200	0.0001	0.0001	600
15/07/2024	2030 On 07-November-24			Bond Future	9.6146	9.5130	95.7330	96.1271	118,784
15/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2907.9900	3218.3500	2.9080	3.2184	600
15/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	640.4500	556.7000	0.6405	0.5567	0
15/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4423.2600	4775.6700	4.4233	4.7757	600
15/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	303.7800	262.0800	0.3038	0.2621	0
15/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4519.2500	4873.4600	4.5193	4.8735	0
15/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	290.1400	250.2400	0.2901	0.2502	0
15/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4551.3500	4906.1400	4.5514	4.9061	0
15/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	285.7300	246.4100	0.2857	0.2464	0
15/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4583.4700	4938.8500	4.5835	4.9389	0
15/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	281.3700	242.6400	0.2814	0.2426	0
15/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8413.1300	8802.1100	8.4131	8.8021	0
15/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	35.6200	30.4900	0.0356	0.0305	600
15/07/2024	2030 On 06-February-25			Bond Future	9.6607	9.5528	93.8037	94.2062	0
15/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4407.2500	4733.6900	4.4073	4.7337	0
15/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	709.6500	633.5900	0.7097	0.6336	0
15/07/2024	2030 On 08-May-25			Bond Future	9.7305	9.6156	95.8056	96.2164	0
15/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2586.5800	2834.3900	2.5866	2.8344	0
15/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1878.5100	1715.5900	1.8785	1.7156	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3447.8500	3730.8100	3.4479	3.7308	1,640
15/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1409.1900	1281.4200	1.4092	1.2814	0
15/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4397.8700	4709.9800	4.3979	4.7100	2,280
15/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1052.0300	953.4100	1.0520	0.9534	0
15/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7642.3500	8011.7600	7.6424	8.0118	0
15/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	413.9600	372.6400	0.4140	0.3726	1,640
15/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8831.4600	9214.6700	8.8315	9.2147	0
15/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	259.9200	232.4000	0.2599	0.2324	2,280
15/07/2024	2030 On 07-August-25			Bond Future	9.8085	9.6858	93.8379	94.2571	0
15/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3845.6200	4132.1700	3.8456	4.1322	1,054
15/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1592.0300	1459.3700	1.5920	1.4594	0
15/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5376.1000	5702.7100	5.3761	5.7027	0
15/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1068.8000	976.2000	1.0688	0.9762	0
15/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7998.6600	8369.6700	7.9987	8.3697	0
15/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	516.5300	468.3300	0.5165	0.4683	1,054
15/07/2024	2032 On 01-August-24			Bond Future	10.2898	10.1996	92.2406	92.6788	68,169
15/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3204.6400	3637.5600	3.2046	3.6376	0
15/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	76.6600	71.3500	0.0767	0.0714	11,000
15/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3904.9500	4342.4800	3.9050	4.3425	600
15/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	40.2600	39.5600	0.0403	0.0396	0
15/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3993.2700	4431.1200	3.9933	4.4311	0
15/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	37.0600	36.6800	0.0371	0.0367	0
15/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4037.4700	4475.4600	4.0375	4.4755	0
15/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	35.5500	35.3100	0.0356	0.0353	0
15/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4081.7100	4519.8400	4.0817	4.5198	0
15/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	34.1100	34.0100	0.0341	0.0340	0
15/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5634.3300	6073.7400	5.6343	6.0737	120
15/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	7.6300	8.8100	0.0076	0.0088	0
15/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6119.8900	6559.1300	6.1199	6.5591	600
15/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	4.7200	5.7300	0.0047	0.0057	0
15/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6339.7700	6778.9300	6.3398	6.7789	0
15/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	3.7900	4.7200	0.0038	0.0047	100
15/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9138.7200	9577.0300	9.1387	9.5770	0
15/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.1100	0.1900	0.0001	0.0002	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10100.8200	10539.0700	10.1008	10.5391	0
15/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	11,000
15/07/2024	2032 On 07-November-24			Bond Future	10.3648	10.2700	90.2295	90.6780	100,348
15/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4140.8000	4508.7400	4.1408	4.5087	600
15/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	711.5000	631.0100	0.7115	0.6310	0
15/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5456.8700	5855.4300	5.4569	5.8554	0
15/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	431.5200	381.6500	0.4315	0.3817	0
15/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5494.6500	5893.8900	5.4947	5.8939	0
15/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	425.5100	376.3200	0.4255	0.3763	0
15/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5532.3400	5932.2700	5.5323	5.9323	0
15/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	419.4500	370.9500	0.4195	0.3710	0
15/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5989.4000	6396.8200	5.9894	6.3968	600
15/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	353.6900	312.6800	0.3537	0.3127	0
15/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6104.5000	6513.6300	6.1045	6.5136	1,615
15/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	338.7400	299.4400	0.3387	0.2994	0
15/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11225.9100	11670.9100	11.2259	11.6709	0
15/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	27.4400	24.0100	0.0274	0.0240	600
15/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12814.1300	13261.2900	12.8141	13.2613	0
15/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	10.0400	8.7700	0.0100	0.0088	1,615
15/07/2024	2032 On 06-February-25			Bond Future	10.4402	10.3408	92.1906	92.6486	0
15/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6371.5100	6760.3700	6.3715	6.7604	0
15/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	728.6700	659.5500	0.7287	0.6596	0
15/07/2024	2032 On 08-May-25			Bond Future	10.5280	10.4237	89.9919	90.4594	0
15/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3908.3300	4211.3000	3.9083	4.2113	0
15/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2221.2600	2056.7600	2.2213	2.0568	0
15/07/2024	2032 On 07-August-25			Bond Future	10.6214	10.5119	91.9101	92.3872	0
15/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7289.7200	7662.6800	7.2897	7.6627	0
15/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1511.0000	1406.8100	1.5110	1.4068	0
15/07/2024	2033 On 01-August-24			Bond Future	124.3151	124.3172	124.3151	124.3172	6,716
15/07/2024	2033 On 07-November-24			Bond Future	125.7539	125.7560	125.7539	125.7560	569
15/07/2024	2033 On 06-February-25			Bond Future	128.5176	128.5194	128.5176	128.5194	0
15/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3577.5500	3579.4000	3.5776	3.5794	0
15/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2033 On 08-May-25			Bond Future	129.7601	129.7616	129.7601	129.7616	0

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15/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	859.8700	858.4000	0.8599	0.8584	0
15/07/2024	2033 On 07-August-25			Bond Future	132.5590	132.5600	132.5590	132.5600	0
15/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3908.9900	3910.0300	3.9090	3.9100	0
15/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2037 On 01-August-24			Bond Future	11.3595	11.2647	81.3000	81.8403	110,058
15/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4040.8500	4577.4000	4.0409	4.5774	0
15/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	40.3700	36.5600	0.0404	0.0366	0
15/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4091.5900	4628.4600	4.0916	4.6285	0
15/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	38.3400	34.8500	0.0383	0.0349	0
15/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4142.4000	4679.5500	4.1424	4.6796	1,383
15/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	36.4300	33.2200	0.0364	0.0332	0
15/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9410.1000	9950.5000	9.4101	9.9505	0
15/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	1,383
15/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12401.4800	12941.8400	12.4015	12.9418	0
15/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
15/07/2024	2037 On 07-November-24			Bond Future	11.4534	11.3549	83.2004	83.7534	81,858
15/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6455.5500	6945.0400	6.4556	6.9450	0
15/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	548.4800	484.9500	0.5485	0.4850	0
15/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6498.3300	6988.6400	6.4983	6.9886	0
15/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	541.2100	478.5000	0.5412	0.4785	0
15/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6541.2800	7032.3900	6.5413	7.0324	0
15/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	534.1500	472.2400	0.5342	0.4722	0
15/07/2024	2037 On 06-February-25			Bond Future	11.5470	11.4446	80.7479	81.3127	0
15/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7350.8500	7820.5700	7.3509	7.8206	0
15/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1063.6700	968.5400	1.0637	0.9685	0
15/07/2024	2037 On 08-May-25			Bond Future	11.6555	11.5491	82.4706	83.0472	3,975
15/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5642.7100	6040.8300	5.6427	6.0408	0
15/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2523.8800	2345.4100	2.5239	2.3454	0
15/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6687.8700	7115.3500	6.6879	7.1154	15,000
15/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2060.5500	1911.4400	2.0606	1.9114	0
15/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9460.5100	9943.8300	9.4605	9.9438	7,500
15/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1242.5300	1149.2600	1.2425	1.1493	0
15/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9650.1900	10136.4400	9.6502	10.1364	7,500

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15/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1201.6500	1111.3100	1.2017	1.1113	0
15/07/2024	2037 On 07-August-25			Bond Future	11.7710	11.6604	79.9671	80.5558	0
15/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8369.0100	8817.8100	8.3690	8.8178	0
15/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2174.4500	2034.6000	2.1745	2.0346	0
15/07/2024	2038 On 01-August-24			Bond Future	134.0316	134.1821	134.0316	134.1821	1,889
15/07/2024	2038 On 07-November-24			Bond Future	137.2003	137.3543	137.2003	137.3543	1,668
15/07/2024	2038 On 06-February-25			Bond Future	138.0980	138.2551	138.0980	138.2551	0
15/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2867.9900	3025.1400	2.8680	3.0251	0
15/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2038 On 08-May-25			Bond Future	141.0793	141.2392	141.0793	141.2392	0
15/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1399.3000	1559.2000	1.3993	1.5592	0
15/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2038 On 07-August-25			Bond Future	141.9602	142.1231	141.9602	142.1231	0
15/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2400.2200	2563.0900	2.4002	2.5631	0
15/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2040 On 01-August-24			Bond Future	11.6351	11.5304	81.4260	82.0656	12,570
15/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3843.0700	4471.4000	3.8431	4.4714	680
15/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	69.0900	57.8000	0.0691	0.0578	0
15/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4055.9600	4686.8500	4.0560	4.6869	0
15/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	56.8400	48.1100	0.0568	0.0481	0
15/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4109.3600	4740.8000	4.1094	4.7408	0
15/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	54.1100	45.9300	0.0541	0.0459	0
15/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4162.8000	4794.7700	4.1628	4.7948	0
15/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	51.4900	43.8400	0.0515	0.0438	0
15/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7049.9100	7689.7200	7.0499	7.6897	0
15/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	2.6700	2.8600	0.0027	0.0029	680
15/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7416.7800	8056.6000	7.4168	8.0566	7,500
15/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	1.7600	1.9600	0.0018	0.0020	0
15/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10109.0300	10748.6900	10.1090	10.7487	0
15/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	680
15/07/2024	2040 On 07-November-24			Bond Future	11.7327	11.6239	83.3294	83.9839	110,780
15/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3699.9400	4166.6500	3.6999	4.1667	640
15/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1548.8100	1360.9900	1.5488	1.3610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5771.0100	6319.7300	5.7710	6.3197	0
15/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	830.2600	724.4500	0.8303	0.7245	640
15/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6836.6500	7412.4000	6.8367	7.4124	0
15/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	610.8800	532.1000	0.6109	0.5321	0
15/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6881.5400	7458.2800	6.8815	7.4583	0
15/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	602.9600	525.1700	0.6030	0.5252	0
15/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6926.5900	7504.2900	6.9266	7.5043	0
15/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	595.2600	518.4300	0.5953	0.5184	0
15/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8244.7000	8846.1600	8.2447	8.8462	0
15/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	408.6200	355.5500	0.4086	0.3556	640
15/07/2024	2040 On 06-February-25			Bond Future	11.8294	11.7165	80.6290	81.2976	14
15/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7464.3200	8009.2300	7.4643	8.0092	0
15/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1260.6900	1136.9800	1.2607	1.1370	0
15/07/2024	2040 On 08-May-25			Bond Future	11.9398	11.8227	82.3490	83.0315	3,900
15/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6329.8600	6813.1600	6.3299	6.8132	0
15/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2480.4200	2281.1700	2.4804	2.2812	0
15/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6775.4400	7272.6400	6.7754	7.2726	15,000
15/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2285.7200	2100.3700	2.2857	2.1004	0
15/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9407.9400	9968.8900	9.4079	9.9689	7,500
15/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1442.3500	1320.7500	1.4424	1.3208	0
15/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9685.6800	10251.8700	9.6857	10.2519	7,500
15/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1376.4500	1260.0900	1.3765	1.2601	0
15/07/2024	2040 On 07-August-25			Bond Future	12.0570	11.9353	79.5920	80.2889	0
15/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8953.7100	9483.3500	8.9537	9.4834	0
15/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2384.0000	2216.7300	2.3840	2.2167	0
15/07/2024	2044 On 01-August-24			Bond Future	11.7345	11.6398	77.4627	78.0508	99,564
15/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3355.9200	3928.4200	3.3559	3.9284	0
15/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	105.1600	89.5300	0.1052	0.0895	0
15/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3408.5400	3981.9900	3.4085	3.9820	0
15/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	100.3100	85.6300	0.1003	0.0856	0
15/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3461.3100	4035.6500	3.4613	4.0357	0
15/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	95.6700	81.8800	0.0957	0.0819	0
15/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7208.8200	7797.2900	7.2088	7.7973	0
15/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	2.1600	2.5000	0.0022	0.0025	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8498.4400	9086.7300	8.4984	9.0867	0
15/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.4700	0.6300	0.0005	0.0006	15,000
15/07/2024	2044 On 07-November-24			Bond Future	11.8288	11.7306	79.2735	79.8753	36,355
15/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5024.3500	5504.4900	5.0244	5.5045	0
15/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1109.6700	987.9700	1.1097	0.9880	11,405
15/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6769.2800	7295.5900	6.7693	7.2956	0
15/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	675.9700	600.4400	0.6760	0.6004	0
15/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6813.9400	7341.1800	6.8139	7.3412	0
15/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	667.5600	592.9600	0.6676	0.5930	0
15/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6858.6400	7386.7900	6.8586	7.3868	0
15/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	659.2600	585.5700	0.6593	0.5856	0
15/07/2024	2044 On 06-February-25			Bond Future	11.9220	11.8202	76.6103	77.2250	0
15/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3624.1300	3991.7200	3.6241	3.9917	449
15/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3158.2600	2911.0900	3.1583	2.9111	0
15/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5425.4500	5867.7900	5.4255	5.8678	449
15/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2081.1800	1908.7600	2.0812	1.9088	0
15/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7494.8600	7994.3400	7.4949	7.9943	0
15/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1343.7100	1228.4300	1.3437	1.2284	0
15/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10531.4400	11082.1300	10.5314	11.0821	0
15/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	733.5000	669.4300	0.7335	0.6694	449
15/07/2024	2044 On 08-May-25			Bond Future	12.0276	11.9222	78.2444	78.8720	0
15/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6480.6100	6926.7800	6.4806	6.9268	0
15/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2561.0000	2379.6000	2.5610	2.3796	0
15/07/2024	2044 On 07-August-25			Bond Future	12.1393	12.0299	75.5252	76.1659	0
15/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9000.6000	9486.3900	9.0006	9.4864	0
15/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2513.4100	2358.4400	2.5134	2.3584	0
15/07/2024	2046 On 01-August-24			Bond Future	116.9380	116.9396	116.9380	116.9396	6,642
15/07/2024	2046 On 07-November-24			Bond Future	117.4998	117.5014	117.4998	117.5014	13,463
15/07/2024	2046 On 06-February-25			Bond Future	120.0818	120.0832	120.0818	120.0832	0
15/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6071.7900	6073.2200	6.0718	6.0732	0
15/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2046 On 08-May-25			Bond Future	120.4240	120.4248	120.4240	120.4248	0
15/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1546.0500	1545.1700	1.5461	1.5452	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	2046 On 07-August-25			Bond Future	123.0202	123.0208	123.0202	123.0208	0
15/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4330.1900	4330.8200	4.3302	4.3308	0
15/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2050 On 01-August-24			Bond Future	116.1320	115.9380	116.1320	115.9380	6,671
15/07/2024	2050 On 07-November-24			Bond Future	118.8775	118.6788	118.8775	118.6788	12,155
15/07/2024	2050 On 06-February-25			Bond Future	119.1302	118.9270	119.1302	118.9270	0
15/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3530.2000	3326.9900	3.5302	3.3270	0
15/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2050 On 08-May-25			Bond Future	121.7021	121.4939	121.7021	121.4939	0
15/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	542.0700	333.8900	0.5421	0.3339	0
15/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	2050 On 07-August-25			Bond Future	121.9159	121.7030	121.9159	121.7030	0
15/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2025.9300	1813.0400	2.0259	1.8130	0
15/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	AL37 On 01-August-24			Index Future	1002.5240	1006.5630	1002.5240	1,006.5630	0
15/07/2024	AL37 On 07-November-24			Index Future	1025.9590	1030.0920	1025.9590	1,030.0920	0
15/07/2024	AL37 On 06-February-25			Index Future	1048.2700	1052.4860	1048.2700	1,052.4860	0
15/07/2024	AL37 On 08-May-25			Index Future	1070.6830	1074.9790	1070.6830	1,074.9790	0
15/07/2024	AL37 On 07-August-25			Index Future	1093.5630	1097.9400	1093.5630	1,097.9400	0
15/07/2024	AL7T On 01-August-24			Index Future	1187.4060	1193.8340	1187.4060	1,193.8340	0
15/07/2024	AL7T On 07-November-24			Index Future	1215.1640	1221.7400	1215.1640	1,221.7400	0
15/07/2024	AL7T On 06-February-25			Index Future	1241.5890	1248.3010	1241.5890	1,248.3010	0
15/07/2024	AL7T On 08-May-25			Index Future	1268.1360	1274.9780	1268.1360	1,274.9780	0
15/07/2024	AL7T On 07-August-25			Index Future	1295.2340	1302.2120	1295.2340	1,302.2120	0
15/07/2024	ALBI On 01-August-24			Index Future	1024.9490	1030.3860	1024.9490	1,030.3860	120
15/07/2024	ALBI On 07-November-24			Index Future	1048.9090	1054.4720	1048.9090	1,054.4720	16
15/07/2024	ALBI On 06-February-25			Index Future	1071.7190	1077.3960	1071.7190	1,077.3960	0
15/07/2024	ALBI On 08-May-25			Index Future	1094.6330	1100.4210	1094.6330	1,100.4210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	ALBI On 07-August-25			Index Future	1118.0250	1123.9260	1118.0250	1,123.9260	0
15/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C431 On 31-January-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
15/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	ES33 On 01-August-24			Bond Future	11.6635	11.5739	79.9313	80.3491	0
15/07/2024	ES33 On 07-November-24			Bond Future	11.7880	11.6942	78.0186	78.4462	0
15/07/2024	ES33 On 06-February-25			Bond Future	11.9145	11.8165	79.7327	80.1695	0
15/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6001.1400	6437.9500	6.0011	6.4380	0
15/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	ES33 On 08-May-25			Bond Future	12.0501	11.9477	77.6498	78.0957	0
15/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2877.7700	3323.6800	2.8778	3.3237	0
15/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	ES33 On 07-August-25			Bond Future	12.1928	12.0857	79.3217	79.7769	0
15/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5517.0600	5972.3300	5.5171	5.9723	0
15/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	ES42 On 01-August-24			Bond Future	12.2275	12.0825	75.5987	76.4201	0
15/07/2024	ES42 On 07-November-24			Bond Future	12.3443	12.1935	73.1176	73.9583	0
15/07/2024	ES42 On 06-February-25			Bond Future	12.4569	12.3005	74.7236	75.5826	0
15/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	6330.0900	7189.1500	6.3301	7.1892	0
15/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	ES42 On 08-May-25			Bond Future	12.5814	12.4189	72.0672	72.9445	0
15/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	3436.3400	4313.6200	3.4363	4.3136	0
15/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	ES42 On 07-August-25			Bond Future	12.7079	12.5392	73.6171	74.5130	0
15/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	5344.8900	6240.8600	5.3449	6.2409	0
15/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 01-August-24			GOVI	1009.6320	1014.9460	1009.6320	1,014.9460	712
15/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	662620.0000	715760.0000	66.2620	71.5760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	662520.0000	715660.0000	66.2520	71.5660	0
15/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	662420.0000	715560.0000	66.2420	71.5560	0
15/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 07-November-24			GOVI	1033.2340	1038.6710	1033.2340	1,038.6710	0
15/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	844540.0000	898910.0000	84.4540	89.8910	0
15/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	844440.0000	898810.0000	84.4440	89.8810	0
15/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	844340.0000	898710.0000	84.4340	89.8710	0
15/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 06-February-25			GOVI	1055.7020	1061.2510	1055.7020	1,061.2510	0
15/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	837020.0000	892510.0000	83.7020	89.2510	0
15/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 08-May-25			GOVI	1078.2750	1083.9310	1078.2750	1,083.9310	0
15/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	562750.0000	619310.0000	56.2750	61.9310	0
15/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GOVI On 07-August-25			GOVI	1101.3170	1107.0840	1101.3170	1,107.0840	0
15/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	903170.0000	960840.0000	90.3170	96.0840	0
15/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/07/2024	IGOV On 01-August-24			Index Future	356.4190	356.4140	356.4190	356.4140	585
15/07/2024	IGOV On 07-November-24			Index Future	364.8460	364.8400	364.8460	364.8400	16
15/07/2024	IGOV On 06-February-25			Index Future	372.8660	372.8570	372.8660	372.8570	0
15/07/2024	IGOV On 08-May-25			Index Future	380.9220	380.9100	380.9220	380.9100	0
15/07/2024	IGOV On 07-August-25			Index Future	389.1450	389.1280	389.1450	389.1280	0
15/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
15/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
15/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
15/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
15/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
15/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
15/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
15/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
15/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/07/2024	R035 On 01-August-24			Bond Future	10.9519	10.8519	91.0061	91.5703	36,212
15/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3849.0000	4407.2600	3.8490	4.4073	0
15/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	45.0000	39.0400	0.0450	0.0390	9,500
15/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4560.5000	5122.8500	4.5605	5.1229	0
15/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	21.4100	19.5400	0.0214	0.0195	0
15/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4611.5200	5174.0400	4.6115	5.1740	0
15/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	20.2700	18.5700	0.0203	0.0186	0
15/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4662.5400	5225.2300	4.6625	5.2252	0
15/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	19.1700	17.6400	0.0192	0.0176	0
15/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6642.6500	7207.0900	6.6427	7.2071	5,100
15/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	1.9100	2.1300	0.0019	0.0021	0
15/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7886.1900	8450.5300	7.8862	8.4505	0
15/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.3800	0.5000	0.0004	0.0005	0
15/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8131.8600	8696.1800	8.1319	8.6962	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.2700	0.3700	0.0003	0.0004	0
15/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10766.0200	11330.2500	10.7660	11.3303	0
15/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	7,500
15/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10906.1400	11470.3700	10.9061	11.4704	0
15/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	8,650
15/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11463.0200	12027.2400	11.4630	12.0272	0
15/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
15/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11601.3500	12165.5700	11.6014	12.1656	0
15/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	R035 On 07-November-24			Bond Future	11.0430	10.9386	88.6187	89.1961	106,965
15/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6431.5800	6943.7200	6.4316	6.9437	0
15/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	516.4400	451.1700	0.5164	0.4512	0
15/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6474.5500	6987.5500	6.4746	6.9876	0
15/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	509.4500	445.0400	0.5095	0.4450	0
15/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6517.5700	7031.4200	6.5176	7.0314	0
15/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	502.5500	438.9900	0.5026	0.4390	0
15/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6560.6400	7075.3300	6.5606	7.0753	1,000
15/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	495.7500	433.0300	0.4958	0.4330	0
15/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11087.4200	11651.1400	11.0874	11.6511	0
15/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	106.3400	92.6500	0.1063	0.0927	1,000
15/07/2024	R035 On 06-February-25			Bond Future	11.1354	11.0266	90.5450	91.1347	0
15/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7489.9700	7985.0000	7.4900	7.9850	0
15/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	966.1000	871.4000	0.9661	0.8714	0
15/07/2024	R035 On 08-May-25			Bond Future	11.2321	11.1189	87.9623	88.5643	0
15/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4304.3700	4674.7700	4.3044	4.6748	400
15/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3109.4500	2877.8400	3.1095	2.8778	0
15/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5333.7100	5743.2000	5.3337	5.7432	0
15/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2498.5500	2306.0300	2.4986	2.3060	0
15/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8634.6000	9128.3100	8.6346	9.1283	0
15/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1318.3000	1210.0000	1.3183	1.2100	400
15/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11059.3700	11593.6800	11.0594	11.5937	0
15/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	774.8700	707.1700	0.7749	0.7072	400
15/07/2024	R035 On 07-August-25			Bond Future	11.3347	11.2167	89.8377	90.4522	0
15/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8428.1800	8901.9200	8.4282	8.9019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1962.2700	1821.4700	1.9623	1.8215	0
15/07/2024	R053 On 01-August-24			Bond Future	11.6230	11.5181	104.0476	104.9217	0
15/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11184.3600	12058.6700	11.1844	12.0587	0
15/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.8700	1.0700	0.0009	0.0011	0
15/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	11250.7700	12125.0700	11.2508	12.1251	0
15/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.8200	1.0100	0.0008	0.0010	0
15/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	11317.0900	12191.3800	11.3171	12.1914	0
15/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.7800	0.9600	0.0008	0.0010	0
15/07/2024	R053 On 07-November-24			Bond Future	11.7148	11.6058	100.6077	101.5022	3,638
15/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9035.5600	9813.9200	9.0356	9.8139	0
15/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	930.0700	813.9400	0.9301	0.8139	0
15/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9093.8400	9873.5700	9.0938	9.8736	0
15/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	918.7000	803.9400	0.9187	0.8039	0
15/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9152.3000	9933.3800	9.1523	9.9334	0
15/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	907.6000	794.1900	0.9076	0.7942	0
15/07/2024	R053 On 06-February-25			Bond Future	11.8036	11.6908	102.7943	103.7079	0
15/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10207.1500	10949.6400	10.2072	10.9496	0
15/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1793.1900	1622.0000	1.7932	1.6220	0
15/07/2024	R053 On 08-May-25			Bond Future	11.9000	11.7831	99.1166	100.0494	0
15/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8799.6400	9470.2500	8.7996	9.4703	0
15/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3250.3100	2988.0800	3.2503	2.9881	0
15/07/2024	R053 On 07-August-25			Bond Future	11.9993	11.8781	101.2279	102.1803	0
15/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	11539.6100	12260.5700	11.5396	12.2606	0
15/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3145.7900	2914.3200	3.1458	2.9143	0
15/07/2024	R186 On 01-August-24			Bond Future	8.4539	8.3665	105.6190	105.8091	70,045
15/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	576.5300	744.7000	0.5765	0.7447	0
15/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	87.0600	65.0800	0.0871	0.0651	0
15/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	593.6700	763.0300	0.5937	0.7630	0
15/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	82.6200	61.8300	0.0826	0.0618	0
15/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	611.0700	781.5600	0.6111	0.7816	0
15/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	78.4400	58.7800	0.0784	0.0588	0
15/07/2024	R186 On 07-November-24			Bond Future	8.4019	8.3020	108.0879	108.2824	76,610
15/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1616.3500	1779.0700	1.6164	1.7791	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	212.4400	180.6100	0.2124	0.1806	0
15/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1631.3900	1794.6200	1.6314	1.7946	0
15/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	208.3700	177.0500	0.2084	0.1771	0
15/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1646.4700	1810.2300	1.6465	1.8102	0
15/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	204.3500	173.5600	0.2044	0.1736	0
15/07/2024	R186 On 06-February-25			Bond Future	8.3415	8.2270	105.1220	105.3205	0
15/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1560.2500	1710.5100	1.5603	1.7105	0
15/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	377.3800	329.0900	0.3774	0.3291	0
15/07/2024	R186 On 08-May-25			Bond Future	8.2924	8.1586	107.3659	107.5683	0
15/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	959.7300	1080.1500	0.9597	1.0802	0
15/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	691.9000	609.8900	0.6919	0.6099	0
15/07/2024	R186 On 07-August-25			Bond Future	8.2234	8.0634	104.3400	104.5464	0
15/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1535.7400	1698.0700	1.5357	1.6981	1,983
15/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	262.9200	218.8400	0.2629	0.2188	0
15/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2000.1300	2179.1500	2.0001	2.1792	0
15/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	147.2400	119.8500	0.1472	0.1199	0
15/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2630.1300	2822.9800	2.6301	2.8230	0
15/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	64.8900	51.3300	0.0649	0.0513	1,983
15/07/2024	R202 On 01-August-24			Bond Future	261.3651	261.3689	261.3651	261.3689	538
15/07/2024	R202 On 07-November-24			Bond Future	267.5442	267.5480	267.5442	267.5480	583
15/07/2024	R202 On 06-February-25			Bond Future	268.2042	268.2076	268.2042	268.2076	0
15/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1414.2100	1417.5900	1.4142	1.4176	0
15/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	R202 On 08-May-25			Bond Future	273.9947	273.9971	273.9947	273.9971	0
15/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1684.7100	1687.0700	1.6847	1.6871	0
15/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	R202 On 07-August-25			Bond Future	274.5713	274.5729	274.5713	274.5729	0
15/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2971.2600	2972.8600	2.9713	2.9729	0
15/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	R209 On 01-August-24			Bond Future	11.0563	10.9665	71.1050	71.5585	7,379
15/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3545.9800	3996.8000	3.5460	3.9968	0
15/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	36.0600	33.4300	0.0361	0.0334	0
15/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3590.9300	4042.0000	3.5909	4.0420	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	34.2400	31.8600	0.0342	0.0319	0
15/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3635.9100	4087.2100	3.6359	4.0872	0
15/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	32.4900	30.3400	0.0325	0.0303	0
15/07/2024	R209 On 07-November-24			Bond Future	11.1396	11.0462	69.6101	70.0742	9,638
15/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5534.3300	5943.5600	5.5343	5.9436	0
15/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	500.8200	446.0300	0.5008	0.4460	0
15/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5572.2200	5982.1700	5.5722	5.9822	0
15/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	494.0800	440.0100	0.4941	0.4400	0
15/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5610.1500	6020.8100	5.6102	6.0208	0
15/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	487.4300	434.0700	0.4874	0.4341	0
15/07/2024	R209 On 06-February-25			Bond Future	11.2211	11.1244	71.1231	71.5971	0
15/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6525.8900	6922.1600	6.5259	6.9222	0
15/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	910.7400	833.0400	0.9107	0.8330	0
15/07/2024	R209 On 08-May-25			Bond Future	11.3115	11.2112	69.4848	69.9686	0
15/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4914.9100	5249.4200	4.9149	5.2494	0
15/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2209.9100	2060.6300	2.2099	2.0606	0
15/07/2024	R209 On 07-August-25			Bond Future	11.4054	11.3014	70.9660	71.4599	0
15/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7504.8100	7885.7700	7.5048	7.8858	0
15/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1817.1300	1704.1700	1.8171	1.7042	0
15/07/2024	R210 On 01-August-24			Bond Future	238.1113	238.1172	238.1113	238.1172	1,254
15/07/2024	R210 On 07-November-24			Bond Future	240.4014	240.4074	240.4014	240.4074	192
15/07/2024	R210 On 06-February-25			Bond Future	245.6843	245.6899	245.6843	245.6899	0
15/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6074.2800	6079.9000	6.0743	6.0799	0
15/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	R210 On 08-May-25			Bond Future	247.5776	247.5824	247.5776	247.5824	0
15/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	452.4200	447.6000	0.4524	0.4476	0
15/07/2024	R210 On 07-August-25			Bond Future	252.9165	252.9206	252.9165	252.9206	0
15/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4476.4600	4480.5900	4.4765	4.4806	0
15/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2024	R213 On 01-August-24			Bond Future	9.9818	9.8914	88.9006	89.2907	23,895
15/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3707.6600	4097.8800	3.7077	4.0979	0
15/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	26.7200	26.7800	0.0267	0.0268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3747.3300	4137.6400	3.7473	4.1376	0
15/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	25.6200	25.7700	0.0256	0.0258	0
15/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3786.9900	4177.3900	3.7870	4.1774	0
15/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	24.5400	24.7800	0.0245	0.0248	0
15/07/2024	R213 On 07-November-24			Bond Future	10.0476	9.9523	87.4178	87.8170	72,389
15/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4996.9000	5357.8800	4.9969	5.3579	0
15/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	306.3400	268.0800	0.3063	0.2681	0
15/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5031.2000	5392.7500	5.0312	5.3928	0
15/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	301.6800	263.9900	0.3017	0.2640	0
15/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5065.6400	5427.7400	5.0656	5.4277	0
15/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	297.1900	260.0500	0.2972	0.2601	0
15/07/2024	R213 On 06-February-25			Bond Future	10.1168	10.0164	89.3181	89.7258	0
15/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5454.9200	5799.8600	5.4549	5.7999	0
15/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	633.4800	570.6600	0.6335	0.5707	0
15/07/2024	R213 On 08-May-25			Bond Future	10.1925	10.0868	87.6637	88.0798	0
15/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3262.5000	3526.8200	3.2625	3.5268	0
15/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1988.6200	1836.8100	1.9886	1.8368	0
15/07/2024	R213 On 07-August-25			Bond Future	10.2745	10.1629	89.5334	89.9582	0
15/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6334.7000	6667.3000	6.3347	6.6673	0
15/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1268.3500	1176.2200	1.2684	1.1762	0
15/07/2024	R214 On 01-August-24			Bond Future	11.5318	11.4269	65.9757	66.5238	8,133
15/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3195.0000	3733.0100	3.1950	3.7330	0
15/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	57.1300	47.0000	0.0571	0.0470	0
15/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3240.2300	3778.8600	3.2402	3.7789	0
15/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	54.3600	44.8500	0.0544	0.0449	0
15/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3285.5100	3824.7200	3.2855	3.8247	0
15/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	51.7000	42.7700	0.0517	0.0428	0
15/07/2024	R214 On 07-November-24			Bond Future	11.6214	11.5127	64.2113	64.7723	13,958
15/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5345.9500	5828.1900	5.3460	5.8282	0
15/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	616.7700	538.0400	0.6168	0.5380	0
15/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5383.4900	5866.7100	5.3835	5.8667	0
15/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	608.8400	531.0900	0.6088	0.5311	0
15/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5421.1900	5905.3600	5.4212	5.9054	0
15/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	601.1100	524.3100	0.6011	0.5243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R214 On 06-February-25			Bond Future	11.7105	11.5981	65.6071	66.1801	0
15/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2917.0900	3251.8900	2.9171	3.2519	554
15/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2717.5200	2479.3300	2.7175	2.4793	0
15/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4423.8800	4830.5800	4.4239	4.8306	554
15/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1779.7600	1613.4700	1.7798	1.6135	0
15/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5964.9500	6421.5900	5.9650	6.4216	0
15/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1198.4500	1082.1000	1.1985	1.0821	0
15/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9205.2300	9724.3800	9.2052	9.7244	0
15/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	527.4100	473.5700	0.5274	0.4736	554
15/07/2024	R214 On 08-May-25			Bond Future	11.8019	11.6858	63.7004	64.2854	0
15/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5135.2600	5541.7700	5.1353	5.5418	0
15/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2249.1500	2070.6500	2.2492	2.0707	0
15/07/2024	R214 On 07-August-25			Bond Future	11.8975	11.7773	65.0585	65.6558	0
15/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7179.5600	7623.2100	7.1796	7.6232	0
15/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2208.1200	2054.4700	2.2081	2.0545	0
15/07/2024	R248 On 01-August-24			Bond Future	11.6424	11.5476	80.6516	81.2618	27,222
15/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4080.0000	4682.1400	4.0800	4.6821	0
15/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	67.1400	59.1000	0.0671	0.0591	0
15/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4135.0100	4737.7000	4.1350	4.7377	0
15/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	63.9700	56.4800	0.0640	0.0565	0
15/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4190.0700	4793.3000	4.1901	4.7933	0
15/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	60.9300	53.9800	0.0609	0.0540	0
15/07/2024	R248 On 07-November-24			Bond Future	11.7345	11.6362	78.0857	78.7101	240,719
15/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6865.8500	7408.6000	6.8659	7.4086	0
15/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	737.5500	655.8900	0.7376	0.6559	0
15/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6911.2800	7455.0100	6.9113	7.4550	0
15/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	728.5500	647.8700	0.7286	0.6479	0
15/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6956.6300	7501.3400	6.9566	7.5013	0
15/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	719.5500	639.8500	0.7196	0.6399	0
15/07/2024	R248 On 06-February-25			Bond Future	11.8262	11.7243	79.7831	80.4209	10,000
15/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6781.7700	7278.8400	6.7818	7.2788	0
15/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1615.0800	1474.3700	1.6151	1.4744	0
15/07/2024	R248 On 08-May-25			Bond Future	11.9199	11.8145	77.0339	77.6851	0
15/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6617.0100	7079.6400	6.6170	7.0796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2639.6600	2451.1100	2.6397	2.4511	0
15/07/2024	R248 On 07-August-25			Bond Future	12.0179	11.9086	78.6759	79.3407	0
15/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9146.6600	9651.3100	9.1467	9.6513	0
15/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2504.7900	2344.6200	2.5048	2.3446	0
15/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0