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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
19/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	2025 On 01-August-24			Bond Future	181.4685	181.4733	181.4685	181.4733	4,600
19/07/2024	2025 On 07-November-24			Bond Future	185.7487	185.7641	185.7487	185.7641	4,870
19/07/2024	2029 On 01-August-24			Bond Future	130.9078	130.9132	130.9078	130.9132	2,611
19/07/2024	2029 On 07-November-24			Bond Future	132.5937	132.6068	132.5937	132.6068	7,762
19/07/2024	2029 On 06-February-25			Bond Future	135.4865	135.5224	135.4865	135.5224	0
19/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3086.5400	3122.4200	3.0865	3.1224	0
19/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2029 On 08-May-25			Bond Future	136.9146	137.0198	136.9146	137.0198	0
19/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	935.3900	830.2500	0.9354	0.8303	0
19/07/2024	2029 On 07-August-25			Bond Future	139.7717	139.9772	139.7717	139.9772	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2361.7200	2567.1600	2.3617	2.5672	0
19/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2030 On 01-August-24			Bond Future	9.6377	9.6278	93.2763	93.3159	28,630
19/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2288.4500	2332.5900	2.2885	2.3326	600
19/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	31.6500	36.1500	0.0317	0.0362	0
19/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2887.6300	2929.7300	2.8876	2.9297	0
19/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	12.0800	14.5400	0.0121	0.0145	0
19/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2925.3900	2967.3900	2.9254	2.9674	0
19/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	11.3500	13.7100	0.0114	0.0137	0
19/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2963.1800	3005.0900	2.9632	3.0051	0
19/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	10.6600	12.9300	0.0107	0.0129	0
19/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4174.3600	4214.4700	4.1744	4.2145	600
19/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	1.2600	1.7300	0.0013	0.0017	0
19/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6406.8100	6446.4700	6.4068	6.4465	0
19/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	600
19/07/2024	2030 On 07-November-24			Bond Future	9.6876	9.6756	95.4514	95.4975	149,145
19/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2639.1800	2720.8900	2.6392	2.7209	600
19/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	653.1900	688.8900	0.6532	0.6889	0
19/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4135.2200	4210.5300	4.1352	4.2105	600
19/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	297.2900	326.5900	0.2973	0.3266	0
19/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4230.5800	4305.4500	4.2306	4.3055	0
19/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	283.0200	311.8800	0.2830	0.3119	0
19/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4262.5500	4337.1900	4.2626	4.3372	0
19/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	278.4800	307.1100	0.2785	0.3071	0
19/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4294.5600	4368.9700	4.2946	4.3690	0
19/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	274.0100	302.4100	0.2740	0.3024	0
19/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8132.3600	8179.7900	8.1324	8.1798	0
19/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	36.4000	37.8200	0.0364	0.0378	600
19/07/2024	2030 On 06-February-25			Bond Future	9.7423	9.7252	93.5010	93.5641	0
19/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4110.3300	4211.9300	4.1103	4.2119	0
19/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	715.4000	753.8900	0.7154	0.7539	0
19/07/2024	2030 On 08-May-25			Bond Future	9.8305	9.7987	95.4500	95.5628	0
19/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2349.0500	2441.0000	2.3491	2.4410	0
19/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1996.6100	1975.7500	1.9966	1.9758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3180.3800	3280.8500	3.1804	3.2809	1,640
19/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1497.3500	1485.0100	1.4974	1.4850	0
19/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4108.7600	4213.1200	4.1088	4.2131	2,280
19/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1118.5500	1110.1000	1.1186	1.1101	0
19/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7309.8200	7423.0300	7.3098	7.4230	0
19/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	437.0600	437.4600	0.4371	0.4375	1,640
19/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8489.9000	8604.1400	8.4899	8.6041	0
19/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	273.9900	275.4200	0.2740	0.2754	2,280
19/07/2024	2030 On 07-August-25			Bond Future	9.9352	9.8809	93.4076	93.5915	0
19/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3545.4900	3677.8000	3.5455	3.6778	1,054
19/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1722.1900	1670.5500	1.7222	1.6706	0
19/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5036.4000	5184.0300	5.0364	5.1840	0
19/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1159.3900	1123.0700	1.1594	1.1231	0
19/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7613.9300	7780.1000	7.6139	7.7801	0
19/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	562.0900	544.3100	0.5621	0.5443	1,054
19/07/2024	2032 On 01-August-24			Bond Future	10.4012	10.3664	91.7027	91.8701	65,219
19/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2651.4400	2832.9200	2.6514	2.8329	0
19/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	61.3300	75.4800	0.0613	0.0755	11,000
19/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3354.6700	3530.8700	3.3547	3.5309	600
19/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	27.8500	36.7200	0.0279	0.0367	0
19/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3443.5300	3619.1300	3.4435	3.6191	0
19/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	25.1900	33.4600	0.0252	0.0335	0
19/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3488.0000	3663.3000	3.4880	3.6633	0
19/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	23.9500	31.9200	0.0240	0.0319	0
19/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3532.4900	3707.5300	3.5325	3.7075	0
19/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	22.7600	30.4700	0.0228	0.0305	0
19/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5092.2900	5261.7000	5.0923	5.2617	120
19/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	3.4600	5.5400	0.0035	0.0055	0
19/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5579.1600	5747.8100	5.5792	5.7478	600
19/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	1.8600	3.1800	0.0019	0.0032	0
19/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5799.5100	5967.9100	5.7995	5.9679	0
19/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	1.4000	2.4700	0.0014	0.0025	100
19/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8600.7700	8768.1100	8.6008	8.7681	0
19/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	600

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19/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9562.9300	9730.2700	9.5629	9.7303	0
19/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	11,000
19/07/2024	2032 On 07-November-24			Bond Future	10.4830	10.4453	89.6740	89.8505	102,652
19/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3638.5600	3834.0300	3.6386	3.8340	600
19/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	764.7800	783.8000	0.7648	0.7838	0
19/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4926.0700	5122.2800	4.9261	5.1223	0
19/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	456.2400	476.0000	0.4562	0.4760	0
19/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4963.2400	5159.4400	4.9632	5.1594	0
19/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	449.6200	469.3700	0.4496	0.4694	0
19/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5000.4700	5196.5200	5.0005	5.1965	0
19/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	443.1000	462.7000	0.4431	0.4627	0
19/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5451.4200	5646.7600	5.4514	5.6468	600
19/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	371.2300	390.1200	0.3712	0.3901	0
19/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5565.2500	5760.3100	5.5653	5.7603	1,615
19/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	355.0100	373.6200	0.3550	0.3736	0
19/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10673.7100	10849.7100	10.6737	10.8497	0
19/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	30.7600	30.3100	0.0308	0.0303	600
19/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12259.7000	12436.0800	12.2597	12.4361	0
19/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	11.1300	11.0600	0.0111	0.0111	1,615
19/07/2024	2032 On 06-February-25			Bond Future	10.5673	10.5244	91.6087	91.8043	0
19/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5872.6100	6046.5200	5.8726	6.0465	0
19/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	811.7300	790.0100	0.8117	0.7900	0
19/07/2024	2032 On 08-May-25			Bond Future	10.6716	10.6161	89.3529	89.5990	0
19/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3475.3700	3659.5800	3.4754	3.6596	0
19/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2427.2800	2365.4200	2.4273	2.3654	0
19/07/2024	2032 On 07-August-25			Bond Future	10.7873	10.7138	91.1937	91.5102	0
19/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6673.4500	6980.4800	6.6735	6.9805	0
19/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1611.0900	1601.6100	1.6111	1.6016	0
19/07/2024	2033 On 01-August-24			Bond Future	124.3947	124.3991	124.3947	124.3991	1,778
19/07/2024	2033 On 07-November-24			Bond Future	125.8286	125.8402	125.8286	125.8402	6,395
19/07/2024	2033 On 06-February-25			Bond Future	128.5739	128.6072	128.5739	128.6072	0
19/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3633.9200	3667.1800	3.6339	3.6672	0
19/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2033 On 08-May-25			Bond Future	129.7558	129.8545	129.7558	129.8545	0

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19/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	864.1900	765.4600	0.8642	0.7655	0
19/07/2024	2033 On 07-August-25			Bond Future	132.4636	132.6574	132.4636	132.6574	0
19/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3813.6400	4007.4300	3.8136	4.0074	0
19/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2037 On 01-August-24			Bond Future	11.4083	11.3638	81.0235	81.2754	78,562
19/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3749.0300	4000.1300	3.7490	4.0001	0
19/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	25.0000	24.2300	0.0250	0.0242	0
19/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3800.2900	4051.4900	3.8003	4.0515	0
19/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	23.4900	22.8200	0.0235	0.0228	0
19/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3851.5700	4102.8800	3.8516	4.1029	1,383
19/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	22.0500	21.4900	0.0221	0.0215	0
19/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9133.6000	9385.4700	9.1336	9.3855	0
19/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,383
19/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12125.0300	12376.9000	12.1250	12.3769	0
19/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
19/07/2024	2037 On 07-November-24			Bond Future	11.5050	11.4579	82.9129	83.1754	180,286
19/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6167.0500	6414.4000	6.1671	6.4144	0
19/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	547.4600	532.2900	0.5475	0.5323	0
19/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6209.7400	6457.2700	6.2097	6.4573	0
19/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	540.1000	525.1100	0.5401	0.5251	0
19/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6252.4800	6500.3000	6.2525	6.5003	0
19/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	532.8300	518.1300	0.5328	0.5181	0
19/07/2024	2037 On 06-February-25			Bond Future	11.6030	11.5514	80.4412	80.7233	0
19/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7049.0800	7313.4100	7.0491	7.3134	0
19/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1068.5900	1050.7700	1.0686	1.0508	0
19/07/2024	2037 On 08-May-25			Bond Future	11.7212	11.6598	82.1172	82.4472	3,975
19/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5226.4100	5608.8700	5.2264	5.6089	0
19/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2461.0000	2513.4500	2.4610	2.5135	0
19/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6265.9300	6653.5300	6.2659	6.6535	15,000
19/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1992.0300	2049.6200	1.9920	2.0496	0
19/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9038.2100	9426.5400	9.0382	9.4265	7,500
19/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1173.6500	1231.9700	1.1737	1.2320	0
19/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9228.2900	9616.3000	9.2283	9.6163	7,500

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19/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1133.1700	1191.1700	1.1332	1.1912	0
19/07/2024	2037 On 07-August-25			Bond Future	11.8504	11.7753	79.5483	79.9446	0
19/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8003.9400	8337.1100	8.0039	8.3371	0
19/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2228.1700	2165.0400	2.2282	2.1650	0
19/07/2024	2038 On 01-August-24			Bond Future	134.1662	134.1705	134.1662	134.1705	1,889
19/07/2024	2038 On 07-November-24			Bond Future	137.3307	137.3428	137.3307	137.3428	2,088
19/07/2024	2038 On 06-February-25			Bond Future	138.2101	138.2458	138.2101	138.2458	0
19/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2980.1100	3015.8100	2.9801	3.0158	0
19/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2038 On 08-May-25			Bond Future	141.1260	141.2328	141.1260	141.2328	0
19/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1446.0100	1552.8000	1.4460	1.5528	0
19/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2038 On 07-August-25			Bond Future	141.9117	142.1219	141.9117	142.1219	0
19/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2351.7100	2561.8500	2.3517	2.5619	0
19/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2040 On 01-August-24			Bond Future	11.6083	11.5538	81.5892	81.9221	11,701
19/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3964.8500	4295.5300	3.9649	4.2955	680
19/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	27.6500	25.4800	0.0277	0.0255	0
19/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4183.8500	4515.2200	4.1839	4.5152	0
19/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	21.5100	20.0300	0.0215	0.0200	0
19/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4238.6600	4570.1700	4.2387	4.5702	0
19/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	20.1900	18.8500	0.0202	0.0189	0
19/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4293.4700	4625.1100	4.2935	4.6251	0
19/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	18.9400	17.7300	0.0189	0.0177	0
19/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7210.8500	7543.7700	7.2109	7.5438	0
19/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.3900	0.4600	0.0004	0.0005	680
19/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7578.4700	7911.3700	7.5785	7.9114	7,500
19/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.2300	0.2800	0.0002	0.0003	0
19/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10272.1900	10605.0400	10.2722	10.6050	0
19/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
19/07/2024	2040 On 07-November-24			Bond Future	11.7055	11.6481	83.4918	83.8372	111,505
19/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3721.9600	4007.5800	3.7220	4.0076	640
19/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1408.4000	1348.6000	1.4084	1.3486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5834.2000	6153.3500	5.8342	6.1534	0
19/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	731.0200	704.7500	0.7310	0.7048	640
19/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6917.5600	7246.0400	6.9176	7.2460	0
19/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	529.3600	512.4200	0.5294	0.5124	0
19/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6963.2400	7291.9500	6.9632	7.2920	0
19/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	522.2300	505.5200	0.5222	0.5055	0
19/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7008.9600	7338.0000	7.0090	7.3380	0
19/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	515.2000	498.8200	0.5152	0.4988	0
19/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8345.3200	8681.5700	8.3453	8.6816	0
19/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	346.8100	337.6400	0.3468	0.3376	640
19/07/2024	2040 On 06-February-25			Bond Future	11.8035	11.7415	80.7819	81.1489	14
19/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7506.5100	7852.6000	7.5065	7.8526	0
19/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1149.9700	1129.1000	1.1500	1.1291	0
19/07/2024	2040 On 08-May-25			Bond Future	11.9199	11.8483	82.4648	82.8817	3,900
19/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6367.8500	6671.8200	6.3679	6.6718	0
19/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2402.5800	2289.6700	2.4026	2.2897	0
19/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6817.2700	7128.9800	6.8173	7.1290	15,000
19/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2211.7200	2106.5500	2.2117	2.1066	0
19/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9468.7000	9816.4100	9.4687	9.8164	7,500
19/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1387.2800	1318.1100	1.3873	1.3181	0
19/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9748.2400	10098.8300	9.7482	10.0988	7,500
19/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1323.1800	1256.8900	1.3232	1.2569	0
19/07/2024	2040 On 07-August-25			Bond Future	12.0464	11.9616	79.6522	80.1375	0
19/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8910.5200	9338.0000	8.9105	9.3380	0
19/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2280.5700	2222.7300	2.2806	2.2227	0
19/07/2024	2044 On 01-August-24			Bond Future	11.6526	11.5930	77.9711	78.3442	92,897
19/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3796.6600	4160.4300	3.7967	4.1604	0
19/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	37.5200	28.1900	0.0375	0.0282	0
19/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3851.9300	4216.2400	3.8519	4.2162	0
19/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	35.3200	26.5300	0.0353	0.0265	0
19/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3907.2500	4272.0800	3.9073	4.2721	0
19/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	33.2300	24.9600	0.0332	0.0250	0
19/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7715.2800	8088.3400	7.7153	8.0883	0
19/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.2400	0.2000	0.0002	0.0002	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
19/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9006.3800	9379.4800	9.0064	9.3795	0
19/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	15,000
19/07/2024	2044 On 07-November-24			Bond Future	11.7445	11.6820	79.7893	80.1757	59,374
19/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5333.7200	5683.6300	5.3337	5.6836	0
19/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	903.2000	866.7500	0.9032	0.8668	11,405
19/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7140.5300	7509.5700	7.1405	7.5096	0
19/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	531.3800	514.0600	0.5314	0.5141	0
19/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7186.5300	7555.9200	7.1865	7.5559	0
19/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	524.3100	507.3400	0.5243	0.5073	0
19/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7232.4600	7602.2800	7.2325	7.6023	0
19/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	517.2400	500.7000	0.5172	0.5007	0
19/07/2024	2044 On 06-February-25			Bond Future	11.8367	11.7697	77.1249	77.5331	0
19/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3798.3500	4121.1900	3.7984	4.1212	449
19/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2817.8900	2732.5300	2.8179	2.7325	0
19/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5673.7900	6037.5000	5.6738	6.0375	449
19/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1814.9300	1770.4400	1.8149	1.7704	0
19/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7811.4500	8199.2900	7.8115	8.1993	0
19/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1145.7100	1125.3500	1.1457	1.1254	0
19/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10920.9900	11323.6900	10.9210	11.3237	0
19/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	608.4600	602.9600	0.6085	0.6030	449
19/07/2024	2044 On 08-May-25			Bond Future	11.9457	11.8695	78.7315	79.1886	0
19/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6762.8300	7107.8900	6.7628	7.1079	0
19/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2356.1300	2244.1200	2.3561	2.2441	0
19/07/2024	2044 On 07-August-25			Bond Future	12.0636	11.9749	75.9672	76.4909	0
19/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9225.5500	9694.1400	9.2256	9.6941	0
19/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2296.3200	2241.2100	2.2963	2.2412	0
19/07/2024	2046 On 01-August-24			Bond Future	116.9258	116.9296	116.9258	116.9296	6,642
19/07/2024	2046 On 07-November-24			Bond Future	117.4811	117.4916	117.4811	117.4916	18,131
19/07/2024	2046 On 06-February-25			Bond Future	120.0439	120.0748	120.0439	120.0748	0
19/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6033.8900	6064.7700	6.0339	6.0648	0
19/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2046 On 08-May-25			Bond Future	120.3277	120.4198	120.3277	120.4198	0
19/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1642.3100	1550.1600	1.6423	1.5502	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	2046 On 07-August-25			Bond Future	122.8374	123.0179	122.8374	123.0179	0
19/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4147.3500	4327.8800	4.1474	4.3279	0
19/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2050 On 01-August-24			Bond Future	116.3153	116.1232	116.3153	116.1232	6,618
19/07/2024	2050 On 07-November-24			Bond Future	119.0587	118.8688	119.0587	118.8688	14,356
19/07/2024	2050 On 06-February-25			Bond Future	119.2973	119.1232	119.2973	119.1232	0
19/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3697.3100	3523.1500	3.6973	3.5232	0
19/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2050 On 08-May-25			Bond Future	121.8139	121.6970	121.8139	121.6970	0
19/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	653.9300	536.9900	0.6539	0.5370	0
19/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	2050 On 07-August-25			Bond Future	121.9478	121.9152	121.9478	121.9152	0
19/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2057.8200	2025.2400	2.0578	2.0252	0
19/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	AL37 On 01-August-24			Index Future	999.0430	999.8000	999.0430	999.8000	0
19/07/2024	AL37 On 07-November-24			Index Future	1022.3400	1023.1730	1022.3400	1,023.1730	0
19/07/2024	AL37 On 06-February-25			Index Future	1044.4050	1045.4290	1044.4050	1,045.4290	0
19/07/2024	AL37 On 08-May-25			Index Future	1066.2180	1067.7920	1066.2180	1,067.7920	0
19/07/2024	AL37 On 07-August-25			Index Future	1088.2520	1090.6200	1088.2520	1,090.6200	0
19/07/2024	AL7T On 01-August-24			Index Future	1179.9060	1182.8280	1179.9060	1,182.8280	0
19/07/2024	AL7T On 07-November-24			Index Future	1207.4210	1210.4790	1207.4210	1,210.4790	0
19/07/2024	AL7T On 06-February-25			Index Future	1233.4810	1236.8100	1233.4810	1,236.8100	0
19/07/2024	AL7T On 08-May-25			Index Future	1259.2420	1263.2670	1259.2420	1,263.2670	0
19/07/2024	AL7T On 07-August-25			Index Future	1285.2650	1290.2740	1285.2650	1,290.2740	0
19/07/2024	ALBI On 01-August-24			Index Future	1024.0680	1026.2640	1024.0680	1,026.2640	119
19/07/2024	ALBI On 07-November-24			Index Future	1047.9480	1050.2550	1047.9480	1,050.2550	16
19/07/2024	ALBI On 06-February-25			Index Future	1070.5660	1073.1010	1070.5660	1,073.1010	0
19/07/2024	ALBI On 08-May-25			Index Future	1092.9250	1096.0560	1092.9250	1,096.0560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	ALBI On 07-August-25			Index Future	1115.5110	1119.4880	1115.5110	1,119.4880	0
19/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	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
19/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	ES33 On 01-August-24			Bond Future	11.7469	11.7076	79.5451	79.7267	0
19/07/2024	ES33 On 07-November-24			Bond Future	11.8763	11.8341	77.6190	77.8093	0
19/07/2024	ES33 On 06-February-25			Bond Future	12.0096	11.9626	79.3120	79.5198	0
19/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5580.4300	5788.2000	5.5804	5.7882	0
19/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	ES33 On 08-May-25			Bond Future	12.1584	12.1000	77.1816	77.4337	0
19/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2409.6500	2661.6600	2.4097	2.6617	0
19/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	ES33 On 07-August-25			Bond Future	12.3192	12.2447	78.7886	79.1022	0
19/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4983.9500	5297.6200	4.9840	5.2976	0
19/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	ES42 On 01-August-24			Bond Future	12.1151	12.0657	76.2345	76.5164	0
19/07/2024	ES42 On 07-November-24			Bond Future	12.2280	12.1759	73.7642	74.0572	0
19/07/2024	ES42 On 06-February-25			Bond Future	12.3384	12.2821	75.3726	75.6847	0
19/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	6979.1000	7291.2400	6.9791	7.2912	0
19/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	ES42 On 08-May-25			Bond Future	12.4651	12.3995	72.6932	73.0505	0
19/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4062.3300	4419.6500	4.0623	4.4197	0
19/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	ES42 On 07-August-25			Bond Future	12.5969	12.5187	74.2043	74.6228	0
19/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	5932.1200	6350.6700	5.9321	6.3507	0
19/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 01-August-24			GOVI	1008.4660	1010.5780	1008.4660	1,010.5780	381
19/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	650960.0000	672080.0000	65.0960	67.2080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	650860.0000	671980.0000	65.0860	67.1980	0
19/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	650760.0000	671880.0000	65.0760	67.1880	0
19/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 07-November-24			GOVI	1031.9830	1034.2030	1031.9830	1,034.2030	327
19/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	832030.0000	854230.0000	83.2030	85.4230	0
19/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	831930.0000	854130.0000	83.1930	85.4130	0
19/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	831830.0000	854030.0000	83.1830	85.4030	0
19/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 06-February-25			GOVI	1054.2560	1056.6990	1054.2560	1,056.6990	0
19/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	822560.0000	846990.0000	82.2560	84.6990	0
19/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 08-May-25			GOVI	1076.2750	1079.3040	1076.2750	1,079.3040	0
19/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	542750.0000	573040.0000	54.2750	57.3040	0
19/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GOVI On 07-August-25			GOVI	1098.5160	1102.3770	1098.5160	1,102.3770	0
19/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	875160.0000	913770.0000	87.5160	91.3770	0
19/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/07/2024	IGOV On 01-August-24			Index Future	356.5790	356.4840	356.5790	356.4840	383
19/07/2024	IGOV On 07-November-24			Index Future	364.9890	364.9130	364.9890	364.9130	212
19/07/2024	IGOV On 06-February-25			Index Future	372.9530	372.9370	372.9530	372.9370	0
19/07/2024	IGOV On 08-May-25			Index Future	380.8270	380.9990	380.8270	380.9990	0
19/07/2024	IGOV On 07-August-25			Index Future	388.7800	389.2270	388.7800	389.2270	0
19/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/07/2024	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
19/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
19/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
19/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
19/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
19/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
19/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
19/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
19/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
19/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
19/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/07/2024	R035 On 01-August-24			Bond Future	11.0624	11.0128	90.3878	90.6647	33,381
19/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3223.6900	3502.5000	3.2237	3.5025	0
19/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	37.9900	39.9600	0.0380	0.0400	9,500
19/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3936.2300	4215.0000	3.9362	4.2150	0
19/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	15.4400	17.3700	0.0154	0.0174	0
19/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3987.3900	4266.1200	3.9874	4.2661	0
19/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	14.4400	16.3300	0.0144	0.0163	0
19/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4038.5700	4317.2500	4.0386	4.3173	0
19/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	13.5000	15.3400	0.0135	0.0153	0
19/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6023.2000	6300.3900	6.0232	6.3004	5,100
19/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.7600	1.1100	0.0008	0.0011	0
19/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7267.6100	7544.5200	7.2676	7.5445	0
19/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.1000	0.1700	0.0001	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
19/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7513.3500	7790.2500	7.5134	7.7903	0
19/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0600	0.1200	0.0001	0.0001	0
19/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10147.7200	10424.5600	10.1477	10.4246	0
19/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
19/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10287.8400	10564.6800	10.2878	10.5647	0
19/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
19/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10844.7200	11121.5600	10.8447	11.1216	0
19/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
19/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10983.0500	11259.8900	10.9831	11.2599	0
19/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	R035 On 07-November-24			Bond Future	11.1593	11.1065	87.9810	88.2694	125,097
19/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5855.1900	6118.2400	5.8552	6.1182	0
19/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	577.6700	552.3300	0.5777	0.5523	0
19/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5897.3700	6160.7000	5.8974	6.1607	0
19/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	569.8900	544.8300	0.5699	0.5448	0
19/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5939.4900	6203.2100	5.9395	6.2032	0
19/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	562.0900	537.4200	0.5621	0.5374	0
19/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5981.6600	6245.7700	5.9817	6.2458	1,000
19/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	554.3900	530.1100	0.5544	0.5301	0
19/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10460.6500	10744.4200	10.4607	10.7444	0
19/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	117.1900	112.5700	0.1172	0.1126	1,000
19/07/2024	R035 On 06-February-25			Bond Future	11.2593	11.2015	89.8795	90.1891	0
19/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6911.3400	7188.8600	6.9113	7.1889	0
19/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1052.9800	1020.8800	1.0530	1.0209	0
19/07/2024	R035 On 08-May-25			Bond Future	11.3695	11.3007	87.2393	87.6004	0
19/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3725.7100	4081.5700	3.7257	4.0816	400
19/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3253.7200	3248.4900	3.2537	3.2485	0
19/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4709.5900	5086.7800	4.7096	5.0868	0
19/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2597.3600	2613.4600	2.5974	2.6135	0
19/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7937.7800	8335.9300	7.9378	8.3359	0
19/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1344.4100	1381.4700	1.3444	1.3815	400
19/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10386.1800	10736.3500	10.3862	10.7364	0
19/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	824.6100	813.6900	0.8246	0.8137	400
19/07/2024	R035 On 07-August-25			Bond Future	11.4901	11.4060	89.0372	89.4695	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7801.8300	8143.0400	7.8018	8.1430	0
19/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2136.3700	2045.2700	2.1364	2.0453	0
19/07/2024	R053 On 01-August-24			Bond Future	11.5270	11.4674	104.8468	105.3493	0
19/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11982.6900	12485.2200	11.9827	12.4852	0
19/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	0
19/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12049.1400	12551.6800	12.0491	12.5517	0
19/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
19/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12115.5000	12618.0300	12.1155	12.6180	0
19/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0500	0.0400	0.0001	0.0000	0
19/07/2024	R053 On 07-November-24			Bond Future	11.6158	11.5532	101.4198	101.9401	3,638
19/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9637.1200	10130.5600	9.6371	10.1306	0
19/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	719.5500	692.7400	0.7196	0.6927	0
19/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9697.3500	10191.2700	9.6974	10.1913	0
19/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	710.1300	683.8000	0.7101	0.6838	0
19/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9757.7400	10252.1300	9.7577	10.2521	0
19/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	700.9600	675.1000	0.7010	0.6751	0
19/07/2024	R053 On 06-February-25			Bond Future	11.7030	11.6360	103.6077	104.1566	0
19/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10738.2700	11254.9400	10.7383	11.2549	0
19/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1510.8200	1478.6100	1.5108	1.4786	0
19/07/2024	R053 On 08-May-25			Bond Future	11.8021	11.7261	99.8971	100.5099	0
19/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9296.0400	9745.8200	9.2960	9.7458	0
19/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2966.2100	2803.1000	2.9662	2.8031	0
19/07/2024	R053 On 07-August-25			Bond Future	11.9068	11.8187	101.9534	102.6528	0
19/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12000.1500	12571.4400	12.0002	12.5714	0
19/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2880.8800	2752.7700	2.8809	2.7528	0
19/07/2024	R186 On 01-August-24			Bond Future	8.5176	8.5165	105.4808	105.4832	68,935
19/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	436.0100	455.3900	0.4360	0.4554	0
19/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	84.7100	101.6800	0.0847	0.1017	0
19/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	452.5000	471.5200	0.4525	0.4715	0
19/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	79.6200	96.2300	0.0796	0.0962	0
19/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	469.3100	487.9500	0.4693	0.4880	0
19/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	74.8500	91.0800	0.0749	0.0911	0
19/07/2024	R186 On 07-November-24			Bond Future	8.4777	8.4733	107.9406	107.9491	121,758

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1482.0200	1501.2600	1.4820	1.5013	0
19/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	225.4400	236.1200	0.2254	0.2361	0
19/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1497.6300	1515.9000	1.4976	1.5159	0
19/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	221.9400	231.6500	0.2219	0.2317	0
19/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1513.2800	1530.6000	1.5133	1.5306	0
19/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	218.4900	227.2500	0.2185	0.2273	0
19/07/2024	R186 On 06-February-25			Bond Future	8.4383	8.4228	104.9546	104.9813	0
19/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1440.8700	1455.6600	1.4409	1.4557	0
19/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	425.3600	413.4600	0.4254	0.4135	0
19/07/2024	R186 On 08-May-25			Bond Future	8.4404	8.3863	107.1427	107.2241	0
19/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	816.6200	878.7500	0.8166	0.8788	0
19/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	771.9700	752.6800	0.7720	0.7527	0
19/07/2024	R186 On 07-August-25			Bond Future	8.4587	8.3346	104.0376	104.1969	0
19/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1318.1300	1426.4700	1.3181	1.4265	1,983
19/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	347.7700	296.7700	0.3478	0.2968	0
19/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1753.3200	1878.4000	1.7533	1.8784	0
19/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	202.8900	168.6300	0.2029	0.1686	0
19/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2357.2400	2497.8200	2.3572	2.4978	0
19/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	94.4600	75.7000	0.0945	0.0757	1,983
19/07/2024	R202 On 01-August-24			Bond Future	261.3365	261.3451	261.3365	261.3451	538
19/07/2024	R202 On 07-November-24			Bond Future	267.5006	267.5245	267.5006	267.5245	973
19/07/2024	R202 On 06-February-25			Bond Future	268.1185	268.1879	268.1185	268.1879	0
19/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1328.5300	1397.9400	1.3285	1.3979	0
19/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	R202 On 08-May-25			Bond Future	273.7755	273.9831	273.7755	273.9831	0
19/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1465.5300	1673.0800	1.4655	1.6731	0
19/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	R202 On 07-August-25			Bond Future	274.1619	274.5685	274.1619	274.5685	0
19/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2561.8900	2968.4900	2.5619	2.9685	0
19/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	R209 On 01-August-24			Bond Future	11.1418	11.1023	70.6771	70.8746	5,689
19/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3106.6400	3308.1100	3.1066	3.3081	0
19/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	24.6900	28.6100	0.0247	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
19/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3151.8800	3353.2500	3.1519	3.3533	0
19/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	23.1600	26.9800	0.0232	0.0270	0
19/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3197.1800	3398.4300	3.1972	3.3984	0
19/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	21.7300	25.4300	0.0217	0.0254	0
19/07/2024	R209 On 07-November-24			Bond Future	11.2292	11.1873	69.1683	69.3745	15,845
19/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5127.0700	5319.8700	5.1271	5.3199	0
19/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	535.4500	522.0500	0.5355	0.5221	0
19/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5164.3600	5357.4200	5.1644	5.3574	0
19/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	528.1100	514.9700	0.5281	0.5150	0
19/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5201.7000	5395.0100	5.2017	5.3950	0
19/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	520.8700	507.9800	0.5209	0.5080	0
19/07/2024	R209 On 06-February-25			Bond Future	11.3164	11.2704	70.6606	70.8831	0
19/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6112.6200	6319.9700	6.1126	6.3200	0
19/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	960.0000	944.8400	0.9600	0.9448	0
19/07/2024	R209 On 08-May-25			Bond Future	11.4175	11.3624	68.9779	69.2409	0
19/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4433.1600	4741.6900	4.4332	4.7417	0
19/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2235.0300	2280.5700	2.2350	2.2806	0
19/07/2024	R209 On 07-August-25			Bond Future	11.5260	11.4580	70.3991	70.7180	0
19/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7042.0100	7309.4000	7.0420	7.3094	0
19/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1921.2100	1869.7100	1.9212	1.8697	0
19/07/2024	R210 On 01-August-24			Bond Future	238.0712	238.0815	238.0712	238.0815	842
19/07/2024	R210 On 07-November-24			Bond Future	240.3474	240.3715	240.3474	240.3715	1,379
19/07/2024	R210 On 06-February-25			Bond Future	245.5910	245.6565	245.5910	245.6565	0
19/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5980.9600	6046.5000	5.9810	6.0465	0
19/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	R210 On 08-May-25			Bond Future	247.3641	247.5552	247.3641	247.5552	0
19/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	665.9000	474.7700	0.6659	0.4748	0
19/07/2024	R210 On 07-August-25			Bond Future	252.5249	252.8976	252.5249	252.8976	0
19/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4084.8700	4457.5700	4.0849	4.4576	0
19/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/07/2024	R213 On 01-August-24			Bond Future	10.0791	10.0492	88.4827	88.6110	23,895
19/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3278.6600	3413.7000	3.2787	3.4137	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	15.5700	22.3700	0.0156	0.0224	0
19/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3318.6400	3453.4200	3.3186	3.4534	0
19/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	14.7800	21.3200	0.0148	0.0213	0
19/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3358.6200	3493.1500	3.3586	3.4932	0
19/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	14.0200	20.3100	0.0140	0.0203	0
19/07/2024	R213 On 07-November-24			Bond Future	10.1514	10.1187	86.9854	87.1215	74,171
19/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4599.8200	4729.0300	4.5998	4.7290	0
19/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	341.6800	334.7200	0.3417	0.3347	0
19/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4633.6300	4762.8900	4.6336	4.7629	0
19/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	336.5300	329.6200	0.3365	0.3296	0
19/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4667.3800	4796.9000	4.6674	4.7969	0
19/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	331.3500	324.7000	0.3314	0.3247	0
19/07/2024	R213 On 06-February-25			Bond Future	10.2296	10.1914	88.8624	89.0163	0
19/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5052.9300	5200.5900	5.0529	5.2006	0
19/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	687.1300	680.8900	0.6871	0.6809	0
19/07/2024	R213 On 08-May-25			Bond Future	10.3224	10.2708	87.1554	87.3570	0
19/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2917.9700	3070.7200	2.9180	3.0707	0
19/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2152.3600	2103.4700	2.1524	2.1035	0
19/07/2024	R213 On 07-August-25			Bond Future	10.4282	10.3569	88.9525	89.2217	0
19/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5824.6700	6091.8400	5.8247	6.0918	0
19/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1339.2200	1337.2500	1.3392	1.3373	0
19/07/2024	R214 On 01-August-24			Bond Future	11.4614	11.4118	66.3429	66.6037	6,879
19/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3524.7500	3781.5500	3.5248	3.7816	0
19/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	19.6500	15.7000	0.0197	0.0157	0
19/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3571.5500	3828.5900	3.5716	3.8286	0
19/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	18.4500	14.7400	0.0185	0.0147	0
19/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3618.3400	3875.6200	3.6183	3.8756	0
19/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	17.3000	13.8300	0.0173	0.0138	0
19/07/2024	R214 On 07-November-24			Bond Future	11.5491	11.4970	64.5836	64.8541	21,682
19/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5599.2300	5859.8400	5.5992	5.8598	0
19/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	497.7900	487.8600	0.4978	0.4879	0
19/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5637.9600	5898.7400	5.6380	5.8987	0
19/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	491.0500	481.2900	0.4911	0.4813	0
19/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5676.6600	5937.7700	5.6767	5.9378	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	484.3200	474.8900	0.4843	0.4749	0
19/07/2024	R214 On 06-February-25			Bond Future	11.6377	11.5817	65.9772	66.2645	0
19/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3026.5900	3258.8600	3.0266	3.2589	554
19/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2456.9700	2401.8700	2.4570	2.4019	0
19/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4589.3300	4850.4200	4.5893	4.8504	554
19/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1575.1600	1548.8800	1.5752	1.5489	0
19/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6177.3400	6453.4500	6.1773	6.4535	0
19/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1040.7900	1029.5300	1.0408	1.0295	0
19/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9488.4500	9777.1300	9.4885	9.7771	0
19/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	440.5800	441.8900	0.4406	0.4419	554
19/07/2024	R214 On 08-May-25			Bond Future	11.7330	11.6685	64.0467	64.3731	0
19/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5323.2300	5568.5900	5.3232	5.5686	0
19/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2090.8600	2009.8000	2.0909	2.0098	0
19/07/2024	R214 On 07-August-25			Bond Future	11.8353	11.7592	65.3666	65.7466	0
19/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7319.4900	7660.8600	7.3195	7.6609	0
19/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2039.9300	2001.2500	2.0399	2.0013	0
19/07/2024	R248 On 01-August-24			Bond Future	11.5366	11.5071	81.3329	81.5249	26,640
19/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4708.6800	4902.6300	4.7087	4.9026	0
19/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	14.5000	16.4900	0.0145	0.0165	0
19/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4765.9400	4959.8200	4.7659	4.9598	0
19/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	13.5800	15.5000	0.0136	0.0155	0
19/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4823.1600	5016.9800	4.8232	5.0170	0
19/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	12.7000	14.5600	0.0127	0.0146	0
19/07/2024	R248 On 07-November-24			Bond Future	11.6255	11.5941	78.7786	78.9796	240,609
19/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7382.8600	7591.4700	7.3829	7.5915	0
19/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	561.6200	569.3100	0.5616	0.5693	0
19/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7429.9400	7638.6100	7.4299	7.6386	0
19/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	554.2700	562.0200	0.5543	0.5620	0
19/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7476.9400	7685.6600	7.4769	7.6857	0
19/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	546.9200	554.7200	0.5469	0.5547	0
19/07/2024	R248 On 06-February-25			Bond Future	11.7152	11.6806	80.4785	80.6972	10,000
19/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7287.1000	7446.1500	7.2871	7.4462	0
19/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1425.0300	1365.3400	1.4250	1.3653	0
19/07/2024	R248 On 08-May-25			Bond Future	11.8112	11.7690	77.7056	77.9690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6948.3500	7236.8100	6.9484	7.2368	0
19/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2299.2800	2324.3100	2.2993	2.3243	0
19/07/2024	R248 On 07-August-25			Bond Future	11.9142	11.8612	79.3065	79.6323	0
19/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9491.7200	9834.5500	9.4917	9.8346	0
19/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2219.2400	2236.2900	2.2192	2.2363	0
19/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0