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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
18/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	2025 On 01-August-24			Bond Future	181.4733	181.4748	181.4733	181.4748	4,600
18/07/2024	2025 On 07-November-24			Bond Future	185.7641	185.7656	185.7641	185.7656	4,870
18/07/2024	2029 On 01-August-24			Bond Future	130.9132	130.9163	130.9132	130.9163	2,768
18/07/2024	2029 On 07-November-24			Bond Future	132.6068	132.6099	132.6068	132.6099	7,605
18/07/2024	2029 On 06-February-25			Bond Future	135.5224	135.5252	135.5224	135.5252	0
18/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3122.4200	3125.1900	3.1224	3.1252	0
18/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2029 On 08-May-25			Bond Future	137.0198	137.0222	137.0198	137.0222	0
18/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	830.2500	827.8400	0.8303	0.8278	0
18/07/2024	2029 On 07-August-25			Bond Future	139.9772	139.9792	139.9772	139.9792	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2567.1600	2569.2000	2.5672	2.5692	0
18/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2030 On 01-August-24			Bond Future	9.6278	9.6082	93.3159	93.3944	28,761
18/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2332.5900	2412.5600	2.3326	2.4126	600
18/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	36.1500	37.6100	0.0362	0.0376	0
18/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2929.7300	3009.4200	2.9297	3.0094	0
18/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	14.5400	15.7200	0.0145	0.0157	0
18/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2967.3900	3047.0500	2.9674	3.0471	0
18/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	13.7100	14.8600	0.0137	0.0149	0
18/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3005.0900	3084.7200	3.0051	3.0847	0
18/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	12.9300	14.0500	0.0129	0.0141	0
18/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4214.4700	4293.3100	4.2145	4.2933	600
18/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	1.7300	2.0600	0.0017	0.0021	0
18/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6446.4700	6524.9900	6.4465	6.5250	0
18/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	600
18/07/2024	2030 On 07-November-24			Bond Future	9.6756	9.6548	95.4975	95.5778	149,014
18/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2720.8900	2784.1400	2.7209	2.7841	600
18/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	688.8900	671.8400	0.6889	0.6718	0
18/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4210.5300	4282.7600	4.2105	4.2828	600
18/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	326.5900	318.5200	0.3266	0.3185	0
18/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4305.4500	4378.0500	4.3055	4.3781	0
18/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	311.8800	304.1800	0.3119	0.3042	0
18/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4337.1900	4409.9200	4.3372	4.4099	0
18/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	307.1100	299.5400	0.3071	0.2995	0
18/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4368.9700	4441.8200	4.3690	4.4418	0
18/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	302.4100	294.9600	0.3024	0.2950	0
18/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8179.7900	8259.3000	8.1798	8.2593	0
18/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	37.8200	37.0300	0.0378	0.0370	600
18/07/2024	2030 On 06-February-25			Bond Future	9.7252	9.7032	93.5641	93.6460	0
18/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4211.9300	4278.2800	4.2119	4.2783	0
18/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	753.8900	738.3800	0.7539	0.7384	0
18/07/2024	2030 On 08-May-25			Bond Future	9.7987	9.7753	95.5628	95.6461	0
18/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2441.0000	2490.3500	2.4410	2.4904	0
18/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1975.7500	1941.8400	1.9758	1.9418	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3280.8500	3337.6200	3.2809	3.3376	1,640
18/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1485.0100	1458.5200	1.4850	1.4585	0
18/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4213.1200	4276.0500	4.2131	4.2761	2,280
18/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1110.1000	1089.7700	1.1101	1.0898	0
18/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7423.0300	7498.0200	7.4230	7.4980	0
18/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	437.4600	429.1900	0.4375	0.4292	1,640
18/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8604.1400	8681.9300	8.6041	8.6819	0
18/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	275.4200	269.9500	0.2754	0.2700	2,280
18/07/2024	2030 On 07-August-25			Bond Future	9.8809	9.8560	93.5915	93.6763	0
18/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3677.8000	3735.0800	3.6778	3.7351	1,054
18/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1670.5500	1643.0600	1.6706	1.6431	0
18/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5184.0300	5249.7600	5.1840	5.2498	0
18/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1123.0700	1104.0300	1.1231	1.1040	0
18/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7780.1000	7855.0900	7.7801	7.8551	0
18/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	544.3100	534.5300	0.5443	0.5345	1,054
18/07/2024	2032 On 01-August-24			Bond Future	10.3664	10.3269	91.8701	92.0607	65,219
18/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2832.9200	3019.0600	2.8329	3.0191	0
18/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	75.4800	70.9600	0.0755	0.0710	11,000
18/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3530.8700	3720.1300	3.5309	3.7201	600
18/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	36.7200	35.3200	0.0367	0.0353	0
18/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3619.1300	3808.6100	3.6191	3.8086	0
18/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	33.4600	32.2800	0.0335	0.0323	0
18/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3663.3000	3852.8900	3.6633	3.8529	0
18/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	31.9200	30.8500	0.0319	0.0309	0
18/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3707.5300	3897.2200	3.7075	3.8972	0
18/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	30.4700	29.5000	0.0305	0.0295	0
18/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5261.7000	5452.5600	5.2617	5.4526	120
18/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	5.5400	5.7400	0.0055	0.0057	0
18/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5747.8100	5938.6700	5.7478	5.9387	600
18/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	3.1800	3.3800	0.0032	0.0034	0
18/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5967.9100	6158.7500	5.9679	6.1588	0
18/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	2.4700	2.6500	0.0025	0.0027	100
18/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8768.1100	8958.7800	8.7681	8.9588	0
18/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0400	0.0500	0.0000	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
18/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9730.2700	9920.9300	9.7303	9.9209	0
18/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	11,000
18/07/2024	2032 On 07-November-24			Bond Future	10.4453	10.4038	89.8505	90.0455	98,614
18/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3834.0300	3987.2700	3.8340	3.9873	600
18/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	783.8000	741.9800	0.7838	0.7420	0
18/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5122.2800	5290.8600	5.1223	5.2909	0
18/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	476.0000	449.5200	0.4760	0.4495	0
18/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5159.4400	5328.3600	5.1594	5.3284	0
18/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	469.3700	443.2300	0.4694	0.4432	0
18/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5196.5200	5365.7900	5.1965	5.3658	0
18/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	462.7000	436.9100	0.4627	0.4369	0
18/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5646.7600	5819.8600	5.6468	5.8199	600
18/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	390.1200	368.1600	0.3901	0.3682	0
18/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5760.3100	5934.2900	5.7603	5.9343	1,615
18/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	373.6200	352.5400	0.3736	0.3525	0
18/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10849.7100	11042.7700	10.8497	11.0428	0
18/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	30.3100	28.3100	0.0303	0.0283	600
18/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12436.0800	12630.3800	12.4361	12.6304	0
18/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	11.0600	10.3000	0.0111	0.0103	1,615
18/07/2024	2032 On 06-February-25			Bond Future	10.5244	10.4809	91.8043	92.0034	0
18/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6046.5200	6210.9200	6.0465	6.2109	0
18/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	790.0100	755.3000	0.7900	0.7553	0
18/07/2024	2032 On 08-May-25			Bond Future	10.6161	10.5705	89.5990	89.8020	0
18/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3659.5800	3784.4400	3.6596	3.7844	0
18/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2365.4200	2287.2600	2.3654	2.2873	0
18/07/2024	2032 On 07-August-25			Bond Future	10.7138	10.6659	91.5102	91.7173	0
18/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6980.4800	7137.8200	6.9805	7.1378	0
18/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1601.6100	1551.8800	1.6016	1.5519	0
18/07/2024	2033 On 01-August-24			Bond Future	124.3991	124.4013	124.3991	124.4013	1,778
18/07/2024	2033 On 07-November-24			Bond Future	125.8402	125.8425	125.8402	125.8425	6,190
18/07/2024	2033 On 06-February-25			Bond Future	128.6072	128.6091	128.6072	128.6091	0
18/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3667.1800	3669.1200	3.6672	3.6691	0
18/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2033 On 08-May-25			Bond Future	129.8545	129.8561	129.8545	129.8561	0

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18/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	765.4600	763.9100	0.7655	0.7639	0
18/07/2024	2033 On 07-August-25			Bond Future	132.6574	132.6585	132.6574	132.6585	0
18/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4007.4300	4008.5100	4.0074	4.0085	0
18/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2037 On 01-August-24			Bond Future	11.3638	11.3396	81.2754	81.4125	78,562
18/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4000.1300	4138.3400	4.0001	4.1383	0
18/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	24.2300	25.2700	0.0242	0.0253	0
18/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4051.4900	4189.7000	4.0515	4.1897	0
18/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	22.8200	23.8600	0.0228	0.0239	0
18/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4102.8800	4241.0800	4.1029	4.2411	1,383
18/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	21.4900	22.5200	0.0215	0.0225	0
18/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9385.4700	9522.6500	9.3855	9.5227	0
18/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,383
18/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12376.9000	12514.0700	12.3769	12.5141	0
18/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
18/07/2024	2037 On 07-November-24			Bond Future	11.4579	11.4328	83.1754	83.3157	180,286
18/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6414.4000	6539.7400	6.4144	6.5397	0
18/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	532.2900	517.2900	0.5323	0.5173	0
18/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6457.2700	6582.8100	6.4573	6.5828	0
18/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	525.1100	510.3100	0.5251	0.5103	0
18/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6500.3000	6626.0500	6.5003	6.6261	0
18/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	518.1300	503.5400	0.5181	0.5035	0
18/07/2024	2037 On 06-February-25			Bond Future	11.5514	11.5254	80.7233	80.8666	0
18/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7313.4100	7433.2400	7.3134	7.4332	0
18/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1050.7700	1027.3700	1.0508	1.0274	0
18/07/2024	2037 On 08-May-25			Bond Future	11.6598	11.6328	82.4472	82.5932	3,975
18/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5608.8700	5710.0300	5.6089	5.7100	0
18/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2513.4500	2468.6500	2.5135	2.4687	0
18/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6653.5300	6762.2300	6.6535	6.7622	15,000
18/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2049.6200	2012.3600	2.0496	2.0124	0
18/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9426.5400	9549.5000	9.4265	9.5495	7,500
18/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1231.9700	1208.9700	1.2320	1.2090	0
18/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9616.3000	9740.0000	9.6163	9.7400	7,500

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18/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1191.1700	1168.9100	1.1912	1.1689	0
18/07/2024	2037 On 07-August-25			Bond Future	11.7753	11.7472	79.9446	80.0935	0
18/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8337.1100	8451.0600	8.3371	8.4511	0
18/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2165.0400	2130.1100	2.1650	2.1301	0
18/07/2024	2038 On 01-August-24			Bond Future	134.1705	134.1723	134.1705	134.1723	1,889
18/07/2024	2038 On 07-November-24			Bond Future	137.3428	137.3447	137.3428	137.3447	2,088
18/07/2024	2038 On 06-February-25			Bond Future	138.2458	138.2473	138.2458	138.2473	0
18/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3015.8100	3017.2800	3.0158	3.0173	0
18/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2038 On 08-May-25			Bond Future	141.2328	141.2340	141.2328	141.2340	0
18/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1552.8000	1553.9800	1.5528	1.5540	0
18/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2038 On 07-August-25			Bond Future	142.1219	142.1225	142.1219	142.1225	0
18/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2561.8500	2562.4700	2.5619	2.5625	0
18/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2040 On 01-August-24			Bond Future	11.5538	11.5246	81.9221	82.1010	12,450
18/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4295.5300	4474.7000	4.2955	4.4747	680
18/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	25.4800	25.7000	0.0255	0.0257	0
18/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4515.2200	4694.5200	4.5152	4.6945	0
18/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	20.0300	20.3800	0.0200	0.0204	0
18/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4570.1700	4749.4900	4.5702	4.7495	0
18/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	18.8500	19.2200	0.0189	0.0192	0
18/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4625.1100	4804.4500	4.6251	4.8045	0
18/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	17.7300	18.1200	0.0177	0.0181	0
18/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7543.7700	7722.8100	7.5438	7.7228	0
18/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.4600	0.5500	0.0005	0.0006	680
18/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7911.3700	8090.3800	7.9114	8.0904	7,500
18/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.2800	0.3400	0.0003	0.0003	0
18/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10605.0400	10784.0000	10.6050	10.7840	0
18/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	680
18/07/2024	2040 On 07-November-24			Bond Future	11.6481	11.6178	83.8372	84.0203	110,756
18/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4007.5800	4143.0200	4.0076	4.1430	640
18/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1348.6000	1300.9200	1.3486	1.3009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6153.3500	6310.6800	6.1534	6.3107	0
18/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	704.7500	678.9600	0.7048	0.6790	640
18/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7246.0400	7410.3600	7.2460	7.4104	0
18/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	512.4200	493.6200	0.5124	0.4936	0
18/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7291.9500	7456.5300	7.2920	7.4565	0
18/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	505.5200	486.9800	0.5055	0.4870	0
18/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7338.0000	7502.8200	7.3380	7.5028	0
18/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	498.8200	480.5200	0.4988	0.4805	0
18/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8681.5700	8852.3800	8.6816	8.8524	0
18/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	337.6400	325.3300	0.3376	0.3253	640
18/07/2024	2040 On 06-February-25			Bond Future	11.7415	11.7101	81.1489	81.3358	14
18/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7852.6000	8007.9200	7.8526	8.0079	0
18/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1129.1000	1097.4500	1.1291	1.0975	0
18/07/2024	2040 On 08-May-25			Bond Future	11.8483	11.8158	82.8817	83.0723	3,900
18/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6671.8200	6809.8000	6.6718	6.8098	0
18/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2289.6700	2237.0300	2.2897	2.2370	0
18/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7128.9800	7270.7600	7.1290	7.2708	15,000
18/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2106.5500	2057.7100	2.1066	2.0577	0
18/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9816.4100	9975.4600	9.8164	9.9755	7,500
18/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1318.1100	1286.5400	1.3181	1.2865	0
18/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10098.8300	10259.2800	10.0988	10.2593	7,500
18/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1256.8900	1226.7200	1.2569	1.2267	0
18/07/2024	2040 On 07-August-25			Bond Future	11.9616	11.9278	80.1375	80.3320	0
18/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9338.0000	9488.2400	9.3380	9.4882	0
18/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2222.7300	2178.4800	2.2227	2.1785	0
18/07/2024	2044 On 01-August-24			Bond Future	11.5930	11.5688	78.3442	78.4965	92,904
18/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4160.4300	4313.7200	4.1604	4.3137	0
18/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	28.1900	29.1100	0.0282	0.0291	0
18/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4216.2400	4369.5400	4.2162	4.3695	0
18/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	26.5300	27.4600	0.0265	0.0275	0
18/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4272.0800	4425.3800	4.2721	4.4254	0
18/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	24.9600	25.8900	0.0250	0.0259	0
18/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8088.3400	8240.7600	8.0883	8.2408	0
18/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.2000	0.2500	0.0002	0.0003	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
18/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9379.4800	9531.8600	9.3795	9.5319	0
18/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	15,000
18/07/2024	2044 On 07-November-24			Bond Future	11.6820	11.6569	80.1757	80.3316	59,367
18/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5683.6300	5814.8500	5.6836	5.8149	0
18/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	866.7500	842.0900	0.8668	0.8421	11,405
18/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7509.5700	7651.0000	7.5096	7.6510	0
18/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	514.0600	499.6100	0.5141	0.4996	0
18/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7555.9200	7697.5500	7.5559	7.6976	0
18/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	507.3400	493.0900	0.5073	0.4931	0
18/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7602.2800	7744.1100	7.6023	7.7441	0
18/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	500.7000	486.6500	0.5007	0.4867	0
18/07/2024	2044 On 06-February-25			Bond Future	11.7697	11.7438	77.5331	77.6921	0
18/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4121.1900	4223.2800	4.1212	4.2233	449
18/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2732.5300	2675.5300	2.7325	2.6755	0
18/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6037.5000	6158.0400	6.0375	6.1580	449
18/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1770.4400	1731.8900	1.7704	1.7319	0
18/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8199.2900	8333.4100	8.1993	8.3334	0
18/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1125.3500	1100.3800	1.1254	1.1004	0
18/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11323.6900	11469.5200	11.3237	11.4695	0
18/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	602.9600	589.7000	0.6030	0.5897	449
18/07/2024	2044 On 08-May-25			Bond Future	11.8695	11.8427	79.1886	79.3508	0
18/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7107.8900	7228.4000	7.1079	7.2284	0
18/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2244.1200	2202.4500	2.2441	2.2025	0
18/07/2024	2044 On 07-August-25			Bond Future	11.9749	11.9471	76.4909	76.6564	0
18/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9694.1400	9823.7500	9.6941	9.8238	0
18/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2241.2100	2205.3900	2.2412	2.2054	0
18/07/2024	2046 On 01-August-24			Bond Future	116.9296	116.7563	116.9296	116.7563	6,642
18/07/2024	2046 On 07-November-24			Bond Future	117.4916	117.3141	117.4916	117.3141	17,994
18/07/2024	2046 On 06-February-25			Bond Future	120.0748	119.8931	120.0748	119.8931	0
18/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6064.7700	5883.0500	6.0648	5.8831	0
18/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2046 On 08-May-25			Bond Future	120.4198	120.2339	120.4198	120.2339	0
18/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1550.1600	1736.0600	1.5502	1.7361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	2046 On 07-August-25			Bond Future	123.0179	122.8275	123.0179	122.8275	0
18/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4327.8800	4137.5300	4.3279	4.1375	0
18/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2050 On 01-August-24			Bond Future	116.1232	115.7341	116.1232	115.7341	6,618
18/07/2024	2050 On 07-November-24			Bond Future	118.8688	118.4706	118.8688	118.4706	14,356
18/07/2024	2050 On 06-February-25			Bond Future	119.1232	118.7158	119.1232	118.7158	0
18/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3523.1500	3115.8000	3.5232	3.1158	0
18/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2050 On 08-May-25			Bond Future	121.6970	121.2804	121.6970	121.2804	0
18/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	536.9900	120.4000	0.5370	0.1204	0
18/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	2050 On 07-August-25			Bond Future	121.9152	121.4891	121.9152	121.4891	0
18/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2025.2400	1599.1200	2.0252	1.5991	0
18/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	AL37 On 01-August-24			Index Future	999.8000	1000.8170	999.8000	1,000.8170	0
18/07/2024	AL37 On 07-November-24			Index Future	1023.1730	1024.2130	1023.1730	1,024.2130	0
18/07/2024	AL37 On 06-February-25			Index Future	1045.4290	1046.4900	1045.4290	1,046.4900	0
18/07/2024	AL37 On 08-May-25			Index Future	1067.7920	1068.8730	1067.7920	1,068.8730	0
18/07/2024	AL37 On 07-August-25			Index Future	1090.6200	1091.7200	1090.6200	1,091.7200	0
18/07/2024	AL7T On 01-August-24			Index Future	1182.8280	1184.9740	1182.8280	1,184.9740	0
18/07/2024	AL7T On 07-November-24			Index Future	1210.4790	1212.6760	1210.4790	1,212.6760	0
18/07/2024	AL7T On 06-February-25			Index Future	1236.8100	1239.0520	1236.8100	1,239.0520	0
18/07/2024	AL7T On 08-May-25			Index Future	1263.2670	1265.5530	1263.2670	1,265.5530	0
18/07/2024	AL7T On 07-August-25			Index Future	1290.2740	1292.6040	1290.2740	1,292.6040	0
18/07/2024	ALBI On 01-August-24			Index Future	1026.2640	1027.9210	1026.2640	1,027.9210	119
18/07/2024	ALBI On 07-November-24			Index Future	1050.2550	1051.9510	1050.2550	1,051.9510	16
18/07/2024	ALBI On 06-February-25			Index Future	1073.1010	1074.8310	1073.1010	1,074.8310	0
18/07/2024	ALBI On 08-May-25			Index Future	1096.0560	1097.8200	1096.0560	1,097.8200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	ALBI On 07-August-25			Index Future	1119.4880	1121.2860	1119.4880	1,121.2860	0
18/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	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
18/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	ES33 On 01-August-24			Bond Future	11.7076	11.6786	79.7267	79.8609	0
18/07/2024	ES33 On 07-November-24			Bond Future	11.8341	11.8038	77.8093	77.9466	0
18/07/2024	ES33 On 06-February-25			Bond Future	11.9626	11.9310	79.5198	79.6599	0
18/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5788.2000	5928.3100	5.7882	5.9283	0
18/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	ES33 On 08-May-25			Bond Future	12.1000	12.0670	77.4337	77.5765	0
18/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2661.6600	2804.5200	2.6617	2.8045	0
18/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	ES33 On 07-August-25			Bond Future	12.2447	12.2102	79.1022	79.2479	0
18/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5297.6200	5443.3000	5.2976	5.4433	0
18/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	ES42 On 01-August-24			Bond Future	12.0657	12.0366	76.5164	76.6832	0
18/07/2024	ES42 On 07-November-24			Bond Future	12.1759	12.1457	74.0572	74.2278	0
18/07/2024	ES42 On 06-February-25			Bond Future	12.2821	12.2508	75.6847	75.8589	0
18/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7291.2400	7465.4100	7.2912	7.4654	0
18/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	ES42 On 08-May-25			Bond Future	12.3995	12.3670	73.0505	73.2282	0
18/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4419.6500	4597.3300	4.4197	4.5973	0
18/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	ES42 On 07-August-25			Bond Future	12.5187	12.4851	74.6228	74.8041	0
18/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6350.6700	6531.9500	6.3507	6.5320	0
18/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 01-August-24			GOVI	1010.5780	1012.2290	1010.5780	1,012.2290	381
18/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	672080.0000	688590.0000	67.2080	68.8590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	671980.0000	688490.0000	67.1980	68.8490	0
18/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	671880.0000	688390.0000	67.1880	68.8390	0
18/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 07-November-24			GOVI	1034.2030	1035.8920	1034.2030	1,035.8920	327
18/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	854230.0000	871120.0000	85.4230	87.1120	0
18/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	854130.0000	871020.0000	85.4130	87.1020	0
18/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	854030.0000	870920.0000	85.4030	87.0920	0
18/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 06-February-25			GOVI	1056.6990	1058.4230	1056.6990	1,058.4230	0
18/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	846990.0000	864230.0000	84.6990	86.4230	0
18/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 08-May-25			GOVI	1079.3040	1081.0610	1079.3040	1,081.0610	0
18/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	573040.0000	590610.0000	57.3040	59.0610	0
18/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GOVI On 07-August-25			GOVI	1102.3770	1104.1690	1102.3770	1,104.1690	0
18/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	913770.0000	931690.0000	91.3770	93.1690	0
18/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/07/2024	IGOV On 01-August-24			Index Future	356.4840	356.1910	356.4840	356.1910	579
18/07/2024	IGOV On 07-November-24			Index Future	364.9130	364.6120	364.9130	364.6120	16
18/07/2024	IGOV On 06-February-25			Index Future	372.9370	372.6290	372.9370	372.6290	0
18/07/2024	IGOV On 08-May-25			Index Future	380.9990	380.6830	380.9990	380.6830	0
18/07/2024	IGOV On 07-August-25			Index Future	389.2270	388.9030	389.2270	388.9030	0
18/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/07/2024	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
18/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
18/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3350	91.6750	91.6650	0
18/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3300	91.6650	91.6700	0
18/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3600	91.6700	91.6400	0
18/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3570	91.6400	91.6430	0
18/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3770	91.6430	91.6230	0
18/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.0000	91.6230	92.0000	0
18/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
18/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
18/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/07/2024	R035 On 01-August-24			Bond Future	11.0128	10.9885	90.6647	90.8003	33,647
18/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3502.5000	3639.0600	3.5025	3.6391	0
18/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	39.9600	40.8600	0.0400	0.0409	9,500
18/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4215.0000	4351.6200	4.2150	4.3516	0
18/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	17.3700	18.3300	0.0174	0.0183	0
18/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4266.1200	4402.7200	4.2661	4.4027	0
18/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	16.3300	17.2700	0.0163	0.0173	0
18/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4317.2500	4453.8400	4.3173	4.4538	0
18/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	15.3400	16.2700	0.0153	0.0163	0
18/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6300.3900	6436.2600	6.3004	6.4363	5,100
18/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	1.1100	1.3200	0.0011	0.0013	0
18/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7544.5200	7680.2300	7.5445	7.6802	0
18/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.1700	0.2200	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
18/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7790.2500	7925.9500	7.7903	7.9260	0
18/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.1200	0.1600	0.0001	0.0002	0
18/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10424.5600	10560.2200	10.4246	10.5602	0
18/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
18/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10564.6800	10700.3400	10.5647	10.7003	0
18/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
18/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11121.5600	11257.2200	11.1216	11.2572	0
18/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
18/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11259.8900	11395.5500	11.2599	11.3956	0
18/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	R035 On 07-November-24			Bond Future	11.1065	11.0812	88.2694	88.4082	124,831
18/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6118.2400	6241.1200	6.1182	6.2411	0
18/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	552.3300	536.4700	0.5523	0.5365	0
18/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6160.7000	6283.8000	6.1607	6.2838	0
18/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	544.8300	529.1900	0.5448	0.5292	0
18/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6203.2100	6326.5300	6.2032	6.3265	0
18/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	537.4200	522.0000	0.5374	0.5220	0
18/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6245.7700	6369.3000	6.2458	6.3693	1,000
18/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	530.1100	514.9000	0.5301	0.5149	0
18/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10744.4200	10880.1500	10.7444	10.8802	0
18/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	112.5700	109.5600	0.1126	0.1096	1,000
18/07/2024	R035 On 06-February-25			Bond Future	11.2015	11.1751	90.1891	90.3307	0
18/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7188.8600	7307.1500	7.1889	7.3072	0
18/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1020.8800	997.5900	1.0209	0.9976	0
18/07/2024	R035 On 08-May-25			Bond Future	11.3007	11.2733	87.6004	87.7447	0
18/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4081.5700	4168.5500	4.0816	4.1686	400
18/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3248.4900	3191.1900	3.2485	3.1912	0
18/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5086.7800	5183.4800	5.0868	5.1835	0
18/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2613.4600	2565.8800	2.6135	2.5659	0
18/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8335.9300	8453.6600	8.3359	8.4537	0
18/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1381.4700	1354.9200	1.3815	1.3549	400
18/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10736.3500	10864.1300	10.7364	10.8641	0
18/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	813.6900	797.1900	0.8137	0.7972	400
18/07/2024	R035 On 07-August-25			Bond Future	11.4060	11.3775	89.4695	89.6166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8143.0400	8255.5500	8.1430	8.2556	0
18/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2045.2700	2010.7400	2.0453	2.0107	0
18/07/2024	R053 On 01-August-24			Bond Future	11.4674	11.4532	105.3493	105.4697	0
18/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12485.2200	12605.5900	12.4852	12.6056	0
18/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
18/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12551.6800	12672.0400	12.5517	12.6720	0
18/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
18/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12618.0300	12738.4000	12.6180	12.7384	0
18/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
18/07/2024	R053 On 07-November-24			Bond Future	11.5532	11.5384	101.9401	102.0631	3,638
18/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10130.5600	10246.0500	10.1306	10.2461	0
18/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	692.7400	685.1600	0.6927	0.6852	0
18/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10191.2700	10306.8900	10.1913	10.3069	0
18/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	683.8000	676.3500	0.6838	0.6764	0
18/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10252.1300	10367.8700	10.2521	10.3679	0
18/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	675.1000	667.7700	0.6751	0.6678	0
18/07/2024	R053 On 06-February-25			Bond Future	11.6360	11.6208	104.1566	104.2822	0
18/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11254.9400	11364.8300	11.2549	11.3648	0
18/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1478.6100	1462.9600	1.4786	1.4630	0
18/07/2024	R053 On 08-May-25			Bond Future	11.7261	11.7104	100.5099	100.6378	0
18/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9745.8200	9845.7400	9.7458	9.8457	0
18/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2803.1000	2775.1600	2.8031	2.7752	0
18/07/2024	R053 On 07-August-25			Bond Future	11.8187	11.8025	102.6528	102.7830	0
18/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12571.4400	12676.6700	12.5714	12.6767	0
18/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2752.7700	2727.7700	2.7528	2.7278	0
18/07/2024	R186 On 01-August-24			Bond Future	8.5165	8.4959	105.4832	105.5279	68,935
18/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	455.3900	495.0500	0.4554	0.4951	0
18/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	101.6800	96.6500	0.1017	0.0967	0
18/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	471.5200	511.5400	0.4715	0.5115	0
18/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	96.2300	91.5600	0.0962	0.0916	0
18/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	487.9500	528.3100	0.4880	0.5283	0
18/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	91.0800	86.7500	0.0911	0.0868	0
18/07/2024	R186 On 07-November-24			Bond Future	8.4733	8.4498	107.9491	107.9948	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
18/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1501.2600	1538.9300	1.5013	1.5389	0
18/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	236.1200	228.0800	0.2361	0.2281	0
18/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1515.9000	1553.7100	1.5159	1.5537	0
18/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	231.6500	223.7500	0.2317	0.2238	0
18/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1530.6000	1568.5400	1.5306	1.5685	0
18/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	227.2500	219.4800	0.2273	0.2195	0
18/07/2024	R186 On 06-February-25			Bond Future	8.4228	8.3960	104.9813	105.0278	0
18/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1455.6600	1489.9200	1.4557	1.4899	0
18/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	413.4600	401.2400	0.4135	0.4012	0
18/07/2024	R186 On 08-May-25			Bond Future	8.3863	8.3551	107.2241	107.2712	0
18/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	878.7500	905.2400	0.8788	0.9052	0
18/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	752.6800	732.0700	0.7527	0.7321	0
18/07/2024	R186 On 07-August-25			Bond Future	8.3346	8.2975	104.1969	104.2447	0
18/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1426.4700	1462.5600	1.4265	1.4626	1,983
18/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	296.7700	285.1000	0.2968	0.2851	0
18/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1878.4000	1918.7400	1.8784	1.9187	0
18/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	168.6300	161.2100	0.1686	0.1612	0
18/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2497.8200	2541.8100	2.4978	2.5418	0
18/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	75.7000	71.9300	0.0757	0.0719	1,983
18/07/2024	R202 On 01-August-24			Bond Future	261.3451	261.3492	261.3451	261.3492	538
18/07/2024	R202 On 07-November-24			Bond Future	267.5245	267.5285	267.5245	267.5285	973
18/07/2024	R202 On 06-February-25			Bond Future	268.1879	268.1915	268.1879	268.1915	0
18/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1397.9400	1401.4900	1.3979	1.4015	0
18/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	R202 On 08-May-25			Bond Future	273.9831	273.9856	273.9831	273.9856	0
18/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1673.0800	1675.6200	1.6731	1.6756	0
18/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	R202 On 07-August-25			Bond Future	274.5685	274.5702	274.5685	274.5702	0
18/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2968.4900	2970.2000	2.9685	2.9702	0
18/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	R209 On 01-August-24			Bond Future	11.1023	11.0730	70.8746	71.0214	5,689
18/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3308.1100	3454.8600	3.3081	3.4549	0
18/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	28.6100	28.5800	0.0286	0.0286	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3353.2500	3500.0600	3.3533	3.5001	0
18/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	26.9800	27.0100	0.0270	0.0270	0
18/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3398.4300	3545.2900	3.3984	3.5453	0
18/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	25.4300	25.5100	0.0254	0.0255	0
18/07/2024	R209 On 07-November-24			Bond Future	11.1873	11.1568	69.3745	69.5246	15,408
18/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5319.8700	5450.8600	5.3199	5.4509	0
18/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	522.0500	502.8600	0.5221	0.5029	0
18/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5357.4200	5488.6700	5.3574	5.4887	0
18/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	514.9700	496.0400	0.5150	0.4960	0
18/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5395.0100	5526.5100	5.3950	5.5265	0
18/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	507.9800	489.3000	0.5080	0.4893	0
18/07/2024	R209 On 06-February-25			Bond Future	11.2704	11.2389	70.8831	71.0363	0
18/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6319.9700	6446.4900	6.3200	6.4465	0
18/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	944.8400	918.1000	0.9448	0.9181	0
18/07/2024	R209 On 08-May-25			Bond Future	11.3624	11.3297	69.2409	69.3972	0
18/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4741.6900	4847.3800	4.7417	4.8474	0
18/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2280.5700	2230.0100	2.2806	2.2300	0
18/07/2024	R209 On 07-August-25			Bond Future	11.4580	11.4242	70.7180	70.8774	0
18/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7309.4000	7430.6700	7.3094	7.4307	0
18/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1869.7100	1831.5900	1.8697	1.8316	0
18/07/2024	R210 On 01-August-24			Bond Future	238.0815	238.0875	238.0815	238.0875	842
18/07/2024	R210 On 07-November-24			Bond Future	240.3715	240.3776	240.3715	240.3776	1,379
18/07/2024	R210 On 06-February-25			Bond Future	245.6565	245.6621	245.6565	245.6621	0
18/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6046.5000	6052.1200	6.0465	6.0521	0
18/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	R210 On 08-May-25			Bond Future	247.5552	247.5601	247.5552	247.5601	0
18/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	474.7700	469.8900	0.4748	0.4699	0
18/07/2024	R210 On 07-August-25			Bond Future	252.8976	252.9017	252.8976	252.9017	0
18/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4457.5700	4461.7200	4.4576	4.4617	0
18/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2024	R213 On 01-August-24			Bond Future	10.0492	10.0196	88.6110	88.7379	23,895
18/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3413.7000	3541.3100	3.4137	3.5413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	22.3700	23.0100	0.0224	0.0230	0
18/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3453.4200	3581.0400	3.4534	3.5810	0
18/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	21.3200	21.9700	0.0213	0.0220	0
18/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3493.1500	3620.7800	3.4932	3.6208	0
18/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	20.3100	20.9700	0.0203	0.0210	0
18/07/2024	R213 On 07-November-24			Bond Future	10.1187	10.0875	87.1215	87.2514	74,171
18/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4729.0300	4844.8000	4.7290	4.8448	0
18/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	334.7200	320.5900	0.3347	0.3206	0
18/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4762.8900	4878.8700	4.7629	4.8789	0
18/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	329.6200	315.7000	0.3296	0.3157	0
18/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4796.9000	4913.0800	4.7969	4.9131	0
18/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	324.7000	310.9800	0.3247	0.3110	0
18/07/2024	R213 On 06-February-25			Bond Future	10.1914	10.1586	89.0163	89.1489	0
18/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5200.5900	5310.6400	5.2006	5.3106	0
18/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	680.8900	658.4000	0.6809	0.6584	0
18/07/2024	R213 On 08-May-25			Bond Future	10.2708	10.2362	87.3570	87.4921	0
18/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3070.7200	3153.1600	3.0707	3.1532	0
18/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2103.4700	2050.8300	2.1035	2.0508	0
18/07/2024	R213 On 07-August-25			Bond Future	10.3569	10.3204	89.2217	89.3594	0
18/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6091.8400	6197.5900	6.0918	6.1976	0
18/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1337.2500	1305.3100	1.3373	1.3053	0
18/07/2024	R214 On 01-August-24			Bond Future	11.4118	11.3825	66.6037	66.7585	8,133
18/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3781.5500	3936.5500	3.7816	3.9366	0
18/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	15.7000	15.8700	0.0157	0.0159	0
18/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3828.5900	3983.6100	3.8286	3.9836	0
18/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	14.7400	14.9300	0.0147	0.0149	0
18/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3875.6200	4030.6600	3.8756	4.0307	0
18/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	13.8300	14.0400	0.0138	0.0140	0
18/07/2024	R214 On 07-November-24			Bond Future	11.4970	11.4666	64.8541	65.0125	13,863
18/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5859.8400	6000.1600	5.8598	6.0002	0
18/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	487.8600	469.7900	0.4879	0.4698	0
18/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5898.7400	6039.3000	5.8987	6.0393	0
18/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	481.2900	463.4600	0.4813	0.4635	0
18/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5937.7700	6078.5700	5.9378	6.0786	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	474.8900	457.3000	0.4749	0.4573	0
18/07/2024	R214 On 06-February-25			Bond Future	11.5817	11.5503	66.2645	66.4263	0
18/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3258.8600	3358.5300	3.2589	3.3585	554
18/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2401.8700	2339.8200	2.4019	2.3398	0
18/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4850.4200	4969.7700	4.8504	4.9698	554
18/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1548.8800	1506.5100	1.5489	1.5065	0
18/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6453.4500	6586.1300	6.4535	6.5861	0
18/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1029.5300	1000.4900	1.0295	1.0005	0
18/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9777.1300	9925.9600	9.7771	9.9260	0
18/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	441.8900	429.0000	0.4419	0.4290	554
18/07/2024	R214 On 08-May-25			Bond Future	11.6685	11.6361	64.3731	64.5381	0
18/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5568.5900	5687.1600	5.5686	5.6872	0
18/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2009.8000	1963.4300	2.0098	1.9634	0
18/07/2024	R214 On 07-August-25			Bond Future	11.7592	11.7257	65.7466	65.9149	0
18/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7660.8600	7788.9900	7.6609	7.7890	0
18/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2001.2500	1961.1600	2.0013	1.9612	0
18/07/2024	R248 On 01-August-24			Bond Future	11.5071	11.4677	81.5249	81.7822	26,652
18/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4902.6300	5159.1000	4.9026	5.1591	0
18/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	16.4900	15.6600	0.0165	0.0157	0
18/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4959.8200	5216.3700	4.9598	5.2164	0
18/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	15.5000	14.7500	0.0155	0.0148	0
18/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5016.9800	5273.6100	5.0170	5.2736	0
18/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	14.5600	13.8900	0.0146	0.0139	0
18/07/2024	R248 On 07-November-24			Bond Future	11.5941	11.5533	78.9796	79.2428	240,601
18/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7591.4700	7824.6200	7.5915	7.8246	0
18/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	569.3100	539.2200	0.5693	0.5392	0
18/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7638.6100	7872.1300	7.6386	7.8721	0
18/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	562.0200	532.3000	0.5620	0.5323	0
18/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7685.6600	7919.5500	7.6857	7.9196	0
18/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	554.7200	525.3700	0.5547	0.5254	0
18/07/2024	R248 On 06-February-25			Bond Future	11.6806	11.6384	80.6972	80.9660	10,000
18/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7446.1500	7660.3800	7.4462	7.6604	0
18/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1365.3400	1310.7600	1.3653	1.3108	0
18/07/2024	R248 On 08-May-25			Bond Future	11.7690	11.7253	77.9690	78.2433	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7236.8100	7436.4100	7.2368	7.4364	0
18/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2324.3100	2249.6300	2.3243	2.2496	0
18/07/2024	R248 On 07-August-25			Bond Future	11.8612	11.8160	79.6323	79.9122	0
18/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9834.5500	10050.6700	9.8346	10.0507	0
18/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2236.2900	2172.5000	2.2363	2.1725	0
18/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0