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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
16/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	2025 On 01-August-24			Bond Future	181.4795	181.4952	181.4795	181.4952	4,600
16/07/2024	2025 On 07-November-24			Bond Future	185.7701	185.7861	185.7701	185.7861	4,870
16/07/2024	2029 On 01-August-24			Bond Future	130.9827	130.9857	130.9827	130.9857	2,768
16/07/2024	2029 On 07-November-24			Bond Future	132.6776	132.6806	132.6776	132.6806	7,605
16/07/2024	2029 On 06-February-25			Bond Future	135.5936	135.5964	135.5936	135.5964	0
16/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3193.6200	3196.3600	3.1936	3.1964	0
16/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2029 On 08-May-25			Bond Future	137.0906	137.0922	137.0906	137.0922	0
16/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	759.3600	757.8000	0.7594	0.7578	0
16/07/2024	2029 On 07-August-25			Bond Future	140.0479	140.0490	140.0479	140.0490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2637.8700	2639.0200	2.6379	2.6390	0
16/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2030 On 01-August-24			Bond Future	9.5495	9.5704	93.6299	93.5463	56,387
16/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2641.2100	2567.0800	2.6412	2.5671	600
16/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	30.7600	40.2800	0.0308	0.0403	0
16/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3242.2200	3163.5100	3.2422	3.1635	0
16/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	13.0200	17.9600	0.0130	0.0180	0
16/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3280.0100	3201.0900	3.2800	3.2011	0
16/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	12.3200	17.0500	0.0123	0.0171	0
16/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3317.8400	3238.7100	3.3178	3.2387	0
16/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	11.6700	16.1900	0.0117	0.0162	0
16/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4528.5400	4445.8900	4.5285	4.4459	600
16/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	1.7900	2.7900	0.0018	0.0028	0
16/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6760.4900	6676.8800	6.7605	6.6769	0
16/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0400	0.0800	0.0000	0.0001	600
16/07/2024	2030 On 07-November-24			Bond Future	9.5925	9.6146	95.8187	95.7330	121,984
16/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2965.5700	2907.9900	2.9656	2.9080	600
16/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	612.3700	640.4500	0.6124	0.6405	0
16/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4492.9100	4423.2600	4.4929	4.4233	600
16/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	287.7700	303.7800	0.2878	0.3038	0
16/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4589.4700	4519.2500	4.5895	4.5193	0
16/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	274.7000	290.1400	0.2747	0.2901	0
16/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4621.7400	4551.3500	4.6217	4.5514	0
16/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	270.4600	285.7300	0.2705	0.2857	0
16/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4654.0500	4583.4700	4.6541	4.5835	0
16/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	266.2900	281.3700	0.2663	0.2814	0
16/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8496.0400	8413.1300	8.4960	8.4131	0
16/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	32.8700	35.6200	0.0329	0.0356	600
16/07/2024	2030 On 06-February-25			Bond Future	9.6371	9.6607	93.8914	93.8037	0
16/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4471.4600	4407.2500	4.4715	4.4073	0
16/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	686.1300	709.6500	0.6861	0.7097	0
16/07/2024	2030 On 08-May-25			Bond Future	9.7053	9.7305	95.8956	95.8056	0
16/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2633.7400	2586.5800	2.6337	2.5866	0
16/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1835.7200	1878.5100	1.8357	1.8785	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3503.0100	3447.8500	3.5030	3.4479	1,640
16/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1374.4000	1409.1900	1.3744	1.4092	0
16/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4459.9500	4397.8700	4.4600	4.3979	2,280
16/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1024.1600	1052.0300	1.0242	1.0520	0
16/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7719.2000	7642.3500	7.7192	7.6424	0
16/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	400.8600	413.9600	0.4009	0.4140	1,640
16/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8912.3400	8831.4600	8.9123	8.8315	0
16/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	250.8500	259.9200	0.2509	0.2599	2,280
16/07/2024	2030 On 07-August-25			Bond Future	9.7814	9.8085	93.9301	93.8379	0
16/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3902.7100	3845.6200	3.9027	3.8456	1,054
16/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1556.9100	1592.0300	1.5569	1.5920	0
16/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5442.6600	5376.1000	5.4427	5.3761	0
16/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1043.1500	1068.8000	1.0432	1.0688	0
16/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8076.5400	7998.6600	8.0765	7.9987	0
16/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	502.2000	516.5300	0.5022	0.5165	1,054
16/07/2024	2032 On 01-August-24			Bond Future	10.2587	10.2898	92.3913	92.2406	65,219
16/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3336.3000	3204.6400	3.3363	3.2046	0
16/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	57.6100	76.6600	0.0576	0.0767	11,000
16/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4044.3900	3904.9500	4.0444	3.9050	600
16/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	28.9900	40.2600	0.0290	0.0403	0
16/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4133.4600	3993.2700	4.1335	3.9933	0
16/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	26.5400	37.0600	0.0265	0.0371	0
16/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4178.0200	4037.4700	4.1780	4.0375	0
16/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	25.3900	35.5500	0.0254	0.0356	0
16/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4222.6000	4081.7100	4.2226	4.0817	0
16/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	24.2900	34.1100	0.0243	0.0341	0
16/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5782.3400	5634.3300	5.7823	5.6343	120
16/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	4.9300	7.6300	0.0049	0.0076	0
16/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6268.8300	6119.8900	6.2688	6.1199	600
16/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	2.9500	4.7200	0.0030	0.0047	0
16/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6489.0300	6339.7700	6.4890	6.3398	0
16/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	2.3400	3.7900	0.0023	0.0038	100
16/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9289.3700	9138.7200	9.2894	9.1387	0
16/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10251.5200	10100.8200	10.2515	10.1008	0
16/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	11,000
16/07/2024	2032 On 07-November-24			Bond Future	10.3321	10.3648	90.3838	90.2295	101,348
16/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4252.9400	4140.8000	4.2529	4.1408	600
16/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	669.3800	711.5000	0.6694	0.7115	0
16/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5582.6300	5456.8700	5.5826	5.4569	0
16/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	403.0200	431.5200	0.4030	0.4315	0
16/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5620.7200	5494.6500	5.6207	5.4947	0
16/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	397.3200	425.5100	0.3973	0.4255	0
16/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5658.7400	5532.3400	5.6587	5.5323	0
16/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	391.5900	419.4500	0.3916	0.4195	0
16/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6119.3800	5989.4000	6.1194	5.9894	600
16/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	329.4100	353.6900	0.3294	0.3537	0
16/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6235.3200	6104.5000	6.2353	6.1045	1,615
16/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	315.3000	338.7400	0.3153	0.3387	0
16/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11377.3100	11225.9100	11.3773	11.2259	0
16/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	24.5800	27.4400	0.0246	0.0274	600
16/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12967.2000	12814.1300	12.9672	12.8141	0
16/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	8.8500	10.0400	0.0089	0.0100	1,615
16/07/2024	2032 On 06-February-25			Bond Future	10.4059	10.4402	92.3484	92.1906	0
16/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6495.8200	6371.5100	6.4958	6.3715	0
16/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	695.2000	728.6700	0.6952	0.7287	0
16/07/2024	2032 On 08-May-25			Bond Future	10.4919	10.5280	90.1534	89.9919	0
16/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4001.8900	3908.3300	4.0019	3.9083	0
16/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2153.2800	2221.2600	2.1533	2.2213	0
16/07/2024	2032 On 07-August-25			Bond Future	10.5834	10.6214	92.0754	91.9101	0
16/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7410.2200	7289.7200	7.4102	7.2897	0
16/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1466.2200	1511.0000	1.4662	1.5110	0
16/07/2024	2033 On 01-August-24			Bond Future	124.4078	124.3151	124.4078	124.3151	1,778
16/07/2024	2033 On 07-November-24			Bond Future	125.8489	125.7539	125.8489	125.7539	5,856
16/07/2024	2033 On 06-February-25			Bond Future	128.6149	128.5176	128.6149	128.5176	0
16/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3674.9200	3577.5500	3.6749	3.5776	0
16/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2033 On 08-May-25			Bond Future	129.8607	129.7601	129.8607	129.7601	0

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16/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	759.3300	859.8700	0.7593	0.8599	0
16/07/2024	2033 On 07-August-25			Bond Future	132.6620	132.5590	132.6620	132.5590	0
16/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4011.9800	3908.9900	4.0120	3.9090	0
16/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2037 On 01-August-24			Bond Future	11.3131	11.3595	81.5640	81.3000	78,746
16/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4290.2900	4040.8500	4.2903	4.0409	0
16/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	25.7500	40.3700	0.0258	0.0404	0
16/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4341.6700	4091.5900	4.3417	4.0916	0
16/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	24.3600	38.3400	0.0244	0.0383	0
16/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4393.0700	4142.4000	4.3931	4.1424	1,383
16/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	23.0400	36.4300	0.0230	0.0364	0
16/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9674.1200	9410.1000	9.6741	9.4101	0
16/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	1,383
16/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12665.5400	12401.4800	12.6655	12.4015	0
16/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
16/07/2024	2037 On 07-November-24			Bond Future	11.4051	11.4534	83.4706	83.2004	179,757
16/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6677.9200	6455.5500	6.6779	6.4556	0
16/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	500.5900	548.4800	0.5006	0.5485	0
16/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6721.2300	6498.3300	6.7212	6.4983	0
16/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	493.8500	541.2100	0.4939	0.5412	0
16/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6764.6800	6541.2800	6.7647	6.5413	0
16/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	487.2900	534.1500	0.4873	0.5342	0
16/07/2024	2037 On 06-February-25			Bond Future	11.4968	11.5470	81.0242	80.7479	0
16/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7565.1600	7350.8500	7.5652	7.3509	0
16/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1001.6300	1063.6700	1.0016	1.0637	0
16/07/2024	2037 On 08-May-25			Bond Future	11.6032	11.6555	82.7531	82.4706	3,975
16/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5821.1200	5642.7100	5.8211	5.6427	0
16/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2419.8000	2523.8800	2.4198	2.5239	0
16/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6881.5000	6687.8700	6.8815	6.6879	15,000
16/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1971.6900	2060.5500	1.9717	2.0606	0
16/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9684.2700	9460.5100	9.6843	9.4605	7,500
16/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1183.8000	1242.5300	1.1838	1.2425	0
16/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9875.5700	9650.1900	9.8756	9.6502	7,500

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16/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1144.5400	1201.6500	1.1445	1.2017	0
16/07/2024	2037 On 07-August-25			Bond Future	11.7166	11.7710	80.2559	79.9671	0
16/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8575.5200	8369.0100	8.5755	8.3690	0
16/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2092.1600	2174.4500	2.0922	2.1745	0
16/07/2024	2038 On 01-August-24			Bond Future	134.0297	134.0316	134.0297	134.0316	1,889
16/07/2024	2038 On 07-November-24			Bond Future	137.1985	137.2003	137.1985	137.2003	1,668
16/07/2024	2038 On 06-February-25			Bond Future	138.0971	138.0980	138.0971	138.0980	0
16/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2867.1200	2867.9900	2.8671	2.8680	0
16/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2038 On 08-May-25			Bond Future	141.0789	141.0793	141.0789	141.0793	0
16/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1398.8600	1399.3000	1.3989	1.3993	0
16/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2038 On 07-August-25			Bond Future	141.9628	141.9602	141.9628	141.9602	0
16/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2402.8200	2400.2200	2.4028	2.4002	0
16/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2040 On 01-August-24			Bond Future	11.4981	11.6351	82.2645	81.4260	12,450
16/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4638.7200	3843.0700	4.6387	3.8431	680
16/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	26.2100	69.0900	0.0262	0.0691	0
16/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4858.6000	4055.9600	4.8586	4.0560	0
16/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	20.9500	56.8400	0.0210	0.0568	0
16/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4913.5800	4109.3600	4.9136	4.1094	0
16/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	19.8000	54.1100	0.0198	0.0541	0
16/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4968.5400	4162.8000	4.9685	4.1628	0
16/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	18.7000	51.4900	0.0187	0.0515	0
16/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7886.4200	7049.9100	7.8864	7.0499	0
16/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.6500	2.6700	0.0007	0.0027	680
16/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8253.9600	7416.7800	8.2540	7.4168	7,500
16/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.4100	1.7600	0.0004	0.0018	0
16/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10947.5100	10109.0300	10.9475	10.1090	0
16/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	680
16/07/2024	2040 On 07-November-24			Bond Future	11.5903	11.7327	84.1876	83.3294	110,754
16/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4268.9400	3699.9400	4.2689	3.6999	640
16/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1259.6200	1548.8100	1.2596	1.5488	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6455.8600	5771.0100	6.4559	5.7710	0
16/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	656.9200	830.2600	0.6569	0.8303	640
16/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7561.6000	6836.6500	7.5616	6.8367	0
16/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	477.6400	610.8800	0.4776	0.6109	0
16/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7607.9900	6881.5400	7.6080	6.8815	0
16/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	471.2200	602.9600	0.4712	0.6030	0
16/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7654.5000	6926.5900	7.6545	6.9266	0
16/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	464.9800	595.2600	0.4650	0.5953	0
16/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	9009.2300	8244.7000	9.0092	8.2447	0
16/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	314.9600	408.6200	0.3150	0.4086	640
16/07/2024	2040 On 06-February-25			Bond Future	11.6816	11.8294	81.5061	80.6290	14
16/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8150.6300	7464.3200	8.1506	7.4643	0
16/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1069.9500	1260.6900	1.0700	1.2607	0
16/07/2024	2040 On 08-May-25			Bond Future	11.7864	11.9398	83.2451	82.3490	3,900
16/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6936.4300	6329.8600	6.9364	6.3299	0
16/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2190.8500	2480.4200	2.1909	2.4804	0
16/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7400.7700	6775.4400	7.4008	6.7754	15,000
16/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2014.9100	2285.7200	2.0149	2.2857	0
16/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	10120.7700	9407.9400	10.1208	9.4079	7,500
16/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1259.0400	1442.3500	1.2590	1.4424	0
16/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10405.8300	9685.6800	10.4058	9.6857	7,500
16/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1200.4600	1376.4500	1.2005	1.3765	0
16/07/2024	2040 On 07-August-25			Bond Future	11.8974	12.0570	80.5075	79.5920	0
16/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9625.0800	8953.7100	9.6251	8.9537	0
16/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2139.7900	2384.0000	2.1398	2.3840	0
16/07/2024	2044 On 01-August-24			Bond Future	11.5673	11.7345	78.5064	77.4627	92,926
16/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4329.0000	3355.9200	4.3290	3.3559	0
16/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	34.5400	105.1600	0.0345	0.1052	0
16/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4384.6000	3408.5400	4.3846	3.4085	0
16/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	32.6700	100.3100	0.0327	0.1003	0
16/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4440.2400	3461.3100	4.4402	3.4613	0
16/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	30.9000	95.6700	0.0309	0.0957	0
16/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8250.7500	7208.8200	8.2508	7.2088	0
16/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.3900	2.1600	0.0004	0.0022	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
16/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9541.7400	8498.4400	9.5417	8.4984	0
16/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0700	0.4700	0.0001	0.0005	15,000
16/07/2024	2044 On 07-November-24			Bond Future	11.6553	11.8288	80.3416	79.2735	59,366
16/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5831.3800	5024.3500	5.8314	5.0244	0
16/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	848.6000	1109.6700	0.8486	1.1097	11,405
16/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7666.4400	6769.2800	7.6664	6.7693	0
16/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	505.0300	675.9700	0.5050	0.6760	0
16/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7712.9600	6813.9400	7.7130	6.8139	0
16/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	498.4800	667.5600	0.4985	0.6676	0
16/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7759.4900	6858.6400	7.7595	6.8586	0
16/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	492.0100	659.2600	0.4920	0.6593	0
16/07/2024	2044 On 06-February-25			Bond Future	11.7422	11.9220	77.7018	76.6103	0
16/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4237.1700	3624.1300	4.2372	3.6241	449
16/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2679.7800	3158.2600	2.6798	3.1583	0
16/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6172.4700	5425.4500	6.1725	5.4255	449
16/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1736.6800	2081.1800	1.7367	2.0812	0
16/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8347.6300	7494.8600	8.3476	7.4949	0
16/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1104.9600	1343.7100	1.1050	1.3437	0
16/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11482.8500	10531.4400	11.4829	10.5314	0
16/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	593.3900	733.5000	0.5934	0.7335	449
16/07/2024	2044 On 08-May-25			Bond Future	11.8412	12.0276	79.3596	78.2444	0
16/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7241.0200	6480.6100	7.2410	6.4806	0
16/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2206.2900	2561.0000	2.2063	2.5610	0
16/07/2024	2044 On 07-August-25			Bond Future	11.9458	12.1393	76.6644	75.5252	0
16/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9835.3600	9000.6000	9.8354	9.0006	0
16/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2208.9600	2513.4100	2.2090	2.5134	0
16/07/2024	2046 On 01-August-24			Bond Future	116.9363	116.9380	116.9363	116.9380	6,642
16/07/2024	2046 On 07-November-24			Bond Future	117.4983	117.4998	117.4983	117.4998	13,463
16/07/2024	2046 On 06-February-25			Bond Future	120.0805	120.0818	120.0805	120.0818	0
16/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6070.4700	6071.7900	6.0705	6.0718	0
16/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2046 On 08-May-25			Bond Future	120.4242	120.4240	120.4242	120.4240	0
16/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1545.7900	1546.0500	1.5458	1.5461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	2046 On 07-August-25			Bond Future	123.0208	123.0202	123.0208	123.0202	0
16/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4330.8300	4330.1900	4.3308	4.3302	0
16/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2050 On 01-August-24			Bond Future	116.1303	116.1320	116.1303	116.1320	6,671
16/07/2024	2050 On 07-November-24			Bond Future	118.8758	118.8775	118.8758	118.8775	12,155
16/07/2024	2050 On 06-February-25			Bond Future	119.1293	119.1302	119.1293	119.1302	0
16/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3529.2600	3530.2000	3.5293	3.5302	0
16/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2050 On 08-May-25			Bond Future	121.7014	121.7021	121.7014	121.7021	0
16/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	541.4400	542.0700	0.5414	0.5421	0
16/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	2050 On 07-August-25			Bond Future	121.9184	121.9159	121.9184	121.9159	0
16/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2028.4300	2025.9300	2.0284	2.0259	0
16/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	AL37 On 01-August-24			Index Future	1003.5180	1002.5240	1003.5180	1,002.5240	0
16/07/2024	AL37 On 07-November-24			Index Future	1026.9780	1025.9590	1026.9780	1,025.9590	0
16/07/2024	AL37 On 06-February-25			Index Future	1049.3130	1048.2700	1049.3130	1,048.2700	0
16/07/2024	AL37 On 08-May-25			Index Future	1071.7520	1070.6830	1071.7520	1,070.6830	0
16/07/2024	AL37 On 07-August-25			Index Future	1094.6570	1093.5630	1094.6570	1,093.5630	0
16/07/2024	AL7T On 01-August-24			Index Future	1189.8600	1187.4060	1189.8600	1,187.4060	0
16/07/2024	AL7T On 07-November-24			Index Future	1217.6750	1215.1640	1217.6750	1,215.1640	0
16/07/2024	AL7T On 06-February-25			Index Future	1244.1570	1241.5890	1244.1570	1,241.5890	0
16/07/2024	AL7T On 08-May-25			Index Future	1270.7630	1268.1360	1270.7630	1,268.1360	0
16/07/2024	AL7T On 07-August-25			Index Future	1297.9220	1295.2340	1297.9220	1,295.2340	0
16/07/2024	ALBI On 01-August-24			Index Future	1030.1000	1024.9490	1030.1000	1,024.9490	120
16/07/2024	ALBI On 07-November-24			Index Future	1054.1800	1048.9090	1054.1800	1,048.9090	16
16/07/2024	ALBI On 06-February-25			Index Future	1077.1070	1071.7190	1077.1070	1,071.7190	0
16/07/2024	ALBI On 08-May-25			Index Future	1100.1410	1094.6330	1100.1410	1,094.6330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	ALBI On 07-August-25			Index Future	1123.6530	1118.0250	1123.6530	1,118.0250	0
16/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	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
16/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	ES33 On 01-August-24			Bond Future	11.6219	11.6635	80.1248	79.9313	0
16/07/2024	ES33 On 07-November-24			Bond Future	11.7444	11.7880	78.2167	78.0186	0
16/07/2024	ES33 On 06-February-25			Bond Future	11.8690	11.9145	79.9354	79.7327	0
16/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6203.8100	6001.1400	6.2038	6.0011	0
16/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	ES33 On 08-May-25			Bond Future	12.0024	12.0501	77.8570	77.6498	0
16/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3085.0500	2877.7700	3.0851	2.8778	0
16/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	ES33 On 07-August-25			Bond Future	12.1428	12.1928	79.5337	79.3217	0
16/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5729.1100	5517.0600	5.7291	5.5171	0
16/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	ES42 On 01-August-24			Bond Future	12.0299	12.2275	76.7219	75.5987	0
16/07/2024	ES42 On 07-November-24			Bond Future	12.1387	12.3443	74.2673	73.1176	0
16/07/2024	ES42 On 06-February-25			Bond Future	12.2436	12.4569	75.8987	74.7236	0
16/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7505.2400	6330.0900	7.5052	6.3301	0
16/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	ES42 On 08-May-25			Bond Future	12.3597	12.5814	73.2681	72.0672	0
16/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4637.1600	3436.3400	4.6372	3.4363	0
16/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	ES42 On 07-August-25			Bond Future	12.4777	12.7079	74.8440	73.6171	0
16/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6571.8600	5344.8900	6.5719	5.3449	0
16/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 01-August-24			GOVI	1014.4490	1009.6320	1014.4490	1,009.6320	710
16/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	710790.0000	662620.0000	71.0790	66.2620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	710690.0000	662520.0000	71.0690	66.2520	0
16/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	710590.0000	662420.0000	71.0590	66.2420	0
16/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 07-November-24			GOVI	1038.1640	1033.2340	1038.1640	1,033.2340	0
16/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	893840.0000	844540.0000	89.3840	84.4540	0
16/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	893740.0000	844440.0000	89.3740	84.4440	0
16/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	893640.0000	844340.0000	89.3640	84.4340	0
16/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 06-February-25			GOVI	1060.7420	1055.7020	1060.7420	1,055.7020	0
16/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	887420.0000	837020.0000	88.7420	83.7020	0
16/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 08-May-25			GOVI	1083.4260	1078.2750	1083.4260	1,078.2750	0
16/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	614260.0000	562750.0000	61.4260	56.2750	0
16/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GOVI On 07-August-25			GOVI	1106.5810	1101.3170	1106.5810	1,101.3170	0
16/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	955810.0000	903170.0000	95.5810	90.3170	0
16/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/07/2024	IGOV On 01-August-24			Index Future	356.4370	356.4190	356.4370	356.4190	579
16/07/2024	IGOV On 07-November-24			Index Future	364.8650	364.8460	364.8650	364.8460	16
16/07/2024	IGOV On 06-February-25			Index Future	372.8860	372.8660	372.8860	372.8660	0
16/07/2024	IGOV On 08-May-25			Index Future	380.9440	380.9220	380.9440	380.9220	0
16/07/2024	IGOV On 07-August-25			Index Future	389.1680	389.1450	389.1680	389.1450	0
16/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/07/2024	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
16/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
16/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
16/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
16/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
16/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
16/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
16/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.0000	8.0000	92.0000	8.0000	0
16/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
16/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
16/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/07/2024	R035 On 01-August-24			Bond Future	10.9157	10.9519	91.2097	91.0061	36,054
16/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	4038.3800	3849.0000	4.0384	3.8490	0
16/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	30.8400	45.0000	0.0308	0.0450	9,500
16/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4756.5100	4560.5000	4.7565	4.5605	0
16/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	13.8800	21.4100	0.0139	0.0214	0
16/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4807.8700	4611.5200	4.8079	4.6115	0
16/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	13.0800	20.2700	0.0131	0.0203	0
16/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4859.2400	4662.5400	4.8592	4.6625	0
16/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	12.3300	19.1700	0.0123	0.0192	0
16/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6845.3200	6642.6500	6.8453	6.6427	5,100
16/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	1.0400	1.9100	0.0010	0.0019	0
16/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	8089.5300	7886.1900	8.0895	7.8862	0
16/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.1800	0.3800	0.0002	0.0004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8335.2600	8131.8600	8.3353	8.1319	0
16/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.1300	0.2700	0.0001	0.0003	0
16/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10969.5600	10766.0200	10.9696	10.7660	0
16/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
16/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	11109.6800	10906.1400	11.1097	10.9061	0
16/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
16/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11666.5600	11463.0200	11.6666	11.4630	0
16/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
16/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11804.8900	11601.3500	11.8049	11.6014	0
16/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	R035 On 07-November-24			Bond Future	11.0052	11.0430	88.8270	88.6187	112,492
16/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6602.3800	6431.5800	6.6024	6.4316	0
16/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	478.9200	516.4400	0.4789	0.5164	0
16/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6645.7700	6474.5500	6.6458	6.4746	0
16/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	472.3500	509.4500	0.4724	0.5095	0
16/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6689.2000	6517.5700	6.6892	6.5176	0
16/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	465.8600	502.5500	0.4659	0.5026	0
16/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6732.6700	6560.6400	6.7327	6.5606	1,000
16/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	459.4600	495.7500	0.4595	0.4958	0
16/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11285.7500	11087.4200	11.2858	11.0874	0
16/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	96.3500	106.3400	0.0964	0.1063	1,000
16/07/2024	R035 On 06-February-25			Bond Future	11.0960	11.1354	90.7581	90.5450	0
16/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7656.1800	7489.9700	7.6562	7.4900	0
16/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	919.2200	966.1000	0.9192	0.9661	0
16/07/2024	R035 On 08-May-25			Bond Future	11.1910	11.2321	88.1802	87.9623	0
16/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4423.9900	4304.3700	4.4240	4.3044	400
16/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3011.1300	3109.4500	3.0111	3.1095	0
16/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5467.9400	5333.7100	5.4679	5.3337	0
16/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2414.8400	2498.5500	2.4148	2.4986	0
16/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8801.9700	8634.6000	8.8020	8.6346	0
16/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1267.7300	1318.3000	1.2677	1.3183	400
16/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11244.1300	11059.3700	11.2441	11.0594	0
16/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	741.6900	774.8700	0.7417	0.7749	400
16/07/2024	R035 On 07-August-25			Bond Future	11.2918	11.3347	90.0605	89.8377	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8588.8100	8428.1800	8.5888	8.4282	0
16/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1900.0400	1962.2700	1.9000	1.9623	0
16/07/2024	R053 On 01-August-24			Bond Future	11.4458	11.6230	105.5326	104.0476	0
16/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12668.5300	11184.3600	12.6685	11.1844	0
16/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.1200	0.8700	0.0001	0.0009	0
16/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12734.9900	11250.7700	12.7350	11.2508	0
16/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.1200	0.8200	0.0001	0.0008	0
16/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12801.3400	11317.0900	12.8013	11.3171	0
16/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.1100	0.7800	0.0001	0.0008	0
16/07/2024	R053 On 07-November-24			Bond Future	11.5308	11.7148	102.1273	100.6077	3,638
16/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10310.7100	9035.5600	10.3107	9.0356	0
16/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	685.6400	930.0700	0.6856	0.9301	0
16/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10371.5800	9093.8400	10.3716	9.0938	0
16/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	676.8600	918.7000	0.6769	0.9187	0
16/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10432.6000	9152.3000	10.4326	9.1523	0
16/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	668.3200	907.6000	0.6683	0.9076	0
16/07/2024	R053 On 06-February-25			Bond Future	11.6129	11.8036	104.3471	102.7943	0
16/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11425.9600	10207.1500	11.4260	10.2072	0
16/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1459.1100	1793.1900	1.4591	1.7932	0
16/07/2024	R053 On 08-May-25			Bond Future	11.7024	11.9000	100.7030	99.1166	0
16/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9900.8900	8799.6400	9.9009	8.7996	0
16/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2765.1300	3250.3100	2.7651	3.2503	0
16/07/2024	R053 On 07-August-25			Bond Future	11.7943	11.9993	102.8486	101.2279	0
16/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12733.2400	11539.6100	12.7332	11.5396	0
16/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2718.7500	3145.7900	2.7188	3.1458	0
16/07/2024	R186 On 01-August-24			Bond Future	8.4286	8.4539	105.6739	105.6190	68,935
16/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	614.1300	576.5300	0.6141	0.5765	0
16/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	69.7500	87.0600	0.0698	0.0871	0
16/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	631.9000	593.6700	0.6319	0.5937	0
16/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	65.9400	82.6200	0.0659	0.0826	0
16/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	649.9100	611.0700	0.6499	0.6111	0
16/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	62.3700	78.4400	0.0624	0.0784	0
16/07/2024	R186 On 07-November-24			Bond Future	8.3730	8.4019	108.1441	108.0879	120,758

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1658.8500	1616.3500	1.6589	1.6164	0
16/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	198.7200	212.4400	0.1987	0.2124	0
16/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1674.0700	1631.3900	1.6741	1.6314	0
16/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	194.8300	208.3700	0.1948	0.2084	0
16/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1689.3500	1646.4700	1.6894	1.6465	0
16/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	191.0100	204.3500	0.1910	0.2044	0
16/07/2024	R186 On 06-February-25			Bond Future	8.3082	8.3415	105.1796	105.1220	0
16/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1600.1100	1560.2500	1.6001	1.5603	0
16/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	359.5800	377.3800	0.3596	0.3774	0
16/07/2024	R186 On 08-May-25			Bond Future	8.2532	8.2924	107.4252	107.3659	0
16/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	991.6500	959.7300	0.9917	0.9597	0
16/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	664.5300	691.9000	0.6645	0.6919	0
16/07/2024	R186 On 07-August-25			Bond Future	8.1762	8.2234	104.4009	104.3400	0
16/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1581.5900	1535.7400	1.5816	1.5357	1,983
16/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	247.8700	262.9200	0.2479	0.2629	0
16/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2051.4300	2000.1300	2.0514	2.0001	0
16/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	137.6400	147.2400	0.1376	0.1472	0
16/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2686.1100	2630.1300	2.6861	2.6301	0
16/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	59.9700	64.8900	0.0600	0.0649	1,983
16/07/2024	R202 On 01-August-24			Bond Future	261.3611	261.3651	261.3611	261.3651	538
16/07/2024	R202 On 07-November-24			Bond Future	267.5402	267.5442	267.5402	267.5442	583
16/07/2024	R202 On 06-February-25			Bond Future	268.2019	268.2042	268.2019	268.2042	0
16/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1411.8500	1414.2100	1.4119	1.4142	0
16/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	R202 On 08-May-25			Bond Future	273.9934	273.9947	273.9934	273.9947	0
16/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1683.3600	1684.7100	1.6834	1.6847	0
16/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	R202 On 07-August-25			Bond Future	274.5760	274.5713	274.5760	274.5713	0
16/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2976.0000	2971.2600	2.9760	2.9713	0
16/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	R209 On 01-August-24			Bond Future	11.0152	11.0563	71.3122	71.1050	5,689
16/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3740.8900	3545.9800	3.7409	3.5460	0
16/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	23.7700	36.0600	0.0238	0.0361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3786.3700	3590.9300	3.7864	3.5909	0
16/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	22.4800	34.2400	0.0225	0.0342	0
16/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3831.8600	3635.9100	3.8319	3.6359	0
16/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	21.2400	32.4900	0.0212	0.0325	0
16/07/2024	R209 On 07-November-24			Bond Future	11.0968	11.1396	69.8222	69.6101	16,250
16/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5706.8200	5534.3300	5.7068	5.5343	0
16/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	461.2900	500.8200	0.4613	0.5008	0
16/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5745.1500	5572.2200	5.7452	5.5722	0
16/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	454.9900	494.0800	0.4550	0.4941	0
16/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5783.5000	5610.1500	5.7835	5.6102	0
16/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	448.7600	487.4300	0.4488	0.4874	0
16/07/2024	R209 On 06-February-25			Bond Future	11.1768	11.2211	71.3399	71.1231	0
16/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6694.2500	6525.8900	6.6943	6.5259	0
16/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	862.3100	910.7400	0.8623	0.9107	0
16/07/2024	R209 On 08-May-25			Bond Future	11.2654	11.3115	69.7065	69.4848	0
16/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	5054.2600	4914.9100	5.0543	4.9149	0
16/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2127.5700	2209.9100	2.1276	2.2099	0
16/07/2024	R209 On 07-August-25			Bond Future	11.3576	11.4054	71.1926	70.9660	0
16/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7668.3500	7504.8100	7.6684	7.5048	0
16/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1754.0300	1817.1300	1.7540	1.8171	0
16/07/2024	R210 On 01-August-24			Bond Future	238.0236	238.1113	238.0236	238.1113	842
16/07/2024	R210 On 07-November-24			Bond Future	240.3119	240.4014	240.3119	240.4014	1,379
16/07/2024	R210 On 06-February-25			Bond Future	245.5934	245.6843	245.5934	245.6843	0
16/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5983.3700	6074.2800	5.9834	6.0743	0
16/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	R210 On 08-May-25			Bond Future	247.4874	247.5776	247.4874	247.5776	0
16/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	542.6000	452.4200	0.5426	0.4524	0
16/07/2024	R210 On 07-August-25			Bond Future	252.8251	252.9165	252.8251	252.9165	0
16/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4385.0800	4476.4600	4.3851	4.4765	0
16/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2024	R213 On 01-August-24			Bond Future	9.9559	9.9818	89.0121	88.9006	23,895
16/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3811.8500	3707.6600	3.8119	3.7077	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	19.4100	26.7200	0.0194	0.0267	0
16/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3851.7700	3747.3300	3.8518	3.7473	0
16/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	18.5600	25.6200	0.0186	0.0256	0
16/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3891.6800	3786.9900	3.8917	3.7870	0
16/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	17.7300	24.5400	0.0177	0.0245	0
16/07/2024	R213 On 07-November-24			Bond Future	10.0203	10.0476	87.5319	87.4178	72,344
16/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5092.0500	4996.9000	5.0921	4.9969	0
16/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	287.3500	306.3400	0.2874	0.3063	0
16/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5126.5800	5031.2000	5.1266	5.0312	0
16/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	282.9200	301.6800	0.2829	0.3017	0
16/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5161.2500	5065.6400	5.1613	5.0656	0
16/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	278.6600	297.1900	0.2787	0.2972	0
16/07/2024	R213 On 06-February-25			Bond Future	10.0880	10.1168	89.4349	89.3181	0
16/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5546.0600	5454.9200	5.5461	5.4549	0
16/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	607.7800	633.4800	0.6078	0.6335	0
16/07/2024	R213 On 08-May-25			Bond Future	10.1620	10.1925	87.7833	87.6637	0
16/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3329.5800	3262.5000	3.3296	3.2625	0
16/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1936.0700	1988.6200	1.9361	1.9886	0
16/07/2024	R213 On 07-August-25			Bond Future	10.2423	10.2745	89.6559	89.5334	0
16/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6423.7700	6334.7000	6.4238	6.3347	0
16/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1234.9700	1268.3500	1.2350	1.2684	0
16/07/2024	R214 On 01-August-24			Bond Future	11.3749	11.5318	66.7985	65.9757	8,133
16/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3979.1700	3195.0000	3.9792	3.1950	0
16/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	18.4700	57.1300	0.0185	0.0571	0
16/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4026.1300	3240.2300	4.0261	3.2402	0
16/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	17.4300	54.3600	0.0174	0.0544	0
16/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4073.0800	3285.5100	4.0731	3.2855	0
16/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	16.4400	51.7000	0.0164	0.0517	0
16/07/2024	R214 On 07-November-24			Bond Future	11.4588	11.6214	65.0534	64.2113	13,958
16/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	6040.9300	5345.9500	6.0409	5.3460	0
16/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	469.6600	616.7700	0.4697	0.6168	0
16/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6080.1000	5383.4900	6.0801	5.3835	0
16/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	463.3600	608.8400	0.4634	0.6088	0
16/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6119.4000	5421.1900	6.1194	5.4212	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	457.2300	601.1100	0.4572	0.6011	0
16/07/2024	R214 On 06-February-25			Bond Future	11.5423	11.7105	66.4676	65.6071	0
16/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3389.3000	2917.0900	3.3893	2.9171	554
16/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2329.2600	2717.5200	2.3293	2.7175	0
16/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	5005.1900	4423.8800	5.0052	4.4239	554
16/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1500.6000	1779.7600	1.5006	1.7798	0
16/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6624.3100	5964.9500	6.6243	5.9650	0
16/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	997.3400	1198.4500	0.9973	1.1985	0
16/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9966.7800	9205.2300	9.9668	9.2052	0
16/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	428.4900	527.4100	0.4285	0.5274	554
16/07/2024	R214 On 08-May-25			Bond Future	11.6280	11.8019	64.5796	63.7004	0
16/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5721.2100	5135.2600	5.7212	5.1353	0
16/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1955.9800	2249.1500	1.9560	2.2492	0
16/07/2024	R214 On 07-August-25			Bond Future	11.7174	11.8975	65.9566	65.0585	0
16/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7824.4500	7179.5600	7.8245	7.1796	0
16/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1954.8900	2208.1200	1.9549	2.2081	0
16/07/2024	R248 On 01-August-24			Bond Future	11.4703	11.6424	81.7654	80.6516	27,222
16/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5146.3500	4080.0000	5.1464	4.0800	0
16/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	19.7600	67.1400	0.0198	0.0671	0
16/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5203.4400	4135.0100	5.2034	4.1350	0
16/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	18.6700	63.9700	0.0187	0.0640	0
16/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5260.5000	4190.0700	5.2605	4.1901	0
16/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	17.6300	60.9300	0.0176	0.0609	0
16/07/2024	R248 On 07-November-24			Bond Future	11.5560	11.7345	79.2255	78.0857	240,601
16/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7816.9500	6865.8500	7.8170	6.8659	0
16/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	548.8200	737.5500	0.5488	0.7376	0
16/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7864.3800	6911.2800	7.8644	6.9113	0
16/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	541.8200	728.5500	0.5418	0.7286	0
16/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7911.7300	6956.6300	7.9117	6.9566	0
16/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	534.8200	719.5500	0.5348	0.7196	0
16/07/2024	R248 On 06-February-25			Bond Future	11.6412	11.8262	80.9478	79.7831	10,000
16/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7653.2900	6781.7700	7.6533	6.7818	0
16/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1321.8600	1615.0800	1.3219	1.6151	0
16/07/2024	R248 On 08-May-25			Bond Future	11.7284	11.9199	78.2239	77.0339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7429.2800	6617.0100	7.4293	6.6170	0
16/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2261.9000	2639.6600	2.2619	2.6397	0
16/07/2024	R248 On 07-August-25			Bond Future	11.8193	12.0179	79.8916	78.6759	0
16/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	10040.6900	9146.6600	10.0407	9.1467	0
16/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2183.1400	2504.7900	2.1831	2.5048	0
16/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0