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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
23/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	2025 On 01-August-24			Bond Future	181.4387	181.4398	181.4387	181.4398	4,600
23/07/2024	2025 On 07-November-24			Bond Future	185.7181	185.7193	185.7181	185.7193	4,870
23/07/2024	2029 On 01-August-24			Bond Future	130.9591	131.0762	130.9591	131.0762	2,611
23/07/2024	2029 On 07-November-24			Bond Future	132.6461	132.7660	132.6461	132.7660	7,762
23/07/2024	2029 On 06-February-25			Bond Future	135.5408	135.6630	135.5408	135.6630	0
23/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3140.7900	3262.9700	3.1408	3.2630	0
23/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2029 On 08-May-25			Bond Future	136.9716	137.0954	136.9716	137.0954	0
23/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	878.4000	754.5900	0.8784	0.7546	0
23/07/2024	2029 On 07-August-25			Bond Future	139.8311	139.9569	139.8311	139.9569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2421.0500	2546.8700	2.4211	2.5469	0
23/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2030 On 01-August-24			Bond Future	9.4451	9.5565	94.0510	93.6021	27,497
23/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	3033.3100	2590.6000	3.0333	2.5906	600
23/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	1.7600	7.9700	0.0018	0.0080	0
23/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3650.6900	3203.6200	3.6507	3.2036	0
23/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0.3900	2.2400	0.0004	0.0022	0
23/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3689.1500	3241.9400	3.6892	3.2419	0
23/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0.3600	2.0700	0.0004	0.0021	0
23/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3727.5900	3280.2500	3.7276	3.2803	0
23/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0.3200	1.9000	0.0003	0.0019	0
23/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4947.8600	4499.0400	4.9479	4.4990	600
23/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0.0100	0.1100	0.0000	0.0001	0
23/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7181.5500	6732.6300	7.1816	6.7326	0
23/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
23/07/2024	2030 On 07-November-24			Bond Future	9.4829	9.6012	96.2442	95.7848	159,333
23/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3215.7000	2867.2800	3.2157	2.8673	600
23/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	436.9700	547.9100	0.4370	0.5479	0
23/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4815.6400	4411.6400	4.8156	4.4116	600
23/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	184.9700	240.3300	0.1850	0.2403	0
23/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4915.6400	4509.2300	4.9156	4.5092	0
23/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	175.3400	228.2900	0.1753	0.2283	0
23/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4949.1100	4541.9200	4.9491	4.5419	0
23/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	172.3000	224.4700	0.1723	0.2245	0
23/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4982.6000	4574.6400	4.9826	4.5746	0
23/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	169.3100	220.7100	0.1693	0.2207	0
23/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8907.9900	8456.3000	8.9080	8.4563	0
23/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	19.2900	26.9600	0.0193	0.0270	600
23/07/2024	2030 On 06-February-25			Bond Future	9.5246	9.6504	94.3114	93.8419	0
23/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4734.5300	4363.0100	4.7345	4.3630	0
23/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	529.2300	627.2100	0.5292	0.6272	0
23/07/2024	2030 On 08-May-25			Bond Future	9.5984	9.7325	96.2782	95.7984	0
23/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2804.1800	2529.5700	2.8042	2.5296	0
23/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1623.5100	1828.7100	1.6235	1.8287	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3709.9200	3392.8200	3.7099	3.3928	1,640
23/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1198.6600	1361.3700	1.1987	1.3614	0
23/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4701.4800	4348.7500	4.7015	4.3488	2,280
23/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	883.0400	1010.1200	0.8830	1.0101	0
23/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	8032.9400	7608.2800	8.0329	7.6083	0
23/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	331.9500	387.1000	0.3320	0.3871	1,640
23/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9246.8700	8804.0000	9.2469	8.8040	0
23/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	202.7300	239.6700	0.2027	0.2397	2,280
23/07/2024	2030 On 07-August-25			Bond Future	9.6867	9.8303	94.2537	93.7636	0
23/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	4083.9700	3762.8000	4.0840	3.7628	1,054
23/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1414.5200	1583.4700	1.4145	1.5835	0
23/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5661.4000	5291.3800	5.6614	5.2914	0
23/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	938.2400	1058.3400	0.9382	1.0583	0
23/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8339.7500	7913.8000	8.3398	7.9138	0
23/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	441.7600	505.9300	0.4418	0.5059	1,054
23/07/2024	2032 On 01-August-24			Bond Future	10.2084	10.3299	92.6362	92.0465	58,109
23/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3528.6100	2953.8300	3.5286	2.9538	0
23/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	5.0100	19.9900	0.0050	0.0200	11,000
23/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4261.8100	3677.7400	4.2618	3.6777	600
23/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	1.5000	7.1900	0.0015	0.0072	0
23/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4353.1200	3768.3800	4.3531	3.7684	0
23/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	1.2900	6.3100	0.0013	0.0063	0
23/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4398.7400	3813.6900	4.3987	3.8137	0
23/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	1.2000	5.9100	0.0012	0.0059	0
23/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4444.3300	3859.0000	4.4443	3.8590	0
23/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	1.1100	5.5400	0.0011	0.0055	0
23/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	6022.3800	5433.0400	6.0224	5.4330	120
23/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0.0600	0.4800	0.0001	0.0005	0
23/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6510.8200	5921.2400	6.5108	5.9212	600
23/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0.0300	0.2100	0.0000	0.0002	0
23/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6731.6200	6141.9900	6.7316	6.1420	0
23/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0.0200	0.1500	0.0000	0.0002	100
23/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9534.2300	8944.4700	9.5342	8.9445	0
23/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10496.4200	9906.6600	10.4964	9.9067	0
23/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
23/07/2024	2032 On 07-November-24			Bond Future	10.2803	10.4080	90.6292	90.0257	105,080
23/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4350.8900	3883.0700	4.3509	3.8831	600
23/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	521.9100	657.5800	0.5219	0.6576	0
23/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5723.1400	5205.6800	5.7231	5.2057	0
23/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	298.1100	384.1400	0.2981	0.3841	0
23/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5762.2700	5243.6800	5.7623	5.2437	0
23/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	293.4500	378.3500	0.2935	0.3784	0
23/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5801.4300	5281.7300	5.8014	5.2817	0
23/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	288.8600	372.6500	0.2889	0.3727	0
23/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6274.0500	5741.9500	6.2741	5.7420	600
23/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	238.6600	310.0500	0.2387	0.3101	0
23/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6392.8700	5857.9300	6.3929	5.8579	1,615
23/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	227.4300	295.9800	0.2274	0.2960	0
23/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11614.2800	11017.8700	11.6143	11.0179	0
23/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	16.1300	23.2100	0.0161	0.0232	600
23/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13209.1300	12608.3300	13.2091	12.6083	0
23/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	5.3600	8.0500	0.0054	0.0081	1,615
23/07/2024	2032 On 06-February-25			Bond Future	10.3546	10.4886	92.5850	91.9682	0
23/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6648.8500	6146.5700	6.6489	6.1466	0
23/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	611.7000	726.1500	0.6117	0.7262	0
23/07/2024	2032 On 08-May-25			Bond Future	10.4479	10.5888	90.3505	89.7204	0
23/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4053.9000	3674.8400	4.0539	3.6748	0
23/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2008.2100	2259.2300	2.0082	2.2592	0
23/07/2024	2032 On 07-August-25			Bond Future	10.5519	10.7001	92.2127	91.5692	0
23/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7420.5300	6938.4100	7.4205	6.9384	0
23/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1339.1700	1500.5400	1.3392	1.5005	0
23/07/2024	2033 On 01-August-24			Bond Future	124.3906	124.4874	124.3906	124.4874	1,778
23/07/2024	2033 On 07-November-24			Bond Future	125.8243	125.9234	125.8243	125.9234	6,395
23/07/2024	2033 On 06-February-25			Bond Future	128.5703	128.6712	128.5703	128.6712	0
23/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3630.3200	3731.2400	3.6303	3.7312	0
23/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2033 On 08-May-25			Bond Future	129.7535	129.8557	129.7535	129.8557	0

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23/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	866.5400	764.3400	0.8665	0.7643	0
23/07/2024	2033 On 07-August-25			Bond Future	132.4624	132.5662	132.4624	132.5662	0
23/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3812.4400	3916.1500	3.8124	3.9162	0
23/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2037 On 01-August-24			Bond Future	11.2605	11.3319	81.8643	81.4568	78,313
23/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4566.5400	4162.8700	4.5665	4.1629	0
23/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	1.6800	5.5200	0.0017	0.0055	0
23/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4619.1600	4215.2100	4.6192	4.2152	0
23/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	1.5300	5.0900	0.0015	0.0051	0
23/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4671.7400	4267.5200	4.6717	4.2675	1,383
23/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	1.3900	4.6800	0.0014	0.0047	0
23/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9974.4200	9566.9100	9.9744	9.5669	0
23/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
23/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12965.8600	12558.3500	12.9659	12.5584	0
23/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
23/07/2024	2037 On 07-November-24			Bond Future	11.3513	11.4255	83.7734	83.3563	180,844
23/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6877.8000	6523.0500	6.8778	6.5231	0
23/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	397.7400	460.0200	0.3977	0.4600	0
23/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6922.1700	6566.6800	6.9222	6.5667	0
23/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	392.0600	453.6000	0.3921	0.4536	0
23/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6966.5700	6610.3500	6.9666	6.6104	0
23/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	386.4500	447.2600	0.3865	0.4473	0
23/07/2024	2037 On 06-February-25			Bond Future	11.4432	11.5203	81.3206	80.8944	0
23/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7731.5100	7391.6400	7.7315	7.3916	0
23/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	871.6000	957.9800	0.8716	0.9580	0
23/07/2024	2037 On 08-May-25			Bond Future	11.5549	11.6352	83.0158	82.5803	3,975
23/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5793.4400	5508.9700	5.7934	5.5090	0
23/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2129.4100	2280.4600	2.1294	2.2805	0
23/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6883.7000	6575.2100	6.8837	6.5752	15,000
23/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1711.1800	1838.2100	1.7112	1.8382	0
23/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9755.1900	9400.4300	9.7552	9.4004	7,500
23/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	992.0100	1072.7700	0.9920	1.0728	0
23/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9950.5900	9593.3800	9.9506	9.5934	7,500

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23/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	956.8500	1035.1600	0.9569	1.0352	0
23/07/2024	2037 On 07-August-25			Bond Future	11.6771	11.7608	80.4662	80.0213	0
23/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8655.9300	8332.0500	8.6559	8.3321	0
23/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	1962.2900	2083.2600	1.9623	2.0833	0
23/07/2024	2038 On 01-August-24			Bond Future	134.0145	134.1645	134.0145	134.1645	1,889
23/07/2024	2038 On 07-November-24			Bond Future	137.1754	137.3289	137.1754	137.3289	2,088
23/07/2024	2038 On 06-February-25			Bond Future	138.0522	138.2086	138.0522	138.2086	0
23/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2822.1900	2978.5600	2.8222	2.9786	0
23/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2038 On 08-May-25			Bond Future	140.9662	141.1250	140.9662	141.1250	0
23/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1286.1600	1445.0400	1.2862	1.4450	0
23/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2038 On 07-August-25			Bond Future	141.7504	141.9112	141.7504	141.9112	0
23/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2190.4400	2351.1900	2.1904	2.3512	0
23/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2040 On 01-August-24			Bond Future	11.4656	11.5319	82.4650	82.0564	8,754
23/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4814.9900	4410.4700	4.8150	4.4105	680
23/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	1.9700	6.1400	0.0020	0.0061	0
23/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	5039.5100	4633.8800	5.0395	4.6339	0
23/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	1.3500	4.4100	0.0014	0.0044	0
23/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	5095.5200	4689.6600	5.0955	4.6897	0
23/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	1.2300	4.0600	0.0012	0.0041	0
23/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	5151.4600	4745.3900	5.1515	4.7454	0
23/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	1.1100	3.7300	0.0011	0.0037	0
23/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	8086.2800	7677.6100	8.0863	7.6776	0
23/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	680
23/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8454.0600	8045.3800	8.4541	8.0454	7,500
23/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	11148.0100	10739.3200	11.1480	10.7393	0
23/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
23/07/2024	2040 On 07-November-24			Bond Future	11.5573	11.6262	84.3880	83.9699	114,541
23/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4302.5400	4016.8200	4.3025	4.0168	640
23/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1092.7400	1225.2000	1.0927	1.2252	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6542.1700	6200.3500	6.5422	6.2004	0
23/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	542.7500	619.1100	0.5428	0.6191	640
23/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7669.6400	7309.0000	7.6696	7.3090	0
23/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	385.2000	442.7400	0.3852	0.4427	0
23/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7716.9500	7355.6300	7.7170	7.3556	0
23/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	379.7000	436.5600	0.3797	0.4366	0
23/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7764.2800	7402.2800	7.7643	7.4023	0
23/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	374.2800	430.4600	0.3743	0.4305	0
23/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	9140.8300	8762.0600	9.1408	8.7621	0
23/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	246.0800	285.4900	0.2461	0.2855	640
23/07/2024	2040 On 06-February-25			Bond Future	11.6496	11.7211	81.6979	81.2705	14
23/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8216.0300	7875.8500	8.2160	7.8759	0
23/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	943.5200	1030.7700	0.9435	1.0308	0
23/07/2024	2040 On 08-May-25			Bond Future	11.7600	11.8342	83.4008	82.9640	3,900
23/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6988.3700	6689.4400	6.9884	6.6894	0
23/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2087.1400	2224.9800	2.0871	2.2250	0
23/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7457.7600	7149.7500	7.4578	7.1498	15,000
23/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	1916.2500	2045.0100	1.9163	2.0450	0
23/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	10202.9300	9852.7500	10.2029	9.8528	7,500
23/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1185.5500	1272.1400	1.1856	1.2721	0
23/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10490.3500	10136.6600	10.4904	10.1367	7,500
23/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1129.3300	1212.4100	1.1293	1.2124	0
23/07/2024	2040 On 07-August-25			Bond Future	11.8801	11.9573	80.6082	80.1620	0
23/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9600.8900	9270.9600	9.6009	9.2710	0
23/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2014.9500	2131.2000	2.0150	2.1312	0
23/07/2024	2044 On 01-August-24			Bond Future	11.5151	11.5662	78.8371	78.5131	73,853
23/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4628.4300	4309.4600	4.6284	4.3095	0
23/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	3.2600	8.3100	0.0033	0.0083	0
23/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4685.6200	4366.2900	4.6856	4.3663	0
23/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	2.9800	7.6700	0.0030	0.0077	0
23/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4742.7700	4423.1000	4.7428	4.4231	0
23/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	2.7200	7.0700	0.0027	0.0071	0
23/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8581.0700	8257.0600	8.5811	8.2571	0
23/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	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
23/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9872.3800	9548.3600	9.8724	9.5484	0
23/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	15,000
23/07/2024	2044 On 07-November-24			Bond Future	11.6019	11.6549	80.6755	80.3439	79,542
23/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3797.7300	3588.8100	3.7977	3.5888	0
23/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1364.9200	1487.5400	1.3649	1.4875	13,875
23/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4867.4200	4630.9700	4.8674	4.6310	0
23/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	969.6100	1064.7000	0.9696	1.0647	9,540
23/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	6001.9300	5742.9500	6.0019	5.7430	0
23/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	685.2400	757.8000	0.6852	0.7578	11,405
23/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7885.5300	7599.9200	7.8855	7.5999	0
23/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	390.2100	436.1400	0.3902	0.4361	0
23/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7933.1000	7646.9500	7.9331	7.6470	0
23/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	384.7100	430.1000	0.3847	0.4301	0
23/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7980.6000	7693.9100	7.9806	7.6939	0
23/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	379.2100	424.0600	0.3792	0.4241	0
23/07/2024	2044 On 06-February-25			Bond Future	11.6889	11.7439	78.0305	77.6917	0
23/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4300.5400	4104.0600	4.3005	4.1041	449
23/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2414.3900	2556.8000	2.4144	2.5568	0
23/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6289.8700	6051.6300	6.2899	6.0516	449
23/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1525.3200	1625.9700	1.5253	1.6260	0
23/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8517.1600	8246.7200	8.5172	8.2467	0
23/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	945.7300	1014.1800	0.9457	1.0142	0
23/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11709.7500	11410.1100	11.7098	11.4101	0
23/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	491.5300	530.7800	0.4915	0.5308	449
23/07/2024	2044 On 08-May-25			Bond Future	11.7923	11.8493	79.6569	79.3105	0
23/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7386.9200	7146.7500	7.3869	7.1468	0
23/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2054.8500	2161.0300	2.0549	2.1610	0
23/07/2024	2044 On 07-August-25			Bond Future	11.9043	11.9636	76.9124	76.5585	0
23/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9912.1800	9649.7200	9.9122	9.6497	0
23/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2037.8000	2129.1700	2.0378	2.1292	0
23/07/2024	2046 On 01-August-24			Bond Future	116.7478	117.2750	116.7478	117.2750	6,642
23/07/2024	2046 On 07-November-24			Bond Future	117.2988	117.8384	117.2988	117.8384	18,131
23/07/2024	2046 On 06-February-25			Bond Future	119.8584	120.4095	119.8584	120.4095	0
23/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5848.4000	6399.4600	5.8484	6.3995	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2046 On 08-May-25			Bond Future	120.1399	120.7014	120.1399	120.7014	0
23/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1830.0900	1268.6300	1.8301	1.2686	0
23/07/2024	2046 On 07-August-25			Bond Future	122.6466	123.2193	122.6466	123.2193	0
23/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3956.6000	4529.2700	3.9566	4.5293	0
23/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2050 On 01-August-24			Bond Future	115.9206	115.9222	115.9206	115.9222	6,618
23/07/2024	2050 On 07-November-24			Bond Future	118.6548	118.6563	118.6548	118.6563	14,356
23/07/2024	2050 On 06-February-25			Bond Future	118.8851	118.8862	118.8851	118.8862	0
23/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3285.1400	3286.1800	3.2851	3.2862	0
23/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2050 On 08-May-25			Bond Future	121.3944	121.3949	121.3944	121.3949	0
23/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	234.3800	234.8600	0.2344	0.2349	0
23/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	2050 On 07-August-25			Bond Future	121.5212	121.5205	121.5212	121.5205	0
23/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1631.1900	1630.5100	1.6312	1.6305	0
23/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	AL37 On 01-August-24			Index Future	1007.4990	1002.5510	1007.4990	1,002.5510	0
23/07/2024	AL37 On 07-November-24			Index Future	1030.9920	1025.9290	1030.9920	1,025.9290	0
23/07/2024	AL37 On 06-February-25			Index Future	1053.2550	1048.0790	1053.2550	1,048.0790	0
23/07/2024	AL37 On 08-May-25			Index Future	1075.2720	1069.9830	1075.2720	1,069.9830	0
23/07/2024	AL37 On 07-August-25			Index Future	1097.5100	1092.1080	1097.5100	1,092.1080	0
23/07/2024	AL7T On 01-August-24			Index Future	1191.4940	1185.1400	1191.4940	1,185.1400	0
23/07/2024	AL7T On 07-November-24			Index Future	1219.2780	1212.7760	1219.2780	1,212.7760	0
23/07/2024	AL7T On 06-February-25			Index Future	1245.6060	1238.9600	1245.6060	1,238.9600	0
23/07/2024	AL7T On 08-May-25			Index Future	1271.6440	1264.8540	1271.6440	1,264.8540	0
23/07/2024	AL7T On 07-August-25			Index Future	1297.9440	1291.0080	1297.9440	1,291.0080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	ALBI On 01-August-24			Index Future	1033.2460	1028.6080	1033.2460	1,028.6080	104
23/07/2024	ALBI On 07-November-24			Index Future	1057.3390	1052.5940	1057.3390	1,052.5940	16
23/07/2024	ALBI On 06-February-25			Index Future	1080.1710	1075.3200	1080.1710	1,075.3200	0
23/07/2024	ALBI On 08-May-25			Index Future	1102.7510	1097.7930	1102.7510	1,097.7930	0
23/07/2024	ALBI On 07-August-25			Index Future	1125.5570	1120.4930	1125.5570	1,120.4930	0
23/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	ES33 On 01-August-24			Bond Future	11.5985	11.6903	80.2338	79.8070	0
23/07/2024	ES33 On 07-November-24			Bond Future	11.7209	11.8170	78.3239	77.8870	0
23/07/2024	ES33 On 06-February-25			Bond Future	11.8472	11.9476	80.0327	79.5861	0
23/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6301.1200	5854.5100	6.3011	5.8545	0
23/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	ES33 On 08-May-25			Bond Future	11.9883	12.0935	77.9184	77.4619	0
23/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3146.3600	2689.9000	3.1464	2.6899	0
23/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	ES33 On 07-August-25			Bond Future	12.1410	12.2511	79.5414	79.0750	0
23/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5736.7700	5270.4400	5.7368	5.2704	0
23/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	ES42 On 01-August-24			Bond Future	11.9771	12.0385	77.0265	76.6722	0
23/07/2024	ES42 On 07-November-24			Bond Future	12.0846	12.1484	74.5748	74.2122	0
23/07/2024	ES42 On 06-February-25			Bond Future	12.1896	12.2558	76.2013	75.8306	0
23/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7807.8300	7437.1500	7.8078	7.4372	0
23/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	ES42 On 08-May-25			Bond Future	12.3103	12.3792	73.5402	73.1614	0
23/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4909.3000	4530.4600	4.9093	4.5305	0
23/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	ES42 On 07-August-25			Bond Future	12.4360	12.5076	75.0696	74.6825	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6797.4300	6410.2800	6.7974	6.4103	0
23/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 01-August-24			GOVI	1017.5600	1012.9410	1017.5600	1,012.9410	46
23/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	741900.0000	695710.0000	74.1900	69.5710	0
23/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	741800.0000	695610.0000	74.1800	69.5610	0
23/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	741700.0000	695510.0000	74.1700	69.5510	0
23/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 07-November-24			GOVI	1041.2880	1036.5610	1041.2880	1,036.5610	657
23/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	925080.0000	877810.0000	92.5080	87.7810	0
23/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	924980.0000	877710.0000	92.4980	87.7710	0
23/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	924880.0000	877610.0000	92.4880	87.7610	0
23/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 06-February-25			GOVI	1063.7730	1058.9410	1063.7730	1,058.9410	0
23/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	917730.0000	869410.0000	91.7730	86.9410	0
23/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 08-May-25			GOVI	1086.0100	1081.0720	1086.0100	1,081.0720	0
23/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	640100.0000	590720.0000	64.0100	59.0720	0
23/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GOVI On 07-August-25			GOVI	1108.4700	1103.4260	1108.4700	1,103.4260	0
23/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	974700.0000	924260.0000	97.4700	92.4260	0
23/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/07/2024	IGOV On 01-August-24			Index Future	356.2970	356.6250	356.2970	356.6250	7
23/07/2024	IGOV On 07-November-24			Index Future	364.7000	365.0370	364.7000	365.0370	588
23/07/2024	IGOV On 06-February-25			Index Future	372.6610	373.0040	372.6610	373.0040	0
23/07/2024	IGOV On 08-May-25			Index Future	380.5360	380.8850	380.5360	380.8850	0
23/07/2024	IGOV On 07-August-25			Index Future	388.4890	388.8430	388.4890	388.8430	0
23/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
23/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
23/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
23/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
23/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
23/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
23/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
23/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
23/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
23/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/07/2024	R035 On 01-August-24			Bond Future	10.9148	10.9861	91.2145	90.8141	27,232
23/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	4015.4900	3621.4800	4.0155	3.6215	0
23/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	3.1000	9.5000	0.0031	0.0095	9,500
23/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4748.2700	4349.9700	4.7483	4.3500	0
23/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	0.7900	2.9000	0.0008	0.0029	0
23/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4800.3500	4401.8900	4.8004	4.4019	0
23/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	0.7100	2.6600	0.0007	0.0027	0
23/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4852.4000	4453.7800	4.8524	4.4538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	0.6400	2.4300	0.0006	0.0024	0
23/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6849.1400	6448.7700	6.8491	6.4488	5,100
23/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	0
23/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	8094.2000	7693.7900	8.0942	7.6938	0
23/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8339.9800	7939.5700	8.3400	7.9396	0
23/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10974.4100	10574.0000	10.9744	10.5740	0
23/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
23/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	11114.5300	10714.1200	11.1145	10.7141	0
23/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
23/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11671.4100	11271.0000	11.6714	11.2710	0
23/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
23/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11809.7400	11409.3300	11.8097	11.4093	0
23/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R035 On 07-November-24			Bond Future	11.0052	11.0796	88.8270	88.4172	125,970
23/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6544.6600	6200.1900	6.5447	6.2002	0
23/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	421.2000	486.4900	0.4212	0.4865	0
23/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6588.5800	6243.3400	6.5886	6.2433	0
23/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	415.1600	479.6800	0.4152	0.4797	0
23/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6632.4500	6286.4300	6.6325	6.2864	0
23/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	409.1100	472.8500	0.4091	0.4729	0
23/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6676.3500	6329.5700	6.6764	6.3296	1,000
23/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	403.1400	466.1200	0.4031	0.4661	0
23/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11266.6100	10872.3600	11.2666	10.8724	0
23/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	77.2100	92.7200	0.0772	0.0927	1,000
23/07/2024	R035 On 06-February-25			Bond Future	11.0985	11.1761	90.7441	90.3253	0
23/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7580.4000	7247.3100	7.5804	7.2473	0
23/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	857.3700	943.1300	0.8574	0.9431	0
23/07/2024	R035 On 08-May-25			Bond Future	11.2018	11.2827	88.1230	87.6949	0
23/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4198.0500	3959.2700	4.1981	3.9593	400
23/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2842.4300	3031.6900	2.8424	3.0317	0
23/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5245.0200	4975.9800	5.2450	4.9760	0
23/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2249.1600	2408.1600	2.2492	2.4082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8615.5400	8279.5000	8.6155	8.2795	0
23/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1138.5400	1230.5400	1.1385	1.2305	400
23/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11132.9300	10765.1500	11.1329	10.7652	0
23/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	687.7300	747.9900	0.6877	0.7480	400
23/07/2024	R035 On 07-August-25			Bond Future	11.3150	11.3995	89.9399	89.5026	0
23/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8442.5700	8124.4400	8.4426	8.1244	0
23/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1874.4100	1993.5700	1.8744	1.9936	0
23/07/2024	R053 On 01-August-24			Bond Future	11.3946	11.4508	105.9688	105.4904	0
23/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	13104.7000	12626.3000	13.1047	12.6263	0
23/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	13171.1600	12692.7600	13.1712	12.6928	0
23/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	13237.5200	12759.1200	13.2375	12.7591	0
23/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R053 On 07-November-24			Bond Future	11.4784	11.5366	102.5680	102.0784	3,638
23/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10600.4800	10178.6600	10.6005	10.1787	0
23/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	534.7200	602.4700	0.5347	0.6025	0
23/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10662.7200	10240.1200	10.6627	10.2401	0
23/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	527.3100	594.2800	0.5273	0.5943	0
23/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10725.0800	10301.7200	10.7251	10.3017	0
23/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	520.1100	586.3200	0.5201	0.5863	0
23/07/2024	R053 On 06-February-25			Bond Future	11.5606	11.6210	104.7812	104.2808	0
23/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11656.1300	11254.5800	11.6561	11.2546	0
23/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1255.1800	1354.0300	1.2552	1.3540	0
23/07/2024	R053 On 08-May-25			Bond Future	11.6542	11.7169	101.0961	100.5847	0
23/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	10119.6300	9758.0400	10.1196	9.7580	0
23/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2590.7400	2740.5400	2.5907	2.7405	0
23/07/2024	R053 On 07-August-25			Bond Future	11.7533	11.8184	103.1781	102.6557	0
23/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12894.5800	12504.4800	12.8946	12.5045	0
23/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2550.5500	2682.8500	2.5506	2.6829	0
23/07/2024	R186 On 01-August-24			Bond Future	8.3506	8.4467	105.8436	105.6346	68,935
23/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	725.1400	540.4800	0.7251	0.5405	0
23/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	11.0600	35.3300	0.0111	0.0353	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	745.6400	559.2700	0.7456	0.5593	0
23/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	9.9800	32.5400	0.0100	0.0325	0
23/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	766.2600	578.2800	0.7663	0.5783	0
23/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	9.0200	29.9700	0.0090	0.0300	0
23/07/2024	R186 On 07-November-24			Bond Future	8.2870	8.3967	108.3117	108.0980	122,212
23/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1772.8000	1599.3900	1.7728	1.5994	0
23/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	145.0600	185.4200	0.1451	0.1854	0
23/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1789.4700	1615.5000	1.7895	1.6155	0
23/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	142.6200	182.4200	0.1426	0.1824	0
23/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1806.1700	1631.6400	1.8062	1.6316	0
23/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	140.2200	179.4600	0.1402	0.1795	0
23/07/2024	R186 On 06-February-25			Bond Future	8.2190	8.3452	105.3343	105.1157	0
23/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1707.6500	1548.7100	1.7077	1.5487	0
23/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	312.4100	372.1400	0.3124	0.3721	0
23/07/2024	R186 On 08-May-25			Bond Future	8.1830	8.3310	107.5314	107.3077	0
23/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1025.6000	899.8500	1.0256	0.8999	0
23/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	592.2500	690.2400	0.5923	0.6902	0
23/07/2024	R186 On 07-August-25			Bond Future	8.1496	8.3272	104.4352	104.2064	0
23/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1609.4700	1437.2900	1.6095	1.4373	1,983
23/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	241.4600	298.1100	0.2415	0.2981	0
23/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2081.8600	1889.2400	2.0819	1.8892	0
23/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	133.7800	169.9900	0.1338	0.1700	0
23/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2718.5700	2508.3500	2.7186	2.5084	0
23/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	58.1400	76.7500	0.0581	0.0768	1,983
23/07/2024	R202 On 01-August-24			Bond Future	261.7343	261.3328	261.7343	261.3328	538
23/07/2024	R202 On 07-November-24			Bond Future	267.9076	267.4966	267.9076	267.4966	973
23/07/2024	R202 On 06-February-25			Bond Future	268.5363	268.1153	268.5363	268.1153	0
23/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1746.2900	1325.2700	1.7463	1.3253	0
23/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R202 On 08-May-25			Bond Future	274.2046	273.7734	274.2046	273.7734	0
23/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1894.6200	1463.4000	1.8946	1.4634	0
23/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R202 On 07-August-25			Bond Future	274.6043	274.1608	274.6043	274.1608	0
23/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	3004.3200	2560.7600	3.0043	2.5608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R209 On 01-August-24			Bond Future	10.9944	11.0656	71.4171	71.0585	4,689
23/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3823.7300	3468.9500	3.8237	3.4690	0
23/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	1.7100	5.5900	0.0017	0.0056	0
23/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3870.3400	3515.2700	3.8703	3.5153	0
23/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	1.5500	5.1400	0.0016	0.0051	0
23/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3916.9300	3561.5800	3.9169	3.5616	0
23/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	1.4100	4.7200	0.0014	0.0047	0
23/07/2024	R209 On 07-November-24			Bond Future	11.0760	11.1500	69.9255	69.5586	15,845
23/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5740.8000	5433.8600	5.7408	5.4339	0
23/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	391.8900	451.9000	0.3919	0.4519	0
23/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5779.7100	5472.0600	5.7797	5.4721	0
23/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	386.1700	445.4700	0.3862	0.4455	0
23/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5818.6500	5510.2900	5.8187	5.5103	0
23/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	380.5300	439.1200	0.3805	0.4391	0
23/07/2024	R209 On 06-February-25			Bond Future	11.1574	11.2342	71.4346	71.0595	0
23/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6710.1600	6412.5000	6.7102	6.4125	0
23/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	783.5400	860.9700	0.7835	0.8610	0
23/07/2024	R209 On 08-May-25			Bond Future	11.2525	11.3321	69.7688	69.3856	0
23/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4924.9900	4678.1100	4.9250	4.6781	0
23/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	1935.9900	2072.3400	1.9360	2.0723	0
23/07/2024	R209 On 07-August-25			Bond Future	11.3546	11.4373	71.2069	70.8154	0
23/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7617.9700	7331.9300	7.6180	7.3319	0
23/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1689.3600	1794.8200	1.6894	1.7948	0
23/07/2024	R210 On 01-August-24			Bond Future	238.1412	238.1470	238.1412	238.1470	842
23/07/2024	R210 On 07-November-24			Bond Future	240.4189	240.4248	240.4189	240.4248	1,379
23/07/2024	R210 On 06-February-25			Bond Future	245.6654	245.6708	245.6654	245.6708	0
23/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6055.3900	6060.7700	6.0554	6.0608	0
23/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R210 On 08-May-25			Bond Future	247.4431	247.4467	247.4431	247.4467	0
23/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	586.9100	583.3500	0.5869	0.5834	0
23/07/2024	R210 On 07-August-25			Bond Future	252.6076	252.6102	252.6076	252.6102	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4167.6400	4170.2000	4.1676	4.1702	0
23/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2024	R213 On 01-August-24			Bond Future	9.8865	10.0029	89.3119	88.8097	23,895
23/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4092.8700	3593.3800	4.0929	3.5934	0
23/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0.6400	3.3300	0.0006	0.0033	0
23/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4133.5900	3633.9300	4.1336	3.6339	0
23/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0.5900	3.1100	0.0006	0.0031	0
23/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4174.2900	3674.4700	4.1743	3.6745	0
23/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0.5500	2.9100	0.0006	0.0029	0
23/07/2024	R213 On 07-November-24			Bond Future	9.9483	10.0711	87.8337	87.3199	75,341
23/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5324.6900	4874.6900	5.3247	4.8747	0
23/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	218.1700	282.0200	0.2182	0.2820	0
23/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5360.1100	4909.2300	5.3601	4.9092	0
23/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	214.6300	277.6000	0.2146	0.2776	0
23/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5395.4700	4943.7100	5.3955	4.9437	0
23/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	211.0600	273.1500	0.2111	0.2732	0
23/07/2024	R213 On 06-February-25			Bond Future	10.0155	10.1449	89.7296	89.2044	0
23/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5744.2800	5315.4100	5.7443	5.3154	0
23/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	511.2900	607.6200	0.5113	0.6076	0
23/07/2024	R213 On 08-May-25			Bond Future	10.0965	10.2330	88.0416	87.5049	0
23/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3423.9600	3105.6900	3.4240	3.1057	0
23/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1772.1600	1990.5200	1.7722	1.9905	0
23/07/2024	R213 On 07-August-25			Bond Future	10.1892	10.3336	89.8578	89.3097	0
23/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6493.3300	6079.6900	6.4933	6.0797	0
23/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1102.6200	1237.0600	1.1026	1.2371	0
23/07/2024	R214 On 01-August-24			Bond Future	11.3241	11.3852	67.0684	66.7441	6,879
23/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	4231.9100	3910.3500	4.2319	3.9104	0
23/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	1.3400	4.1100	0.0013	0.0041	0
23/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4279.7900	3958.0200	4.2798	3.9580	0
23/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	1.2200	3.7800	0.0012	0.0038	0
23/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4327.6200	4005.6500	4.3276	4.0057	0
23/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	1.1100	3.4700	0.0011	0.0035	0
23/07/2024	R214 On 07-November-24			Bond Future	11.4069	11.4702	65.3259	64.9941	21,682

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	6211.4500	5929.7100	6.2115	5.9297	0
23/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	367.6600	417.7800	0.3677	0.4178	0
23/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6251.6500	5969.3100	6.2517	5.9693	0
23/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	362.3900	411.9100	0.3624	0.4119	0
23/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6291.8000	6008.8700	6.2918	6.0089	0
23/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	357.1100	406.0400	0.3571	0.4060	0
23/07/2024	R214 On 06-February-25			Bond Future	11.4906	11.5560	66.7359	66.3967	0
23/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3436.3000	3243.7400	3.4363	3.2437	554
23/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2108.0000	2254.6100	2.1080	2.2546	0
23/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	5097.6800	4861.8400	5.0977	4.8618	554
23/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1324.8300	1428.1600	1.3248	1.4282	0
23/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6756.1600	6490.0700	6.7562	6.4901	0
23/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	860.9300	934.0100	0.8609	0.9340	0
23/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	10159.4200	9854.8300	10.1594	9.8548	0
23/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	352.8700	387.4500	0.3529	0.3875	554
23/07/2024	R214 On 08-May-25			Bond Future	11.5807	11.6484	64.8219	64.4752	0
23/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5833.4000	5597.8900	5.8334	5.5979	0
23/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1825.8500	1936.9700	1.8259	1.9370	0
23/07/2024	R214 On 07-August-25			Bond Future	11.6775	11.7477	66.1584	65.8043	0
23/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7882.3600	7624.5200	7.8824	7.6245	0
23/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1811.0200	1907.2200	1.8110	1.9072	0
23/07/2024	R248 On 01-August-24			Bond Future	11.3942	11.4603	82.2666	81.8305	24,856
23/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5628.5600	5194.3200	5.6286	5.1943	0
23/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	0.7000	2.5400	0.0007	0.0025	0
23/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5686.6700	5252.2900	5.6867	5.2523	0
23/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	0.6300	2.3300	0.0006	0.0023	0
23/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5744.7100	5310.1900	5.7447	5.3102	0
23/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	0.5700	2.1300	0.0006	0.0021	0
23/07/2024	R248 On 07-November-24			Bond Future	11.4778	11.5464	79.7340	79.2878	250,252
23/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	8186.0900	7800.6100	8.1861	7.8006	0
23/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	409.4600	470.2200	0.4095	0.4702	0
23/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	8234.8400	7848.6600	8.2348	7.8487	0
23/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	403.7800	463.8400	0.4038	0.4638	0
23/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	8283.5100	7896.6200	8.2835	7.8966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	398.1000	457.4500	0.3981	0.4575	0
23/07/2024	R248 On 06-February-25			Bond Future	11.5622	11.6332	81.4549	80.9988	10,000
23/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	8016.1400	7665.2800	8.0161	7.6653	0
23/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1177.6200	1282.8400	1.1776	1.2828	0
23/07/2024	R248 On 08-May-25			Bond Future	11.6527	11.7263	78.7032	78.2372	0
23/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7631.7900	7302.8600	7.6318	7.3029	0
23/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	1985.0900	2122.1900	1.9851	2.1222	0
23/07/2024	R248 On 07-August-25			Bond Future	11.7498	11.8261	80.3255	79.8495	0
23/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	10241.6200	9883.3400	10.2416	9.8833	0
23/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	1950.1500	2067.8700	1.9502	2.0679	0
23/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0