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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
17/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	2025 On 01-August-24			Bond Future	181.4748	181.4795	181.4748	181.4795	4,600
17/07/2024	2025 On 07-November-24			Bond Future	185.7656	185.7701	185.7656	185.7701	4,870
17/07/2024	2029 On 01-August-24			Bond Future	130.9163	130.9827	130.9163	130.9827	2,768
17/07/2024	2029 On 07-November-24			Bond Future	132.6099	132.6776	132.6099	132.6776	7,605
17/07/2024	2029 On 06-February-25			Bond Future	135.5252	135.5936	135.5252	135.5936	0
17/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3125.1900	3193.6200	3.1252	3.1936	0
17/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2029 On 08-May-25			Bond Future	137.0222	137.0906	137.0222	137.0906	0
17/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	827.8400	759.3600	0.8278	0.7594	0
17/07/2024	2029 On 07-August-25			Bond Future	139.9792	140.0479	139.9792	140.0479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2569.2000	2637.8700	2.5692	2.6379	0
17/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2030 On 01-August-24			Bond Future	9.6082	9.5495	93.3944	93.6299	28,761
17/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2412.5600	2641.2100	2.4126	2.6412	600
17/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	37.6100	30.7600	0.0376	0.0308	0
17/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3009.4200	3242.2200	3.0094	3.2422	0
17/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	15.7200	13.0200	0.0157	0.0130	0
17/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3047.0500	3280.0100	3.0471	3.2800	0
17/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	14.8600	12.3200	0.0149	0.0123	0
17/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3084.7200	3317.8400	3.0847	3.3178	0
17/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	14.0500	11.6700	0.0141	0.0117	0
17/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4293.3100	4528.5400	4.2933	4.5285	600
17/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	2.0600	1.7900	0.0021	0.0018	0
17/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6524.9900	6760.4900	6.5250	6.7605	0
17/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	600
17/07/2024	2030 On 07-November-24			Bond Future	9.6548	9.5925	95.5778	95.8187	149,323
17/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2784.1400	2965.5700	2.7841	2.9656	600
17/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	671.8400	612.3700	0.6718	0.6124	0
17/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4282.7600	4492.9100	4.2828	4.4929	600
17/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	318.5200	287.7700	0.3185	0.2878	0
17/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4378.0500	4589.4700	4.3781	4.5895	0
17/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	304.1800	274.7000	0.3042	0.2747	0
17/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4409.9200	4621.7400	4.4099	4.6217	0
17/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	299.5400	270.4600	0.2995	0.2705	0
17/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4441.8200	4654.0500	4.4418	4.6541	0
17/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	294.9600	266.2900	0.2950	0.2663	0
17/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8259.3000	8496.0400	8.2593	8.4960	0
17/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	37.0300	32.8700	0.0370	0.0329	600
17/07/2024	2030 On 06-February-25			Bond Future	9.7032	9.6371	93.6460	93.8914	0
17/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4278.2800	4471.4600	4.2783	4.4715	0
17/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	738.3800	686.1300	0.7384	0.6861	0
17/07/2024	2030 On 08-May-25			Bond Future	9.7753	9.7053	95.6461	95.8956	0
17/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2490.3500	2633.7400	2.4904	2.6337	0
17/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1941.8400	1835.7200	1.9418	1.8357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3337.6200	3503.0100	3.3376	3.5030	1,640
17/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1458.5200	1374.4000	1.4585	1.3744	0
17/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4276.0500	4459.9500	4.2761	4.4600	2,280
17/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1089.7700	1024.1600	1.0898	1.0242	0
17/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7498.0200	7719.2000	7.4980	7.7192	0
17/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	429.1900	400.8600	0.4292	0.4009	1,640
17/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8681.9300	8912.3400	8.6819	8.9123	0
17/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	269.9500	250.8500	0.2700	0.2509	2,280
17/07/2024	2030 On 07-August-25			Bond Future	9.8560	9.7814	93.6763	93.9301	0
17/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3735.0800	3902.7100	3.7351	3.9027	1,054
17/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1643.0600	1556.9100	1.6431	1.5569	0
17/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5249.7600	5442.6600	5.2498	5.4427	0
17/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1104.0300	1043.1500	1.1040	1.0432	0
17/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7855.0900	8076.5400	7.8551	8.0765	0
17/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	534.5300	502.2000	0.5345	0.5022	1,054
17/07/2024	2032 On 01-August-24			Bond Future	10.3269	10.2587	92.0607	92.3913	65,219
17/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3019.0600	3336.3000	3.0191	3.3363	0
17/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	70.9600	57.6100	0.0710	0.0576	11,000
17/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3720.1300	4044.3900	3.7201	4.0444	600
17/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	35.3200	28.9900	0.0353	0.0290	0
17/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3808.6100	4133.4600	3.8086	4.1335	0
17/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	32.2800	26.5400	0.0323	0.0265	0
17/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3852.8900	4178.0200	3.8529	4.1780	0
17/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	30.8500	25.3900	0.0309	0.0254	0
17/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3897.2200	4222.6000	3.8972	4.2226	0
17/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	29.5000	24.2900	0.0295	0.0243	0
17/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5452.5600	5782.3400	5.4526	5.7823	120
17/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	5.7400	4.9300	0.0057	0.0049	0
17/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5938.6700	6268.8300	5.9387	6.2688	600
17/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	3.3800	2.9500	0.0034	0.0030	0
17/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6158.7500	6489.0300	6.1588	6.4890	0
17/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	2.6500	2.3400	0.0027	0.0023	100
17/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8958.7800	9289.3700	8.9588	9.2894	0
17/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	600

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17/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9920.9300	10251.5200	9.9209	10.2515	0
17/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	11,000
17/07/2024	2032 On 07-November-24			Bond Future	10.4038	10.3321	90.0455	90.3838	95,862
17/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3987.2700	4252.9400	3.9873	4.2529	600
17/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	741.9800	669.3800	0.7420	0.6694	0
17/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5290.8600	5582.6300	5.2909	5.5826	0
17/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	449.5200	403.0200	0.4495	0.4030	0
17/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5328.3600	5620.7200	5.3284	5.6207	0
17/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	443.2300	397.3200	0.4432	0.3973	0
17/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5365.7900	5658.7400	5.3658	5.6587	0
17/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	436.9100	391.5900	0.4369	0.3916	0
17/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5819.8600	6119.3800	5.8199	6.1194	600
17/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	368.1600	329.4100	0.3682	0.3294	0
17/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5934.2900	6235.3200	5.9343	6.2353	1,615
17/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	352.5400	315.3000	0.3525	0.3153	0
17/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11042.7700	11377.3100	11.0428	11.3773	0
17/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	28.3100	24.5800	0.0283	0.0246	600
17/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12630.3800	12967.2000	12.6304	12.9672	0
17/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	10.3000	8.8500	0.0103	0.0089	1,615
17/07/2024	2032 On 06-February-25			Bond Future	10.4809	10.4059	92.0034	92.3484	0
17/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6210.9200	6495.8200	6.2109	6.4958	0
17/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	755.3000	695.2000	0.7553	0.6952	0
17/07/2024	2032 On 08-May-25			Bond Future	10.5705	10.4919	89.8020	90.1534	0
17/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3784.4400	4001.8900	3.7844	4.0019	0
17/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2287.2600	2153.2800	2.2873	2.1533	0
17/07/2024	2032 On 07-August-25			Bond Future	10.6659	10.5834	91.7173	92.0754	0
17/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7137.8200	7410.2200	7.1378	7.4102	0
17/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1551.8800	1466.2200	1.5519	1.4662	0
17/07/2024	2033 On 01-August-24			Bond Future	124.4013	124.4078	124.4013	124.4078	1,778
17/07/2024	2033 On 07-November-24			Bond Future	125.8425	125.8489	125.8425	125.8489	5,856
17/07/2024	2033 On 06-February-25			Bond Future	128.6091	128.6149	128.6091	128.6149	0
17/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3669.1200	3674.9200	3.6691	3.6749	0
17/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2033 On 08-May-25			Bond Future	129.8561	129.8607	129.8561	129.8607	0

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17/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	763.9100	759.3300	0.7639	0.7593	0
17/07/2024	2033 On 07-August-25			Bond Future	132.6585	132.6620	132.6585	132.6620	0
17/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4008.5100	4011.9800	4.0085	4.0120	0
17/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2037 On 01-August-24			Bond Future	11.3396	11.3131	81.4125	81.5640	78,562
17/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4138.3400	4290.2900	4.1383	4.2903	0
17/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	25.2700	25.7500	0.0253	0.0258	0
17/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4189.7000	4341.6700	4.1897	4.3417	0
17/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	23.8600	24.3600	0.0239	0.0244	0
17/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4241.0800	4393.0700	4.2411	4.3931	1,383
17/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	22.5200	23.0400	0.0225	0.0230	0
17/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9522.6500	9674.1200	9.5227	9.6741	0
17/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	1,383
17/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12514.0700	12665.5400	12.5141	12.6655	0
17/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
17/07/2024	2037 On 07-November-24			Bond Future	11.4328	11.4051	83.3157	83.4706	180,286
17/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6539.7400	6677.9200	6.5397	6.6779	0
17/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	517.2900	500.5900	0.5173	0.5006	0
17/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6582.8100	6721.2300	6.5828	6.7212	0
17/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	510.3100	493.8500	0.5103	0.4939	0
17/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6626.0500	6764.6800	6.6261	6.7647	0
17/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	503.5400	487.2900	0.5035	0.4873	0
17/07/2024	2037 On 06-February-25			Bond Future	11.5254	11.4968	80.8666	81.0242	0
17/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7433.2400	7565.1600	7.4332	7.5652	0
17/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1027.3700	1001.6300	1.0274	1.0016	0
17/07/2024	2037 On 08-May-25			Bond Future	11.6328	11.6032	82.5932	82.7531	3,975
17/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5710.0300	5821.1200	5.7100	5.8211	0
17/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2468.6500	2419.8000	2.4687	2.4198	0
17/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6762.2300	6881.5000	6.7622	6.8815	15,000
17/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2012.3600	1971.6900	2.0124	1.9717	0
17/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9549.5000	9684.2700	9.5495	9.6843	7,500
17/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1208.9700	1183.8000	1.2090	1.1838	0
17/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9740.0000	9875.5700	9.7400	9.8756	7,500

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17/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1168.9100	1144.5400	1.1689	1.1445	0
17/07/2024	2037 On 07-August-25			Bond Future	11.7472	11.7166	80.0935	80.2559	0
17/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8451.0600	8575.5200	8.4511	8.5755	0
17/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2130.1100	2092.1600	2.1301	2.0922	0
17/07/2024	2038 On 01-August-24			Bond Future	134.1723	134.0297	134.1723	134.0297	1,889
17/07/2024	2038 On 07-November-24			Bond Future	137.3447	137.1985	137.3447	137.1985	1,668
17/07/2024	2038 On 06-February-25			Bond Future	138.2473	138.0971	138.2473	138.0971	0
17/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3017.2800	2867.1200	3.0173	2.8671	0
17/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2038 On 08-May-25			Bond Future	141.2340	141.0789	141.2340	141.0789	0
17/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1553.9800	1398.8600	1.5540	1.3989	0
17/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2038 On 07-August-25			Bond Future	142.1225	141.9628	142.1225	141.9628	0
17/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2562.4700	2402.8200	2.5625	2.4028	0
17/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2040 On 01-August-24			Bond Future	11.5246	11.4981	82.1010	82.2645	12,450
17/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4474.7000	4638.7200	4.4747	4.6387	680
17/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	25.7000	26.2100	0.0257	0.0262	0
17/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4694.5200	4858.6000	4.6945	4.8586	0
17/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	20.3800	20.9500	0.0204	0.0210	0
17/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4749.4900	4913.5800	4.7495	4.9136	0
17/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	19.2200	19.8000	0.0192	0.0198	0
17/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4804.4500	4968.5400	4.8045	4.9685	0
17/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	18.1200	18.7000	0.0181	0.0187	0
17/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7722.8100	7886.4200	7.7228	7.8864	0
17/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.5500	0.6500	0.0006	0.0007	680
17/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8090.3800	8253.9600	8.0904	8.2540	7,500
17/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.3400	0.4100	0.0003	0.0004	0
17/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10784.0000	10947.5100	10.7840	10.9475	0
17/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	680
17/07/2024	2040 On 07-November-24			Bond Future	11.6178	11.5903	84.0203	84.1876	110,756
17/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4143.0200	4268.9400	4.1430	4.2689	640
17/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1300.9200	1259.6200	1.3009	1.2596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6310.6800	6455.8600	6.3107	6.4559	0
17/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	678.9600	656.9200	0.6790	0.6569	640
17/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7410.3600	7561.6000	7.4104	7.5616	0
17/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	493.6200	477.6400	0.4936	0.4776	0
17/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7456.5300	7607.9900	7.4565	7.6080	0
17/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	486.9800	471.2200	0.4870	0.4712	0
17/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7502.8200	7654.5000	7.5028	7.6545	0
17/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	480.5200	464.9800	0.4805	0.4650	0
17/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8852.3800	9009.2300	8.8524	9.0092	0
17/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	325.3300	314.9600	0.3253	0.3150	640
17/07/2024	2040 On 06-February-25			Bond Future	11.7101	11.6816	81.3358	81.5061	14
17/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8007.9200	8150.6300	8.0079	8.1506	0
17/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1097.4500	1069.9500	1.0975	1.0700	0
17/07/2024	2040 On 08-May-25			Bond Future	11.8158	11.7864	83.0723	83.2451	3,900
17/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6809.8000	6936.4300	6.8098	6.9364	0
17/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2237.0300	2190.8500	2.2370	2.1909	0
17/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7270.7600	7400.7700	7.2708	7.4008	15,000
17/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2057.7100	2014.9100	2.0577	2.0149	0
17/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9975.4600	10120.7700	9.9755	10.1208	7,500
17/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1286.5400	1259.0400	1.2865	1.2590	0
17/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10259.2800	10405.8300	10.2593	10.4058	7,500
17/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1226.7200	1200.4600	1.2267	1.2005	0
17/07/2024	2040 On 07-August-25			Bond Future	11.9278	11.8974	80.3320	80.5075	0
17/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9488.2400	9625.0800	9.4882	9.6251	0
17/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2178.4800	2139.7900	2.1785	2.1398	0
17/07/2024	2044 On 01-August-24			Bond Future	11.5688	11.5673	78.4965	78.5064	92,904
17/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4313.7200	4329.0000	4.3137	4.3290	0
17/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	29.1100	34.5400	0.0291	0.0345	0
17/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4369.5400	4384.6000	4.3695	4.3846	0
17/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	27.4600	32.6700	0.0275	0.0327	0
17/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4425.3800	4440.2400	4.4254	4.4402	0
17/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	25.8900	30.9000	0.0259	0.0309	0
17/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8240.7600	8250.7500	8.2408	8.2508	0
17/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.2500	0.3900	0.0003	0.0004	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
17/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9531.8600	9541.7400	9.5319	9.5417	0
17/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	15,000
17/07/2024	2044 On 07-November-24			Bond Future	11.6569	11.6553	80.3316	80.3416	59,367
17/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5814.8500	5831.3800	5.8149	5.8314	0
17/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	842.0900	848.6000	0.8421	0.8486	11,405
17/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7651.0000	7666.4400	7.6510	7.6664	0
17/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	499.6100	505.0300	0.4996	0.5050	0
17/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7697.5500	7712.9600	7.6976	7.7130	0
17/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	493.0900	498.4800	0.4931	0.4985	0
17/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7744.1100	7759.4900	7.7441	7.7595	0
17/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	486.6500	492.0100	0.4867	0.4920	0
17/07/2024	2044 On 06-February-25			Bond Future	11.7438	11.7422	77.6921	77.7018	0
17/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4223.2800	4237.1700	4.2233	4.2372	449
17/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2675.5300	2679.7800	2.6755	2.6798	0
17/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6158.0400	6172.4700	6.1580	6.1725	449
17/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1731.8900	1736.6800	1.7319	1.7367	0
17/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8333.4100	8347.6300	8.3334	8.3476	0
17/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1100.3800	1104.9600	1.1004	1.1050	0
17/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11469.5200	11482.8500	11.4695	11.4829	0
17/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	589.7000	593.3900	0.5897	0.5934	449
17/07/2024	2044 On 08-May-25			Bond Future	11.8427	11.8412	79.3508	79.3596	0
17/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7228.4000	7241.0200	7.2284	7.2410	0
17/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2202.4500	2206.2900	2.2025	2.2063	0
17/07/2024	2044 On 07-August-25			Bond Future	11.9471	11.9458	76.6564	76.6644	0
17/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9823.7500	9835.3600	9.8238	9.8354	0
17/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2205.3900	2208.9600	2.2054	2.2090	0
17/07/2024	2046 On 01-August-24			Bond Future	116.7563	116.9363	116.7563	116.9363	6,642
17/07/2024	2046 On 07-November-24			Bond Future	117.3141	117.4983	117.3141	117.4983	13,463
17/07/2024	2046 On 06-February-25			Bond Future	119.8931	120.0805	119.8931	120.0805	0
17/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5883.0500	6070.4700	5.8831	6.0705	0
17/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2046 On 08-May-25			Bond Future	120.2339	120.4242	120.2339	120.4242	0
17/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1736.0600	1545.7900	1.7361	1.5458	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	2046 On 07-August-25			Bond Future	122.8275	123.0208	122.8275	123.0208	0
17/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4137.5300	4330.8300	4.1375	4.3308	0
17/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2050 On 01-August-24			Bond Future	115.7341	116.1303	115.7341	116.1303	6,671
17/07/2024	2050 On 07-November-24			Bond Future	118.4706	118.8758	118.4706	118.8758	12,155
17/07/2024	2050 On 06-February-25			Bond Future	118.7158	119.1293	118.7158	119.1293	0
17/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3115.8000	3529.2600	3.1158	3.5293	0
17/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2050 On 08-May-25			Bond Future	121.2804	121.7014	121.2804	121.7014	0
17/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	120.4000	541.4400	0.1204	0.5414	0
17/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	2050 On 07-August-25			Bond Future	121.4891	121.9184	121.4891	121.9184	0
17/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1599.1200	2028.4300	1.5991	2.0284	0
17/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	AL37 On 01-August-24			Index Future	1000.8170	1003.5180	1000.8170	1,003.5180	0
17/07/2024	AL37 On 07-November-24			Index Future	1024.2130	1026.9780	1024.2130	1,026.9780	0
17/07/2024	AL37 On 06-February-25			Index Future	1046.4900	1049.3130	1046.4900	1,049.3130	0
17/07/2024	AL37 On 08-May-25			Index Future	1068.8730	1071.7520	1068.8730	1,071.7520	0
17/07/2024	AL37 On 07-August-25			Index Future	1091.7200	1094.6570	1091.7200	1,094.6570	0
17/07/2024	AL7T On 01-August-24			Index Future	1184.9740	1189.8600	1184.9740	1,189.8600	0
17/07/2024	AL7T On 07-November-24			Index Future	1212.6760	1217.6750	1212.6760	1,217.6750	0
17/07/2024	AL7T On 06-February-25			Index Future	1239.0520	1244.1570	1239.0520	1,244.1570	0
17/07/2024	AL7T On 08-May-25			Index Future	1265.5530	1270.7630	1265.5530	1,270.7630	0
17/07/2024	AL7T On 07-August-25			Index Future	1292.6040	1297.9220	1292.6040	1,297.9220	0
17/07/2024	ALBI On 01-August-24			Index Future	1027.9210	1030.1000	1027.9210	1,030.1000	119
17/07/2024	ALBI On 07-November-24			Index Future	1051.9510	1054.1800	1051.9510	1,054.1800	16
17/07/2024	ALBI On 06-February-25			Index Future	1074.8310	1077.1070	1074.8310	1,077.1070	0
17/07/2024	ALBI On 08-May-25			Index Future	1097.8200	1100.1410	1097.8200	1,100.1410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	ALBI On 07-August-25			Index Future	1121.2860	1123.6530	1121.2860	1,123.6530	0
17/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	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
17/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	ES33 On 01-August-24			Bond Future	11.6786	11.6219	79.8609	80.1248	0
17/07/2024	ES33 On 07-November-24			Bond Future	11.8038	11.7444	77.9466	78.2167	0
17/07/2024	ES33 On 06-February-25			Bond Future	11.9310	11.8690	79.6599	79.9354	0
17/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5928.3100	6203.8100	5.9283	6.2038	0
17/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	ES33 On 08-May-25			Bond Future	12.0670	12.0024	77.5765	77.8570	0
17/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2804.5200	3085.0500	2.8045	3.0851	0
17/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	ES33 On 07-August-25			Bond Future	12.2102	12.1428	79.2479	79.5337	0
17/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5443.3000	5729.1100	5.4433	5.7291	0
17/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	ES42 On 01-August-24			Bond Future	12.0366	12.0299	76.6832	76.7219	0
17/07/2024	ES42 On 07-November-24			Bond Future	12.1457	12.1387	74.2278	74.2673	0
17/07/2024	ES42 On 06-February-25			Bond Future	12.2508	12.2436	75.8589	75.8987	0
17/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7465.4100	7505.2400	7.4654	7.5052	0
17/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	ES42 On 08-May-25			Bond Future	12.3670	12.3597	73.2282	73.2681	0
17/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4597.3300	4637.1600	4.5973	4.6372	0
17/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	ES42 On 07-August-25			Bond Future	12.4851	12.4777	74.8041	74.8440	0
17/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6531.9500	6571.8600	6.5320	6.5719	0
17/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 01-August-24			GOVI	1012.2290	1014.4490	1012.2290	1,014.4490	710
17/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	688590.0000	710790.0000	68.8590	71.0790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	688490.0000	710690.0000	68.8490	71.0690	0
17/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	688390.0000	710590.0000	68.8390	71.0590	0
17/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 07-November-24			GOVI	1035.8920	1038.1640	1035.8920	1,038.1640	0
17/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	871120.0000	893840.0000	87.1120	89.3840	0
17/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	871020.0000	893740.0000	87.1020	89.3740	0
17/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	870920.0000	893640.0000	87.0920	89.3640	0
17/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 06-February-25			GOVI	1058.4230	1060.7420	1058.4230	1,060.7420	0
17/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	864230.0000	887420.0000	86.4230	88.7420	0
17/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 08-May-25			GOVI	1081.0610	1083.4260	1081.0610	1,083.4260	0
17/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	590610.0000	614260.0000	59.0610	61.4260	0
17/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GOVI On 07-August-25			GOVI	1104.1690	1106.5810	1104.1690	1,106.5810	0
17/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	931690.0000	955810.0000	93.1690	95.5810	0
17/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/07/2024	IGOV On 01-August-24			Index Future	356.1910	356.4370	356.1910	356.4370	579
17/07/2024	IGOV On 07-November-24			Index Future	364.6120	364.8650	364.6120	364.8650	16
17/07/2024	IGOV On 06-February-25			Index Future	372.6290	372.8860	372.6290	372.8860	0
17/07/2024	IGOV On 08-May-25			Index Future	380.6830	380.9440	380.6830	380.9440	0
17/07/2024	IGOV On 07-August-25			Index Future	388.9030	389.1680	388.9030	389.1680	0
17/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/07/2024	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
17/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3300	91.6750	91.6700	0
17/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
17/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
17/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
17/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
17/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
17/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.0000	8.0000	92.0000	92.0000	0
17/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
17/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/07/2024	R035 On 01-August-24			Bond Future	10.9885	10.9157	90.8003	91.2097	36,054
17/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3639.0600	4038.3800	3.6391	4.0384	0
17/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	40.8600	30.8400	0.0409	0.0308	9,500
17/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4351.6200	4756.5100	4.3516	4.7565	0
17/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	18.3300	13.8800	0.0183	0.0139	0
17/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4402.7200	4807.8700	4.4027	4.8079	0
17/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	17.2700	13.0800	0.0173	0.0131	0
17/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4453.8400	4859.2400	4.4538	4.8592	0
17/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	16.2700	12.3300	0.0163	0.0123	0
17/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6436.2600	6845.3200	6.4363	6.8453	5,100
17/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	1.3200	1.0400	0.0013	0.0010	0
17/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7680.2300	8089.5300	7.6802	8.0895	0
17/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.2200	0.1800	0.0002	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7925.9500	8335.2600	7.9260	8.3353	0
17/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.1600	0.1300	0.0002	0.0001	0
17/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10560.2200	10969.5600	10.5602	10.9696	0
17/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
17/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10700.3400	11109.6800	10.7003	11.1097	0
17/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
17/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11257.2200	11666.5600	11.2572	11.6666	0
17/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
17/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11395.5500	11804.8900	11.3956	11.8049	0
17/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	R035 On 07-November-24			Bond Future	11.0812	11.0052	88.4082	88.8270	124,831
17/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6241.1200	6602.3800	6.2411	6.6024	0
17/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	536.4700	478.9200	0.5365	0.4789	0
17/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6283.8000	6645.7700	6.2838	6.6458	0
17/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	529.1900	472.3500	0.5292	0.4724	0
17/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6326.5300	6689.2000	6.3265	6.6892	0
17/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	522.0000	465.8600	0.5220	0.4659	0
17/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6369.3000	6732.6700	6.3693	6.7327	1,000
17/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	514.9000	459.4600	0.5149	0.4595	0
17/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10880.1500	11285.7500	10.8802	11.2858	0
17/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	109.5600	96.3500	0.1096	0.0964	1,000
17/07/2024	R035 On 06-February-25			Bond Future	11.1751	11.0960	90.3307	90.7581	0
17/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7307.1500	7656.1800	7.3072	7.6562	0
17/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	997.5900	919.2200	0.9976	0.9192	0
17/07/2024	R035 On 08-May-25			Bond Future	11.2733	11.1910	87.7447	88.1802	0
17/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4168.5500	4423.9900	4.1686	4.4240	400
17/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3191.1900	3011.1300	3.1912	3.0111	0
17/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5183.4800	5467.9400	5.1835	5.4679	0
17/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2565.8800	2414.8400	2.5659	2.4148	0
17/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8453.6600	8801.9700	8.4537	8.8020	0
17/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1354.9200	1267.7300	1.3549	1.2677	400
17/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10864.1300	11244.1300	10.8641	11.2441	0
17/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	797.1900	741.6900	0.7972	0.7417	400
17/07/2024	R035 On 07-August-25			Bond Future	11.3775	11.2918	89.6166	90.0605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8255.5500	8588.8100	8.2556	8.5888	0
17/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2010.7400	1900.0400	2.0107	1.9000	0
17/07/2024	R053 On 01-August-24			Bond Future	11.4532	11.4458	105.4697	105.5326	0
17/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12605.5900	12668.5300	12.6056	12.6685	0
17/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0800	0.1200	0.0001	0.0001	0
17/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12672.0400	12734.9900	12.6720	12.7350	0
17/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0700	0.1200	0.0001	0.0001	0
17/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12738.4000	12801.3400	12.7384	12.8013	0
17/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0700	0.1100	0.0001	0.0001	0
17/07/2024	R053 On 07-November-24			Bond Future	11.5384	11.5308	102.0631	102.1273	3,638
17/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10246.0500	10310.7100	10.2461	10.3107	0
17/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	685.1600	685.6400	0.6852	0.6856	0
17/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10306.8900	10371.5800	10.3069	10.3716	0
17/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	676.3500	676.8600	0.6764	0.6769	0
17/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10367.8700	10432.6000	10.3679	10.4326	0
17/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	667.7700	668.3200	0.6678	0.6683	0
17/07/2024	R053 On 06-February-25			Bond Future	11.6208	11.6129	104.2822	104.3471	0
17/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11364.8300	11425.9600	11.3648	11.4260	0
17/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1462.9600	1459.1100	1.4630	1.4591	0
17/07/2024	R053 On 08-May-25			Bond Future	11.7104	11.7024	100.6378	100.7030	0
17/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9845.7400	9900.8900	9.8457	9.9009	0
17/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2775.1600	2765.1300	2.7752	2.7651	0
17/07/2024	R053 On 07-August-25			Bond Future	11.8025	11.7943	102.7830	102.8486	0
17/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12676.6700	12733.2400	12.6767	12.7332	0
17/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2727.7700	2718.7500	2.7278	2.7188	0
17/07/2024	R186 On 01-August-24			Bond Future	8.4959	8.4286	105.5279	105.6739	68,935
17/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	495.0500	614.1300	0.4951	0.6141	0
17/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	96.6500	69.7500	0.0967	0.0698	0
17/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	511.5400	631.9000	0.5115	0.6319	0
17/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	91.5600	65.9400	0.0916	0.0659	0
17/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	528.3100	649.9100	0.5283	0.6499	0
17/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	86.7500	62.3700	0.0868	0.0624	0
17/07/2024	R186 On 07-November-24			Bond Future	8.4498	8.3730	107.9948	108.1441	121,352

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1538.9300	1658.8500	1.5389	1.6589	0
17/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	228.0800	198.7200	0.2281	0.1987	0
17/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1553.7100	1674.0700	1.5537	1.6741	0
17/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	223.7500	194.8300	0.2238	0.1948	0
17/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1568.5400	1689.3500	1.5685	1.6894	0
17/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	219.4800	191.0100	0.2195	0.1910	0
17/07/2024	R186 On 06-February-25			Bond Future	8.3960	8.3082	105.0278	105.1796	0
17/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1489.9200	1600.1100	1.4899	1.6001	0
17/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	401.2400	359.5800	0.4012	0.3596	0
17/07/2024	R186 On 08-May-25			Bond Future	8.3551	8.2532	107.2712	107.4252	0
17/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	905.2400	991.6500	0.9052	0.9917	0
17/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	732.0700	664.5300	0.7321	0.6645	0
17/07/2024	R186 On 07-August-25			Bond Future	8.2975	8.1762	104.2447	104.4009	0
17/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1462.5600	1581.5900	1.4626	1.5816	1,983
17/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	285.1000	247.8700	0.2851	0.2479	0
17/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1918.7400	2051.4300	1.9187	2.0514	0
17/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	161.2100	137.6400	0.1612	0.1376	0
17/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2541.8100	2686.1100	2.5418	2.6861	0
17/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	71.9300	59.9700	0.0719	0.0600	1,983
17/07/2024	R202 On 01-August-24			Bond Future	261.3492	261.3611	261.3492	261.3611	538
17/07/2024	R202 On 07-November-24			Bond Future	267.5285	267.5402	267.5285	267.5402	583
17/07/2024	R202 On 06-February-25			Bond Future	268.1915	268.2019	268.1915	268.2019	0
17/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1401.4900	1411.8500	1.4015	1.4119	0
17/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	R202 On 08-May-25			Bond Future	273.9856	273.9934	273.9856	273.9934	0
17/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1675.6200	1683.3600	1.6756	1.6834	0
17/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	R202 On 07-August-25			Bond Future	274.5702	274.5760	274.5702	274.5760	0
17/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2970.2000	2976.0000	2.9702	2.9760	0
17/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	R209 On 01-August-24			Bond Future	11.0730	11.0152	71.0214	71.3122	5,689
17/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3454.8600	3740.8900	3.4549	3.7409	0
17/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	28.5800	23.7700	0.0286	0.0238	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3500.0600	3786.3700	3.5001	3.7864	0
17/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	27.0100	22.4800	0.0270	0.0225	0
17/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3545.2900	3831.8600	3.5453	3.8319	0
17/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	25.5100	21.2400	0.0255	0.0212	0
17/07/2024	R209 On 07-November-24			Bond Future	11.1568	11.0968	69.5246	69.8222	16,251
17/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5450.8600	5706.8200	5.4509	5.7068	0
17/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	502.8600	461.2900	0.5029	0.4613	0
17/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5488.6700	5745.1500	5.4887	5.7452	0
17/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	496.0400	454.9900	0.4960	0.4550	0
17/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5526.5100	5783.5000	5.5265	5.7835	0
17/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	489.3000	448.7600	0.4893	0.4488	0
17/07/2024	R209 On 06-February-25			Bond Future	11.2389	11.1768	71.0363	71.3399	0
17/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6446.4900	6694.2500	6.4465	6.6943	0
17/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	918.1000	862.3100	0.9181	0.8623	0
17/07/2024	R209 On 08-May-25			Bond Future	11.3297	11.2654	69.3972	69.7065	0
17/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4847.3800	5054.2600	4.8474	5.0543	0
17/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2230.0100	2127.5700	2.2300	2.1276	0
17/07/2024	R209 On 07-August-25			Bond Future	11.4242	11.3576	70.8774	71.1926	0
17/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7430.6700	7668.3500	7.4307	7.6684	0
17/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1831.5900	1754.0300	1.8316	1.7540	0
17/07/2024	R210 On 01-August-24			Bond Future	238.0875	238.0236	238.0875	238.0236	842
17/07/2024	R210 On 07-November-24			Bond Future	240.3776	240.3119	240.3776	240.3119	1,379
17/07/2024	R210 On 06-February-25			Bond Future	245.6621	245.5934	245.6621	245.5934	0
17/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6052.1200	5983.3700	6.0521	5.9834	0
17/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	R210 On 08-May-25			Bond Future	247.5601	247.4874	247.5601	247.4874	0
17/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	469.8900	542.6000	0.4699	0.5426	0
17/07/2024	R210 On 07-August-25			Bond Future	252.9017	252.8251	252.9017	252.8251	0
17/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4461.7200	4385.0800	4.4617	4.3851	0
17/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2024	R213 On 01-August-24			Bond Future	10.0196	9.9559	88.7379	89.0121	23,895
17/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3541.3100	3811.8500	3.5413	3.8119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	23.0100	19.4100	0.0230	0.0194	0
17/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3581.0400	3851.7700	3.5810	3.8518	0
17/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	21.9700	18.5600	0.0220	0.0186	0
17/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3620.7800	3891.6800	3.6208	3.8917	0
17/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	20.9700	17.7300	0.0210	0.0177	0
17/07/2024	R213 On 07-November-24			Bond Future	10.0875	10.0203	87.2514	87.5319	72,399
17/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4844.8000	5092.0500	4.8448	5.0921	0
17/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	320.5900	287.3500	0.3206	0.2874	0
17/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4878.8700	5126.5800	4.8789	5.1266	0
17/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	315.7000	282.9200	0.3157	0.2829	0
17/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4913.0800	5161.2500	4.9131	5.1613	0
17/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	310.9800	278.6600	0.3110	0.2787	0
17/07/2024	R213 On 06-February-25			Bond Future	10.1586	10.0880	89.1489	89.4349	0
17/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5310.6400	5546.0600	5.3106	5.5461	0
17/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	658.4000	607.7800	0.6584	0.6078	0
17/07/2024	R213 On 08-May-25			Bond Future	10.2362	10.1620	87.4921	87.7833	0
17/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3153.1600	3329.5800	3.1532	3.3296	0
17/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2050.8300	1936.0700	2.0508	1.9361	0
17/07/2024	R213 On 07-August-25			Bond Future	10.3204	10.2423	89.3594	89.6559	0
17/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6197.5900	6423.7700	6.1976	6.4238	0
17/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1305.3100	1234.9700	1.3053	1.2350	0
17/07/2024	R214 On 01-August-24			Bond Future	11.3825	11.3749	66.7585	66.7985	8,133
17/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3936.5500	3979.1700	3.9366	3.9792	0
17/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	15.8700	18.4700	0.0159	0.0185	0
17/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3983.6100	4026.1300	3.9836	4.0261	0
17/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	14.9300	17.4300	0.0149	0.0174	0
17/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4030.6600	4073.0800	4.0307	4.0731	0
17/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	14.0400	16.4400	0.0140	0.0164	0
17/07/2024	R214 On 07-November-24			Bond Future	11.4666	11.4588	65.0125	65.0534	13,958
17/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	6000.1600	6040.9300	6.0002	6.0409	0
17/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	469.7900	469.6600	0.4698	0.4697	0
17/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6039.3000	6080.1000	6.0393	6.0801	0
17/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	463.4600	463.3600	0.4635	0.4634	0
17/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6078.5700	6119.4000	6.0786	6.1194	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	457.3000	457.2300	0.4573	0.4572	0
17/07/2024	R214 On 06-February-25			Bond Future	11.5503	11.5423	66.4263	66.4676	0
17/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3358.5300	3389.3000	3.3585	3.3893	554
17/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2339.8200	2329.2600	2.3398	2.3293	0
17/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4969.7700	5005.1900	4.9698	5.0052	554
17/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1506.5100	1500.6000	1.5065	1.5006	0
17/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6586.1300	6624.3100	6.5861	6.6243	0
17/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1000.4900	997.3400	1.0005	0.9973	0
17/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9925.9600	9966.7800	9.9260	9.9668	0
17/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	429.0000	428.4900	0.4290	0.4285	554
17/07/2024	R214 On 08-May-25			Bond Future	11.6361	11.6280	64.5381	64.5796	0
17/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5687.1600	5721.2100	5.6872	5.7212	0
17/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1963.4300	1955.9800	1.9634	1.9560	0
17/07/2024	R214 On 07-August-25			Bond Future	11.7257	11.7174	65.9149	65.9566	0
17/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7788.9900	7824.4500	7.7890	7.8245	0
17/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1961.1600	1954.8900	1.9612	1.9549	0
17/07/2024	R248 On 01-August-24			Bond Future	11.4677	11.4703	81.7822	81.7654	26,652
17/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5159.1000	5146.3500	5.1591	5.1464	0
17/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	15.6600	19.7600	0.0157	0.0198	0
17/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5216.3700	5203.4400	5.2164	5.2034	0
17/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	14.7500	18.6700	0.0148	0.0187	0
17/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5273.6100	5260.5000	5.2736	5.2605	0
17/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	13.8900	17.6300	0.0139	0.0176	0
17/07/2024	R248 On 07-November-24			Bond Future	11.5533	11.5560	79.2428	79.2255	240,601
17/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7824.6200	7816.9500	7.8246	7.8170	0
17/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	539.2200	548.8200	0.5392	0.5488	0
17/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7872.1300	7864.3800	7.8721	7.8644	0
17/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	532.3000	541.8200	0.5323	0.5418	0
17/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7919.5500	7911.7300	7.9196	7.9117	0
17/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	525.3700	534.8200	0.5254	0.5348	0
17/07/2024	R248 On 06-February-25			Bond Future	11.6384	11.6412	80.9660	80.9478	10,000
17/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7660.3800	7653.2900	7.6604	7.6533	0
17/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1310.7600	1321.8600	1.3108	1.3219	0
17/07/2024	R248 On 08-May-25			Bond Future	11.7253	11.7284	78.2433	78.2239	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7436.4100	7429.2800	7.4364	7.4293	0
17/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2249.6300	2261.9000	2.2496	2.2619	0
17/07/2024	R248 On 07-August-25			Bond Future	11.8160	11.8193	79.9122	79.8916	0
17/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	10050.6700	10040.6900	10.0507	10.0407	0
17/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2172.5000	2183.1400	2.1725	2.1831	0
17/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0