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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
25/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	2025 On 01-August-24			Bond Future	181.4695	181.4709	181.4695	181.4709	1,130
25/07/2024	2025 On 07-November-24			Bond Future	185.7494	185.7509	185.7494	185.7509	9,240
25/07/2024	2029 On 01-August-24			Bond Future	130.9473	130.8364	130.9473	130.8364	1,970
25/07/2024	2029 On 07-November-24			Bond Future	132.6371	132.5236	132.6371	132.5236	7,852
25/07/2024	2029 On 06-February-25			Bond Future	135.5330	135.4167	135.5330	135.4167	0
25/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3133.0200	3016.7400	3.1330	3.0167	0
25/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2029 On 08-May-25			Bond Future	136.9700	136.8507	136.9700	136.8507	0
25/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	879.9800	999.3300	0.8800	0.9993	0
25/07/2024	2029 On 07-August-25			Bond Future	139.8318	139.7094	139.8318	139.7094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2421.8000	2299.4000	2.4218	2.2994	0
25/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2030 On 01-August-24			Bond Future	9.4732	9.4587	93.9375	93.9963	27,497
25/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2918.6900	2977.9400	2.9187	2.9779	600
25/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	0.7100	1.1700	0.0007	0.0012	0
25/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3536.8400	3595.7400	3.5368	3.5957	0
25/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0.1100	0.2200	0.0001	0.0002	0
25/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3575.3200	3634.2100	3.5753	3.6342	0
25/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0.1000	0.2000	0.0001	0.0002	0
25/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3613.7900	3672.6700	3.6138	3.6727	0
25/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0.0900	0.1800	0.0001	0.0002	0
25/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4834.2800	4893.0700	4.8343	4.8931	600
25/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7067.9800	7126.7700	7.0680	7.1268	0
25/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
25/07/2024	2030 On 07-November-24			Bond Future	9.5128	9.4973	96.1278	96.1880	159,533
25/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3114.4500	3166.5800	3.1145	3.1666	600
25/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	452.1000	444.0400	0.4521	0.4440	0
25/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4704.8800	4762.0300	4.7049	4.7620	600
25/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	190.5900	187.5500	0.1906	0.1876	0
25/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4804.5300	4861.8700	4.8045	4.8619	0
25/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	180.6100	177.7600	0.1806	0.1778	0
25/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4837.8800	4895.2800	4.8379	4.8953	0
25/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	177.4500	174.6600	0.1775	0.1747	0
25/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4871.2600	4928.7200	4.8713	4.9287	0
25/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	174.3500	171.6200	0.1744	0.1716	0
25/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8791.8000	8851.8700	8.7918	8.8519	0
25/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	19.4800	19.3600	0.0195	0.0194	600
25/07/2024	2030 On 06-February-25			Bond Future	9.5562	9.5398	94.1934	94.2547	0
25/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4632.2000	4685.1600	4.6322	4.6852	0
25/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	544.8100	536.5200	0.5448	0.5365	0
25/07/2024	2030 On 08-May-25			Bond Future	9.6314	9.6141	96.1597	96.2218	0
25/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2726.5700	2766.9200	2.7266	2.7669	0
25/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1664.4000	1642.7100	1.6644	1.6427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3622.2900	3667.9100	3.6223	3.6679	1,640
25/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1229.5300	1213.1100	1.2295	1.2131	0
25/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4605.8700	4655.7000	4.6059	4.6557	2,280
25/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	905.9300	893.7200	0.9059	0.8937	0
25/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7922.7400	7980.3100	7.9227	7.9803	0
25/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	340.2500	335.7800	0.3403	0.3358	1,640
25/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9133.5700	9192.8000	9.1336	9.1928	0
25/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	207.9300	205.1200	0.2079	0.2051	2,280
25/07/2024	2030 On 07-August-25			Bond Future	9.7216	9.7032	94.1344	94.1973	0
25/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3997.6400	4042.9000	3.9976	4.0429	1,054
25/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1447.5000	1429.8500	1.4475	1.4299	0
25/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5564.1300	5615.2100	5.5641	5.6152	0
25/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	960.2800	948.4500	0.9603	0.9485	0
25/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8231.0500	8288.2300	8.2311	8.2882	0
25/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	452.3700	446.6400	0.4524	0.4466	1,054
25/07/2024	2032 On 01-August-24			Bond Future	10.2304	10.2061	92.5289	92.6474	58,109
25/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3418.4100	3537.7700	3.4184	3.5378	0
25/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	2.1600	3.0100	0.0022	0.0030	11,000
25/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4153.4500	4272.2600	4.1535	4.2723	600
25/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	0.4900	0.7900	0.0005	0.0008	0
25/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4244.8900	4363.6600	4.2449	4.3637	0
25/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	0.4100	0.6700	0.0004	0.0007	0
25/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4290.5600	4409.3100	4.2906	4.4093	0
25/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	0.3700	0.6100	0.0004	0.0006	0
25/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4336.2100	4454.9400	4.3362	4.4549	0
25/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	0.3400	0.5600	0.0003	0.0006	0
25/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5914.9800	6033.5000	5.9150	6.0335	120
25/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
25/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6403.4400	6521.9600	6.4034	6.5220	600
25/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6624.2500	6742.7700	6.6243	6.7428	0
25/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	100
25/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9426.8800	9545.3900	9.4269	9.5454	0
25/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600

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25/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10389.0700	10507.5800	10.3891	10.5076	0
25/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
25/07/2024	2032 On 07-November-24			Bond Future	10.3035	10.2779	90.5192	90.6405	104,926
25/07/2024	2032 On 07-November-24	10.60	Call	Bond Future	2520.5400	2605.8900	2.5205	2.6059	0
25/07/2024	2032 On 07-November-24	10.60	Put	Bond Future	1129.7200	1093.7800	1.1297	1.0938	200
25/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4250.3700	4353.9200	4.2504	4.3539	600
25/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	531.3900	513.6500	0.5314	0.5137	0
25/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5617.2800	5728.4900	5.6173	5.7285	0
25/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	302.2500	292.1700	0.3023	0.2922	0
25/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5656.3000	5767.6800	5.6563	5.7677	0
25/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	297.4800	287.5700	0.2975	0.2876	0
25/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5695.3500	5806.8900	5.6954	5.8069	0
25/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	292.7800	283.0300	0.2928	0.2830	0
25/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6166.8800	6280.1800	6.1669	6.2802	600
25/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	241.4900	233.5000	0.2415	0.2335	0
25/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6285.4800	6399.1700	6.2855	6.3992	1,615
25/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	230.0400	222.4400	0.2300	0.2224	0
25/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11504.0600	11624.8800	11.5041	11.6249	0
25/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	15.9100	15.4400	0.0159	0.0154	600
25/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13099.0000	13220.1400	13.0990	13.2201	0
25/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	5.2300	5.0800	0.0052	0.0051	1,615
25/07/2024	2032 On 06-February-25			Bond Future	10.3787	10.3519	92.4736	92.5973	0
25/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6547.6900	6654.9300	6.5477	6.6549	0
25/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	621.8900	605.4400	0.6219	0.6054	0
25/07/2024	2032 On 08-May-25			Bond Future	10.4728	10.4448	90.2386	90.3644	0
25/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3974.4800	4057.7700	3.9745	4.0578	0
25/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2040.6500	1998.1500	2.0407	1.9982	0
25/07/2024	2032 On 07-August-25			Bond Future	10.5777	10.5483	92.1001	92.2281	0
25/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7326.9000	7428.6000	7.3269	7.4286	0
25/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1358.1400	1331.8100	1.3581	1.3318	0
25/07/2024	2033 On 01-August-24			Bond Future	124.4771	124.7635	124.4771	124.7635	1,618
25/07/2024	2033 On 07-November-24			Bond Future	125.9126	126.2059	125.9126	126.2059	6,936
25/07/2024	2033 On 06-February-25			Bond Future	128.6619	128.9612	128.6619	128.9612	0
25/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3721.9200	4021.2100	3.7219	4.0212	0

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25/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2033 On 08-May-25			Bond Future	129.8537	130.1587	129.8537	130.1587	0
25/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	766.3500	461.3200	0.7664	0.4613	0
25/07/2024	2033 On 07-August-25			Bond Future	132.5669	132.8777	132.5669	132.8777	0
25/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3916.9200	4227.7100	3.9169	4.2277	0
25/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2037 On 01-August-24			Bond Future	11.3318	11.2877	81.4572	81.7090	78,313
25/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4158.7700	4410.7600	4.1588	4.4108	0
25/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	1.0800	1.2600	0.0011	0.0013	0
25/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4211.4200	4463.4100	4.2114	4.4634	0
25/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	0.9600	1.1400	0.0010	0.0011	0
25/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4264.0400	4516.0100	4.2640	4.5160	1,383
25/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	0.8600	1.0200	0.0009	0.0010	0
25/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9567.2500	9819.0600	9.5673	9.8191	0
25/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
25/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12558.6900	12810.5000	12.5587	12.8105	0
25/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
25/07/2024	2037 On 07-November-24			Bond Future	11.4255	11.3796	83.3566	83.6142	180,844
25/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6504.1600	6733.1900	6.5042	6.7332	0
25/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	440.9000	412.2600	0.4409	0.4123	0
25/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6547.9300	6777.3500	6.5479	6.7774	0
25/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	434.6200	406.3700	0.4346	0.4064	0
25/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6591.7400	6821.5400	6.5917	6.8215	0
25/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	428.4200	400.5500	0.4284	0.4006	0
25/07/2024	2037 On 06-February-25			Bond Future	11.5201	11.4724	80.8957	81.1587	0
25/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7375.2500	7593.8300	7.3753	7.5938	0
25/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	940.2600	895.8300	0.9403	0.8958	0
25/07/2024	2037 On 08-May-25			Bond Future	11.6346	11.5851	82.5836	82.8517	3,975
25/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5493.2600	5677.2400	5.4933	5.6772	0
25/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2261.4500	2177.3100	2.2615	2.1773	0
25/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6560.5300	6758.9500	6.5605	6.7590	15,000
25/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1820.2300	1750.5300	1.8202	1.7505	0
25/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9389.1000	9614.6200	9.3891	9.6146	7,500

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25/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1058.1400	1015.5400	1.0581	1.0155	0
25/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9582.2800	9809.2100	9.5823	9.8092	7,500
25/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1020.7600	979.5700	1.0208	0.9796	0
25/07/2024	2037 On 07-August-25			Bond Future	11.7598	11.7083	80.0265	80.2998	0
25/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8320.4600	8527.1900	8.3205	8.5272	0
25/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2066.5300	1999.9200	2.0665	1.9999	0
25/07/2024	2038 On 01-August-24			Bond Future	134.0077	134.0093	134.0077	134.0093	869
25/07/2024	2038 On 07-November-24			Bond Future	137.1682	137.1701	137.1682	137.1701	3,108
25/07/2024	2038 On 06-February-25			Bond Future	138.0524	138.0538	138.0524	138.0538	0
25/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2822.4000	2823.8200	2.8224	2.8238	0
25/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2038 On 08-May-25			Bond Future	140.9689	140.9698	140.9689	140.9698	0
25/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1288.8500	1289.7600	1.2889	1.2898	0
25/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2038 On 07-August-25			Bond Future	141.7605	141.7609	141.7605	141.7609	0
25/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2200.5000	2200.9100	2.2005	2.2009	0
25/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2040 On 01-August-24			Bond Future	11.5368	11.4827	82.0260	82.3594	8,604
25/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4375.2900	4708.6900	4.3753	4.7087	680
25/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	1.2900	1.3300	0.0013	0.0013	0
25/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4599.9700	4933.3800	4.6000	4.9334	0
25/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	0.8300	0.8800	0.0008	0.0009	0
25/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4656.0100	4989.4200	4.6560	4.9894	0
25/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	0.7400	0.7900	0.0007	0.0008	0
25/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4711.9900	5045.4000	4.7120	5.0454	0
25/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	0.6600	0.7100	0.0007	0.0007	0
25/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7647.2600	7980.6200	7.6473	7.9806	0
25/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
25/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8015.0400	8348.4000	8.0150	8.3484	7,500
25/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10708.9900	11042.3500	10.7090	11.0424	0
25/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
25/07/2024	2040 On 07-November-24			Bond Future	11.6313	11.5751	83.9386	84.2799	114,582

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3965.5600	4215.5200	3.9656	4.2155	640
25/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1205.2100	1113.9000	1.2052	1.1139	0
25/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6151.5900	6443.8400	6.1516	6.4438	0
25/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	601.6200	552.6000	0.6016	0.5526	640
25/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7262.4200	7568.0600	7.2624	7.5681	0
25/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	427.4300	391.8000	0.4274	0.3918	0
25/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7309.1400	7615.2600	7.3091	7.6153	0
25/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	421.3400	386.1900	0.4213	0.3862	0
25/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7355.8900	7662.4800	7.3559	7.6625	0
25/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	415.3400	380.6600	0.4153	0.3807	0
25/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8718.4600	9036.4600	8.7185	9.0365	0
25/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	273.1600	249.8900	0.2732	0.2499	640
25/07/2024	2040 On 06-February-25			Bond Future	11.7262	11.6679	81.2397	81.5880	14
25/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7832.3500	8120.4100	7.8324	8.1204	0
25/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1018.0700	957.7500	1.0181	0.9578	0
25/07/2024	2040 On 08-May-25			Bond Future	11.8393	11.7788	82.9345	83.2898	3,900
25/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6649.8900	6903.8800	6.6499	6.9039	0
25/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2214.8900	2113.6400	2.2149	2.1136	0
25/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7109.9900	7371.1600	7.1100	7.3712	15,000
25/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2034.7100	1940.6400	2.0347	1.9406	0
25/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9813.0000	10106.9800	9.8130	10.1070	7,500
25/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1261.8500	1200.5900	1.2619	1.2006	0
25/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10097.0000	10393.6600	10.0970	10.3937	7,500
25/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1202.2100	1143.6300	1.2022	1.1436	0
25/07/2024	2040 On 07-August-25			Bond Future	11.9622	11.8994	80.1338	80.4960	0
25/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9233.6400	9510.7800	9.2336	9.5108	0
25/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2122.1100	2037.0100	2.1221	2.0370	0
25/07/2024	2044 On 01-August-24			Bond Future	11.5815	11.5223	78.4169	78.7913	73,397
25/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4207.1200	4581.3700	4.2071	4.5814	0
25/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	2.1900	2.0500	0.0022	0.0021	0
25/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4264.3700	4638.6400	4.2644	4.6386	0
25/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	1.9700	1.8500	0.0020	0.0019	0
25/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4321.5800	4695.8700	4.3216	4.6959	0
25/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	1.7700	1.6700	0.0018	0.0017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8160.8300	8535.2200	8.1608	8.5352	0
25/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,000
25/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9452.1400	9826.5300	9.4521	9.8265	0
25/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	15,000
25/07/2024	2044 On 07-November-24			Bond Future	11.6708	11.6094	80.2453	80.6285	79,873
25/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3493.3300	3755.9200	3.4933	3.7559	0
25/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1490.6600	1370.1100	1.4907	1.3701	13,875
25/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4529.9500	4822.8500	4.5300	4.8229	0
25/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1062.2800	972.0400	1.0623	0.9720	9,540
25/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5638.8100	5955.5900	5.6388	5.9556	0
25/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	752.2600	685.9000	0.7523	0.6859	11,405
25/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7494.1600	7837.7800	7.4942	7.8378	0
25/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	428.9800	389.4600	0.4290	0.3895	0
25/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7541.1900	7885.3300	7.5412	7.8853	0
25/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	422.9400	383.9400	0.4229	0.3839	0
25/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7588.1500	7932.8100	7.5882	7.9328	0
25/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	416.9000	378.4200	0.4169	0.3784	0
25/07/2024	2044 On 06-February-25			Bond Future	11.7601	11.6965	77.5920	77.9832	0
25/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4020.5900	4263.5800	4.0206	4.2636	449
25/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2573.0200	2424.7800	2.5730	2.4248	0
25/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5957.7800	6247.9500	5.9578	6.2480	449
25/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1631.8100	1530.7500	1.6318	1.5308	0
25/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8147.0200	8472.1700	8.1470	8.4722	0
25/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1014.1700	948.0900	1.0142	0.9481	0
25/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11307.2900	11662.7300	11.3073	11.6627	0
25/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	527.6500	491.8600	0.5277	0.4919	449
25/07/2024	2044 On 08-May-25			Bond Future	11.8659	11.8000	79.2107	79.6097	0
25/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7056.9200	7346.7100	7.0569	7.3467	0
25/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2171.0700	2061.8300	2.1711	2.0618	0
25/07/2024	2044 On 07-August-25			Bond Future	11.9804	11.9121	76.4583	76.8653	0
25/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9557.8200	9870.8900	9.5578	9.8709	0
25/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2137.4800	2043.6300	2.1375	2.0436	0
25/07/2024	2046 On 01-August-24			Bond Future	117.7949	117.2685	117.7949	117.2685	6,642
25/07/2024	2046 On 07-November-24			Bond Future	118.3755	117.8365	118.3755	117.8365	18,131



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	2046 On 06-February-25			Bond Future	120.9598	120.4089	120.9598	120.4089	0
25/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6949.8200	6398.8600	6.9498	6.3989	0
25/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2046 On 08-May-25			Bond Future	121.2728	120.7097	121.2728	120.7097	0
25/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	697.2000	1260.2800	0.6972	1.2603	0
25/07/2024	2046 On 07-August-25			Bond Future	123.8052	123.2299	123.8052	123.2299	0
25/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	5115.1600	4539.8900	5.1152	4.5399	0
25/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2050 On 01-August-24			Bond Future	116.5016	116.5033	116.5016	116.5033	6,618
25/07/2024	2050 On 07-November-24			Bond Future	119.2493	119.2510	119.2493	119.2510	14,356
25/07/2024	2050 On 06-February-25			Bond Future	119.5002	119.5019	119.5002	119.5019	0
25/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3900.2100	3901.9200	3.9002	3.9019	0
25/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2050 On 08-May-25			Bond Future	122.0248	122.0258	122.0248	122.0258	0
25/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	864.7800	865.8300	0.8648	0.8658	0
25/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	2050 On 07-August-25			Bond Future	122.1727	122.1733	122.1727	122.1733	0
25/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2282.7300	2283.3400	2.2827	2.2833	0
25/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	AL37 On 01-August-24			Index Future	1006.3980	1007.1160	1006.3980	1,007.1160	0
25/07/2024	AL37 On 07-November-24			Index Future	1029.8650	1030.6000	1029.8650	1,030.6000	0
25/07/2024	AL37 On 06-February-25			Index Future	1052.1080	1052.8560	1052.1080	1,052.8560	0
25/07/2024	AL37 On 08-May-25			Index Future	1074.1110	1074.8700	1074.1110	1,074.8700	0
25/07/2024	AL37 On 07-August-25			Index Future	1096.3340	1097.1040	1096.3340	1,097.1040	0
25/07/2024	AL7T On 01-August-24			Index Future	1188.7680	1190.3650	1188.7680	1,190.3650	0
25/07/2024	AL7T On 07-November-24			Index Future	1216.4870	1218.1210	1216.4870	1,218.1210	0
25/07/2024	AL7T On 06-February-25			Index Future	1242.7610	1244.4270	1242.7610	1,244.4270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	AL7T On 08-May-25			Index Future	1268.7520	1270.4470	1268.7520	1,270.4470	0
25/07/2024	AL7T On 07-August-25			Index Future	1295.0010	1296.7270	1295.0010	1,296.7270	0
25/07/2024	ALBI On 01-August-24			Index Future	1030.1380	1032.3370	1030.1380	1,032.3370	104
25/07/2024	ALBI On 07-November-24			Index Future	1054.1580	1056.4080	1054.1580	1,056.4080	18
25/07/2024	ALBI On 06-February-25			Index Future	1076.9260	1079.2220	1076.9260	1,079.2220	0
25/07/2024	ALBI On 08-May-25			Index Future	1099.4480	1101.7880	1099.4480	1,101.7880	0
25/07/2024	ALBI On 07-August-25			Index Future	1122.1950	1124.5780	1122.1950	1,124.5780	0
25/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C253 On 31-March-53			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
25/07/2024	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	ES33 On 01-August-24			Bond Future	11.6187	11.5798	80.1398	80.3214	0
25/07/2024	ES33 On 07-November-24			Bond Future	11.7420	11.7013	78.2275	78.4135	0
25/07/2024	ES33 On 06-February-25			Bond Future	11.8690	11.8265	79.9351	80.1250	0
25/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6203.5400	6393.3700	6.2035	6.3934	0
25/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	ES33 On 08-May-25			Bond Future	12.0108	11.9665	77.8203	78.0138	0
25/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3048.3500	3241.7900	3.0484	3.2418	0
25/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	ES33 On 07-August-25			Bond Future	12.1642	12.1179	79.4428	79.6399	0
25/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5638.1500	5835.2600	5.6382	5.8353	0
25/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	ES42 On 01-August-24			Bond Future	12.0429	11.9889	76.6471	76.9586	0
25/07/2024	ES42 On 07-November-24			Bond Future	12.1530	12.0968	74.1864	74.5052	0
25/07/2024	ES42 On 06-February-25			Bond Future	12.2604	12.2021	75.8053	76.1309	0
25/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7411.8100	7737.4000	7.4118	7.7374	0
25/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	ES42 On 08-May-25			Bond Future	12.3836	12.3231	73.1374	73.4695	0
25/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4506.4800	4838.5600	4.5065	4.8386	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	ES42 On 07-August-25			Bond Future	12.5119	12.4492	74.6597	74.9984	0
25/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6387.5700	6726.2600	6.3876	6.7263	0
25/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 01-August-24			GOVI	1014.5300	1016.6590	1014.5300	1,016.6590	16
25/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	711600.0000	732890.0000	71.1600	73.2890	0
25/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	711500.0000	732790.0000	71.1500	73.2790	0
25/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	711400.0000	732690.0000	71.1400	73.2690	0
25/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 07-November-24			GOVI	1038.1860	1040.3660	1038.1860	1,040.3660	687
25/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	894060.0000	915860.0000	89.4060	91.5860	0
25/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	893960.0000	915760.0000	89.3960	91.5760	0
25/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	893860.0000	915660.0000	89.3860	91.5660	0
25/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 06-February-25			GOVI	1060.6090	1062.8330	1060.6090	1,062.8330	0
25/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	886090.0000	908330.0000	88.6090	90.8330	0
25/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 08-May-25			GOVI	1082.7900	1085.0560	1082.7900	1,085.0560	0
25/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	607900.0000	630560.0000	60.7900	63.0560	0
25/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GOVI On 07-August-25			GOVI	1105.1930	1107.5010	1105.1930	1,107.5010	0
25/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	941930.0000	965010.0000	94.1930	96.5010	0
25/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/07/2024	IGOV On 01-August-24			Index Future	357.2090	356.9440	357.2090	356.9440	7
25/07/2024	IGOV On 07-November-24			Index Future	365.6340	365.3630	365.6340	365.3630	588
25/07/2024	IGOV On 06-February-25			Index Future	373.6180	373.3390	373.6180	373.3390	0
25/07/2024	IGOV On 08-May-25			Index Future	381.5170	381.2300	381.5170	381.2300	0
25/07/2024	IGOV On 07-August-25			Index Future	389.4930	389.1990	389.4930	389.1990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
25/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
25/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
25/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
25/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
25/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
25/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
25/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
25/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
25/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/07/2024	R035 On 01-August-24			Bond Future	10.9664	10.9473	90.9244	91.0320	26,761
25/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3724.0900	3832.4800	3.7241	3.8325	0
25/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	1.7800	2.6300	0.0018	0.0026	9,500
25/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4457.7500	4565.5400	4.4578	4.5655	0
25/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	0.3500	0.6000	0.0004	0.0006	0
25/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4509.8700	4617.6400	4.5099	4.6176	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	0.3100	0.5400	0.0003	0.0005	0
25/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4561.9500	4669.7000	4.5620	4.6697	0
25/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	0.2700	0.4800	0.0003	0.0005	0
25/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6559.0500	6666.5900	6.5591	6.6666	5,100
25/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7804.1200	7911.6600	7.8041	7.9117	0
25/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8049.9000	8157.4400	8.0499	8.1574	0
25/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10684.3300	10791.8700	10.6843	10.7919	0
25/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
25/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10824.4500	10931.9900	10.8245	10.9320	0
25/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
25/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11381.3300	11488.8700	11.3813	11.4889	0
25/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
25/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11519.6600	11627.2000	11.5197	11.6272	0
25/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R035 On 07-November-24			Bond Future	11.0591	11.0391	88.5299	88.6400	126,699
25/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6276.8400	6377.4800	6.2768	6.3775	0
25/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	450.4300	440.9700	0.4504	0.4410	0
25/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6320.3300	6421.1300	6.3203	6.4211	0
25/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	443.9600	434.6600	0.4440	0.4347	0
25/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6363.7700	6464.7200	6.3638	6.4647	0
25/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	437.4800	428.3300	0.4375	0.4283	0
25/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6407.2600	6508.3400	6.4073	6.5083	1,000
25/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	431.1000	422.0800	0.4311	0.4221	0
25/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10974.5100	11083.2900	10.9745	11.0833	0
25/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	82.1600	80.8400	0.0822	0.0808	1,000
25/07/2024	R035 On 06-February-25			Bond Future	11.1545	11.1337	90.4417	90.5539	0
25/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7323.8200	7420.1800	7.3238	7.4202	0
25/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	903.2600	887.4000	0.9033	0.8874	0
25/07/2024	R035 On 08-May-25			Bond Future	11.2598	11.2382	87.8160	87.9301	0
25/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4009.7400	4080.7900	4.0097	4.0808	400
25/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2961.1300	2918.0500	2.9611	2.9181	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5035.3700	5114.3800	5.0354	5.1144	0
25/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2346.5200	2311.4000	2.3465	2.3114	0
25/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8360.8200	8456.4700	8.3608	8.4565	0
25/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1190.8300	1172.3500	1.1908	1.1724	400
25/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10858.3300	10961.2100	10.8583	10.9612	0
25/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	720.1400	708.8900	0.7201	0.7089	400
25/07/2024	R035 On 07-August-25			Bond Future	11.3752	11.3528	89.6281	89.7442	0
25/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8201.8500	8292.4400	8.2019	8.2924	0
25/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1945.4600	1919.9700	1.9455	1.9200	0
25/07/2024	R053 On 01-August-24			Bond Future	11.4814	11.4221	105.2313	105.7343	0
25/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12367.2000	12870.1500	12.3672	12.8702	0
25/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12433.6600	12936.6100	12.4337	12.9366	0
25/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12500.0200	13002.9700	12.5000	13.0030	0
25/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R053 On 07-November-24			Bond Future	11.5684	11.5069	101.8131	102.3278	3,638
25/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9920.5300	10379.9900	9.9205	10.3800	0
25/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	609.6700	554.4200	0.6097	0.5544	0
25/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9981.7800	10441.9500	9.9818	10.4420	0
25/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	601.2700	546.7300	0.6013	0.5467	0
25/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10043.1700	10504.0300	10.0432	10.5040	0
25/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	593.1000	539.2500	0.5931	0.5393	0
25/07/2024	R053 On 06-February-25			Bond Future	11.6537	11.5900	104.0112	104.5367	0
25/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11010.2200	11446.8300	11.0102	11.4468	0
25/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1379.3400	1290.3900	1.3793	1.2904	0
25/07/2024	R053 On 08-May-25			Bond Future	11.7505	11.6846	100.3120	100.8480	0
25/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9537.7200	9930.9900	9.5377	9.9310	0
25/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2792.9500	2650.1900	2.7930	2.6502	0
25/07/2024	R053 On 07-August-25			Bond Future	11.8530	11.7846	102.3797	102.9264	0
25/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12275.5500	12695.6500	12.2756	12.6957	0
25/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2729.9300	2603.3600	2.7299	2.6034	0
25/07/2024	R186 On 01-August-24			Bond Future	8.3724	8.3619	105.7963	105.8190	68,935

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	674.5800	699.0800	0.6746	0.6991	0
25/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	7.8100	9.5200	0.0078	0.0095	0
25/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	695.2700	719.6700	0.6953	0.7197	0
25/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	6.9200	8.5300	0.0069	0.0085	0
25/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	716.0700	740.3600	0.7161	0.7404	0
25/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	6.1400	7.6400	0.0061	0.0076	0
25/07/2024	R186 On 07-November-24			Bond Future	8.3119	8.2999	108.2631	108.2865	123,505
25/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1728.3100	1749.7600	1.7283	1.7498	0
25/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	149.1500	147.2400	0.1492	0.1472	0
25/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1744.9000	1766.3900	1.7449	1.7664	0
25/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	146.6300	144.7600	0.1466	0.1448	0
25/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1761.5200	1783.0500	1.7615	1.7831	0
25/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	144.1500	142.3200	0.1442	0.1423	0
25/07/2024	R186 On 06-February-25			Bond Future	8.2470	8.2334	105.2858	105.3094	0
25/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1667.9500	1687.2600	1.6680	1.6873	0
25/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	321.2200	316.9500	0.3212	0.3170	0
25/07/2024	R186 On 08-May-25			Bond Future	8.2143	8.1988	107.4840	107.5075	0
25/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	995.1400	1010.2200	0.9951	1.0102	0
25/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	609.2200	600.7600	0.6092	0.6008	0
25/07/2024	R186 On 07-August-25			Bond Future	8.1857	8.1674	104.3887	104.4122	0
25/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1572.0700	1590.9700	1.5721	1.5910	1,983
25/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	250.6300	245.9400	0.2506	0.2459	0
25/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2040.8800	2061.6000	2.0409	2.0616	0
25/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	139.3700	136.5000	0.1394	0.1365	0
25/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2674.7000	2696.9000	2.6747	2.6969	0
25/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	60.8400	59.4500	0.0608	0.0595	1,983
25/07/2024	R202 On 01-August-24			Bond Future	262.1241	261.7228	262.1241	261.7228	435
25/07/2024	R202 On 07-November-24			Bond Future	268.3063	267.8954	268.3063	267.8954	1,076
25/07/2024	R202 On 06-February-25			Bond Future	268.9606	268.5401	268.9606	268.5401	0
25/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	2170.5500	1750.1200	2.1706	1.7501	0
25/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R202 On 08-May-25			Bond Future	274.6432	274.2126	274.6432	274.2126	0
25/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	2333.2400	1902.5700	2.3332	1.9026	0
25/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	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
25/07/2024	R202 On 07-August-25			Bond Future	275.0696	274.6290	275.0696	274.6290	0
25/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	3469.6300	3029.0300	3.4696	3.0290	0
25/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R209 On 01-August-24			Bond Future	11.0461	11.0069	71.1563	71.3541	4,689
25/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3562.0500	3760.0600	3.5621	3.7601	0
25/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	0.9000	1.1000	0.0009	0.0011	0
25/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3608.7200	3806.7200	3.6087	3.8067	0
25/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	0.8000	0.9900	0.0008	0.0010	0
25/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3655.3600	3853.3500	3.6554	3.8534	0
25/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	0.7100	0.8900	0.0007	0.0009	0
25/07/2024	R209 On 07-November-24			Bond Future	11.1298	11.0890	69.6585	69.8609	15,765
25/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5500.8900	5679.7000	5.5009	5.6797	0
25/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	419.0600	395.3900	0.4191	0.3954	0
25/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5539.4000	5718.5400	5.5394	5.7185	0
25/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	412.9400	389.6000	0.4129	0.3896	0
25/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5577.9500	5757.4100	5.5780	5.7574	0
25/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	406.9100	383.8900	0.4069	0.3839	0
25/07/2024	R209 On 06-February-25			Bond Future	11.2130	11.1708	71.1625	71.3691	0
25/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6479.7500	6651.9300	6.4798	6.6519	0
25/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	825.2200	790.7800	0.8252	0.7908	0
25/07/2024	R209 On 08-May-25			Bond Future	11.3099	11.2661	69.4925	69.7031	0
25/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4732.0600	4876.0800	4.7321	4.8761	0
25/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2019.3800	1952.8100	2.0194	1.9528	0
25/07/2024	R209 On 07-August-25			Bond Future	11.4138	11.3685	70.9261	71.1407	0
25/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7400.2700	7564.1600	7.4003	7.5642	0
25/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1752.4700	1701.7100	1.7525	1.7017	0
25/07/2024	R210 On 01-August-24			Bond Future	237.9558	237.8804	237.9558	237.8804	842
25/07/2024	R210 On 07-November-24			Bond Future	240.2365	240.1593	240.2365	240.1593	1,379
25/07/2024	R210 On 06-February-25			Bond Future	245.4816	245.4021	245.4816	245.4021	0
25/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5871.5900	5792.1200	5.8716	5.7921	0
25/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R210 On 08-May-25			Bond Future	247.2691	247.1869	247.2691	247.1869	0
25/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	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
25/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	760.9500	843.1000	0.7610	0.8431	0
25/07/2024	R210 On 07-August-25			Bond Future	252.4342	252.3492	252.4342	252.3492	0
25/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3994.2200	3909.2300	3.9942	3.9092	0
25/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2024	R213 On 01-August-24			Bond Future	9.9042	9.8847	89.2353	89.3197	23,895
25/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4015.8500	4100.3400	4.0159	4.1003	0
25/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0.1700	0.3100	0.0002	0.0003	0
25/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4056.6000	4141.0900	4.0566	4.1411	0
25/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0.1500	0.2900	0.0002	0.0003	0
25/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4097.3300	4181.8000	4.0973	4.1818	0
25/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0.1400	0.2600	0.0001	0.0003	0
25/07/2024	R213 On 07-November-24			Bond Future	9.9670	9.9464	87.7553	87.8416	75,167
25/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5247.2000	5328.1600	5.2472	5.3282	0
25/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	219.1300	213.7400	0.2191	0.2137	0
25/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5282.5600	5363.6200	5.2826	5.3636	0
25/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	215.5300	210.2400	0.2155	0.2102	0
25/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5317.8700	5399.0300	5.3179	5.3990	0
25/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	211.9100	206.7200	0.2119	0.2067	0
25/07/2024	R213 On 06-February-25			Bond Future	10.0349	10.0133	89.6504	89.7383	0
25/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5670.9700	5748.0100	5.6710	5.7480	0
25/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	517.2200	506.3000	0.5172	0.5063	0
25/07/2024	R213 On 08-May-25			Bond Future	10.1165	10.0939	87.9624	88.0518	0
25/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3366.8500	3426.0800	3.3669	3.4261	0
25/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1794.2100	1764.0600	1.7942	1.7641	0
25/07/2024	R213 On 07-August-25			Bond Future	10.2100	10.1862	89.7786	89.8694	0
25/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6425.9700	6499.1400	6.4260	6.4991	0
25/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1114.4700	1096.8000	1.1145	1.0968	0
25/07/2024	R214 On 01-August-24			Bond Future	11.3910	11.3366	66.7136	67.0016	6,879
25/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3876.5300	4164.5800	3.8765	4.1646	0
25/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	0.8000	0.8400	0.0008	0.0008	0
25/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3924.4500	4212.4900	3.9245	4.2125	0
25/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	0.7200	0.7500	0.0007	0.0008	0
25/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3972.3100	4260.3600	3.9723	4.2604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	0.6400	0.6800	0.0006	0.0007	0
25/07/2024	R214 On 07-November-24			Bond Future	11.4762	11.4199	64.9627	65.2574	21,313
25/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5885.3800	6146.2500	5.8854	6.1463	0
25/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	404.7900	370.9600	0.4048	0.3710	0
25/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5925.0600	6186.3800	5.9251	6.1864	0
25/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	399.0000	365.6200	0.3990	0.3656	0
25/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5964.6900	6226.4700	5.9647	6.2265	0
25/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	393.2000	360.2800	0.3932	0.3603	0
25/07/2024	R214 On 06-February-25			Bond Future	11.5621	11.5039	66.3655	66.6664	0
25/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3205.4000	3388.2200	3.2054	3.3882	554
25/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2247.4200	2129.3500	2.2474	2.1294	0
25/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4820.9300	5041.4800	4.8209	5.0415	554
25/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1418.4000	1338.0600	1.4184	1.3381	0
25/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6448.9400	6694.9100	6.4489	6.6949	0
25/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	924.0300	869.1100	0.9240	0.8691	0
25/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9816.1500	10092.8200	9.8162	10.0928	0
25/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	379.9200	355.7000	0.3799	0.3557	554
25/07/2024	R214 On 08-May-25			Bond Future	11.6544	11.5943	64.4451	64.7520	0
25/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5560.7400	5779.0200	5.5607	5.7790	0
25/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1929.9700	1841.3800	1.9300	1.8414	0
25/07/2024	R214 On 07-August-25			Bond Future	11.7535	11.6914	65.7750	66.0879	0
25/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7588.8600	7825.1800	7.5889	7.8252	0
25/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1900.9000	1824.3100	1.9009	1.8243	0
25/07/2024	R248 On 01-August-24			Bond Future	11.4610	11.4067	81.8260	82.1837	24,851
25/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5187.6100	5545.3800	5.1876	5.5454	0
25/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	0.3600	0.4000	0.0004	0.0004	0
25/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5245.7500	5603.5200	5.2458	5.6035	0
25/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	0.3200	0.3600	0.0003	0.0004	0
25/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5303.8200	5661.5800	5.3038	5.6616	0
25/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	0.2900	0.3200	0.0003	0.0003	0
25/07/2024	R248 On 07-November-24			Bond Future	11.5471	11.4908	79.2830	79.6491	250,252
25/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7775.9000	8104.5100	7.7759	8.1045	0
25/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	450.3100	412.8200	0.4503	0.4128	0
25/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7824.0900	8153.1900	7.8241	8.1532	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	444.0700	407.0700	0.4441	0.4071	0
25/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7872.2000	8201.7900	7.8722	8.2018	0
25/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	437.8300	401.3200	0.4378	0.4013	0
25/07/2024	R248 On 06-February-25			Bond Future	11.6338	11.5756	80.9950	81.3688	10,000
25/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7641.0500	7941.1600	7.6411	7.9412	0
25/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1262.4400	1188.7600	1.2624	1.1888	0
25/07/2024	R248 On 08-May-25			Bond Future	11.7266	11.6663	78.2353	78.6165	0
25/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7282.1700	7562.5100	7.2822	7.5625	0
25/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2103.3900	2002.5500	2.1034	2.0026	0
25/07/2024	R248 On 07-August-25			Bond Future	11.8262	11.7638	79.8493	80.2380	0
25/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9866.8300	10169.0400	9.8668	10.1690	0
25/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2051.5400	1965.0200	2.0515	1.9650	0
25/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0