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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
26/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	2025 On 01-August-24			Bond Future	181.4292	181.4695	181.4292	181.4695	1,130
26/07/2024	2025 On 07-November-24			Bond Future	185.6829	185.7494	185.6829	185.7494	9,240
26/07/2024	2029 On 01-August-24			Bond Future	130.8870	130.9473	130.8870	130.9473	1,970
26/07/2024	2029 On 07-November-24			Bond Future	132.5572	132.6371	132.5572	132.6371	7,852
26/07/2024	2029 On 06-February-25			Bond Future	135.4063	135.5330	135.4063	135.5330	0
26/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3006.2600	3133.0200	3.0063	3.1330	0
26/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2029 On 08-May-25			Bond Future	136.8219	136.9700	136.8219	136.9700	0
26/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	1028.0700	879.9800	1.0281	0.8800	0
26/07/2024	2029 On 07-August-25			Bond Future	139.6350	139.8318	139.6350	139.8318	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2224.9700	2421.8000	2.2250	2.4218	0
26/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2030 On 01-August-24			Bond Future	9.4527	9.4732	94.0203	93.9375	27,367
26/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	3001.0700	2918.6900	3.0011	2.9187	600
26/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	0.2100	0.7100	0.0002	0.0007	0
26/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3619.6300	3536.8400	3.6196	3.5368	0
26/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0.0200	0.1100	0.0000	0.0001	0
26/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3658.1200	3575.3200	3.6581	3.5753	0
26/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0.0200	0.1000	0.0000	0.0001	0
26/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3696.5900	3613.7900	3.6966	3.6138	0
26/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0.0100	0.0900	0.0000	0.0001	0
26/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4917.1600	4834.2800	4.9172	4.8343	600
26/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7150.8600	7067.9800	7.1509	7.0680	0
26/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
26/07/2024	2030 On 07-November-24			Bond Future	9.4943	9.5128	96.1995	96.1278	159,763
26/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3191.3900	3114.4500	3.1914	3.1145	600
26/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	457.3400	452.1000	0.4573	0.4521	0
26/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4783.5500	4704.8800	4.7836	4.7049	600
26/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	197.5600	190.5900	0.1976	0.1906	0
26/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4883.2300	4804.5300	4.8832	4.8045	0
26/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	187.6100	180.6100	0.1876	0.1806	0
26/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4916.5300	4837.8800	4.9165	4.8379	0
26/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	184.4000	177.4500	0.1844	0.1775	0
26/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4949.8600	4871.2600	4.9499	4.8713	0
26/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	181.2500	174.3500	0.1813	0.1744	0
26/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8861.6100	8791.8000	8.8616	8.7918	0
26/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	17.5900	19.4800	0.0176	0.0195	600
26/07/2024	2030 On 06-February-25			Bond Future	9.5453	9.5562	94.2341	94.1934	0
26/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4695.5600	4632.2000	4.6956	4.6322	0
26/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	567.5300	544.8100	0.5675	0.5448	0
26/07/2024	2030 On 08-May-25			Bond Future	9.6235	9.6314	96.1883	96.1597	0
26/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2736.4300	2726.5700	2.7364	2.7266	0
26/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1645.7000	1664.4000	1.6457	1.6644	0

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26/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3632.0200	3622.2900	3.6320	3.6223	1,640
26/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1210.7000	1229.5300	1.2107	1.2295	0
26/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4618.6500	4605.8700	4.6187	4.6059	2,280
26/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	890.1500	905.9300	0.8902	0.9059	0
26/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7941.5900	7922.7400	7.9416	7.9227	0
26/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	330.5400	340.2500	0.3305	0.3403	1,640
26/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9155.2200	9133.5700	9.1552	9.1336	0
26/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	201.0200	207.9300	0.2010	0.2079	2,280
26/07/2024	2030 On 07-August-25			Bond Future	9.7225	9.7216	94.1314	94.1344	0
26/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3996.0400	3997.6400	3.9960	3.9976	1,054
26/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1448.8800	1447.5000	1.4489	1.4475	0
26/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5561.1300	5564.1300	5.5611	5.5641	0
26/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	960.2600	960.2800	0.9603	0.9603	0
26/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8226.5000	8231.0500	8.2265	8.2311	0
26/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	450.8000	452.3700	0.4508	0.4524	1,054
26/07/2024	2032 On 01-August-24			Bond Future	10.2197	10.2304	92.5812	92.5289	57,208
26/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3470.0900	3418.4100	3.4701	3.4184	0
26/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	1.5500	2.1600	0.0016	0.0022	11,000
26/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4205.5500	4153.4500	4.2056	4.1535	600
26/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	0.3000	0.4900	0.0003	0.0005	0
26/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4297.0200	4244.8900	4.2970	4.2449	0
26/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	0.2500	0.4100	0.0003	0.0004	0
26/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4342.7000	4290.5600	4.3427	4.2906	0
26/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	0.2200	0.3700	0.0002	0.0004	0
26/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4388.3600	4336.2100	4.3884	4.3362	0
26/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	0.2000	0.3400	0.0002	0.0003	0
26/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5967.2600	5914.9800	5.9673	5.9150	120
26/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
26/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6455.7300	6403.4400	6.4557	6.4034	600
26/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6676.5400	6624.2500	6.6765	6.6243	0
26/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100
26/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9479.1700	9426.8800	9.4792	9.4269	0
26/07/2024	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
26/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10441.3600	10389.0700	10.4414	10.3891	0
26/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
26/07/2024	2032 On 07-November-24			Bond Future	10.2949	10.3035	90.5601	90.5192	105,108
26/07/2024	2032 On 07-November-24	10.60	Call	Bond Future	2585.1100	2520.5400	2.5851	2.5205	0
26/07/2024	2032 On 07-November-24	10.60	Put	Bond Future	1153.4400	1129.7200	1.1534	1.1297	200
26/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4312.1900	4250.3700	4.3122	4.2504	600
26/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	552.3600	531.3900	0.5524	0.5314	0
26/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5674.2200	5617.2800	5.6742	5.6173	0
26/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	318.3400	302.2500	0.3183	0.3023	0
26/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5713.0000	5656.3000	5.7130	5.6563	0
26/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	313.3300	297.4800	0.3133	0.2975	0
26/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5751.9200	5695.3500	5.7519	5.6954	0
26/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	308.5000	292.7800	0.3085	0.2928	0
26/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6221.8300	6166.8800	6.2218	6.1669	600
26/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	255.5900	241.4900	0.2556	0.2415	0
26/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6340.0300	6285.4800	6.3400	6.2855	1,615
26/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	243.7400	230.0400	0.2437	0.2300	0
26/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11543.8600	11504.0600	11.5439	11.5041	0
26/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	14.8600	15.9100	0.0149	0.0159	600
26/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13139.4400	13099.0000	13.1394	13.0990	0
26/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	4.8200	5.2300	0.0048	0.0052	1,615
26/07/2024	2032 On 06-February-25			Bond Future	10.3764	10.3787	92.4843	92.4736	0
26/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6550.5600	6547.6900	6.5506	6.5477	0
26/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	614.1000	621.8900	0.6141	0.6219	0
26/07/2024	2032 On 08-May-25			Bond Future	10.4732	10.4728	90.2371	90.2386	0
26/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3962.5300	3974.4800	3.9625	3.9745	0
26/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2030.2700	2040.6500	2.0303	2.0407	0
26/07/2024	2032 On 07-August-25			Bond Future	10.5851	10.5777	92.0681	92.1001	0
26/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7372.0700	7326.9000	7.3721	7.3269	0
26/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1435.3000	1358.1400	1.4353	1.3581	0
26/07/2024	2033 On 01-August-24			Bond Future	124.6638	124.4771	124.6638	124.4771	1,618
26/07/2024	2033 On 07-November-24			Bond Future	126.0866	125.9126	126.0866	125.9126	6,936
26/07/2024	2033 On 06-February-25			Bond Future	128.7968	128.6619	128.7968	128.6619	0
26/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3856.7500	3721.9200	3.8568	3.7219	0

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26/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2033 On 08-May-25			Bond Future	129.9738	129.8537	129.9738	129.8537	0
26/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	646.2100	766.3500	0.6462	0.7664	0
26/07/2024	2033 On 07-August-25			Bond Future	132.6462	132.5669	132.6462	132.5669	0
26/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3996.1700	3916.9200	3.9962	3.9169	0
26/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2037 On 01-August-24			Bond Future	11.3008	11.3318	81.6341	81.4572	73,547
26/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4337.4400	4158.7700	4.3374	4.1588	0
26/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	2.8100	1.0800	0.0028	0.0011	0
26/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4389.9400	4211.4200	4.3899	4.2114	0
26/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	2.5400	0.9600	0.0025	0.0010	0
26/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4442.4100	4264.0400	4.4424	4.2640	1,383
26/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	2.2900	0.8600	0.0023	0.0009	0
26/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9744.1900	9567.2500	9.7442	9.5673	0
26/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
26/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12735.6300	12558.6900	12.7356	12.5587	0
26/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
26/07/2024	2037 On 07-November-24			Bond Future	11.3952	11.4255	83.5263	83.3566	185,610
26/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6645.6000	6504.1600	6.6456	6.5042	0
26/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	412.6400	440.9000	0.4126	0.4409	0
26/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6689.6900	6547.9300	6.6897	6.5479	0
26/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	406.6800	434.6200	0.4067	0.4346	0
26/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6733.8300	6591.7400	6.7338	6.5917	0
26/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	400.8100	428.4200	0.4008	0.4284	0
26/07/2024	2037 On 06-February-25			Bond Future	11.4938	11.5201	81.0407	80.8957	0
26/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7492.2400	7375.2500	7.4922	7.3753	0
26/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	912.2100	940.2600	0.9122	0.9403	0
26/07/2024	2037 On 08-May-25			Bond Future	11.6092	11.6346	82.7206	82.5836	3,975
26/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5588.6500	5493.2600	5.5887	5.4933	0
26/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2219.8000	2261.4500	2.2198	2.2615	0
26/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6664.4600	6560.5300	6.6645	6.5605	15,000
26/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1787.1200	1820.2300	1.7871	1.8202	0
26/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9507.5800	9389.1000	9.5076	9.3891	7,500

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26/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1039.5800	1058.1400	1.0396	1.0581	0
26/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9701.5800	9582.2800	9.7016	9.5823	7,500
26/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1003.0200	1020.7600	1.0030	1.0208	0
26/07/2024	2037 On 07-August-25			Bond Future	11.7386	11.7598	80.1387	80.0265	0
26/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8457.2700	8320.4600	8.4573	8.3205	0
26/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2091.1000	2066.5300	2.0911	2.0665	0
26/07/2024	2038 On 01-August-24			Bond Future	134.3019	134.0077	134.3019	134.0077	869
26/07/2024	2038 On 07-November-24			Bond Future	137.4506	137.1682	137.4506	137.1682	3,108
26/07/2024	2038 On 06-February-25			Bond Future	138.2943	138.0524	138.2943	138.0524	0
26/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3064.2700	2822.4000	3.0643	2.8224	0
26/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2038 On 08-May-25			Bond Future	141.1968	140.9689	141.1968	140.9689	0
26/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1516.8400	1288.8500	1.5168	1.2889	0
26/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2038 On 07-August-25			Bond Future	141.9465	141.7605	141.9465	141.7605	0
26/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2386.4900	2200.5000	2.3865	2.2005	0
26/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2040 On 01-August-24			Bond Future	11.5108	11.5368	82.1860	82.0260	8,354
26/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4537.4000	4375.2900	4.5374	4.3753	680
26/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	3.4500	1.2900	0.0035	0.0013	0
26/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4761.3800	4599.9700	4.7614	4.6000	0
26/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	2.2900	0.8300	0.0023	0.0008	0
26/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4817.2800	4656.0100	4.8173	4.6560	0
26/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	2.0600	0.7400	0.0021	0.0007	0
26/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4873.1400	4711.9900	4.8731	4.7120	0
26/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	1.8600	0.6600	0.0019	0.0007	0
26/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7807.2100	7647.2600	7.8072	7.6473	0
26/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
26/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8174.9900	8015.0400	8.1750	8.0150	7,500
26/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10868.9400	10708.9900	10.8689	10.7090	0
26/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
26/07/2024	2040 On 07-November-24			Bond Future	11.6062	11.6313	84.0909	83.9386	114,832

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4064.3200	3965.5600	4.0643	3.9656	640
26/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1151.6800	1205.2100	1.1517	1.2052	0
26/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6272.9200	6151.5900	6.2729	6.1516	0
26/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	570.6600	601.6200	0.5707	0.6016	640
26/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7391.3400	7262.4200	7.3913	7.2624	0
26/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	404.0600	427.4300	0.4041	0.4274	0
26/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7438.3400	7309.1400	7.4383	7.3091	0
26/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	398.2500	421.3400	0.3983	0.4213	0
26/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7485.3500	7355.8900	7.4854	7.3559	0
26/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	392.5100	415.3400	0.3925	0.4153	0
26/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8854.9900	8718.4600	8.8550	8.7185	0
26/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	257.4000	273.1600	0.2574	0.2732	640
26/07/2024	2040 On 06-February-25			Bond Future	11.7049	11.7262	81.3668	81.2397	14
26/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7937.0400	7832.3500	7.9370	7.8324	0
26/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	995.6600	1018.0700	0.9957	1.0181	0
26/07/2024	2040 On 08-May-25			Bond Future	11.8190	11.8393	83.0532	82.9345	3,900
26/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6740.7200	6649.8900	6.7407	6.6499	0
26/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2187.0200	2214.8900	2.1870	2.2149	0
26/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7203.4500	7109.9900	7.2035	7.1100	15,000
26/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2009.4700	2034.7100	2.0095	2.0347	0
26/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9917.1800	9813.0000	9.9172	9.8130	7,500
26/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1247.3300	1261.8500	1.2473	1.2619	0
26/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10201.8800	10097.0000	10.2019	10.0970	7,500
26/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1188.3900	1202.2100	1.1884	1.2022	0
26/07/2024	2040 On 07-August-25			Bond Future	11.9460	11.9622	80.2271	80.1338	0
26/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9365.7300	9233.6400	9.3657	9.2336	0
26/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2160.8800	2122.1100	2.1609	2.1221	0
26/07/2024	2044 On 01-August-24			Bond Future	11.5705	11.5815	78.4858	78.4169	73,397
26/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4279.8200	4207.1200	4.2798	4.2071	0
26/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	5.9300	2.1900	0.0059	0.0022	0
26/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4336.7500	4264.3700	4.3368	4.2644	0
26/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	5.3900	1.9700	0.0054	0.0020	0
26/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4393.6600	4321.5800	4.3937	4.3216	0
26/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	4.8900	1.7700	0.0049	0.0018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8229.7900	8160.8300	8.2298	8.1608	0
26/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,000
26/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9521.1000	9452.1400	9.5211	9.4521	0
26/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	15,000
26/07/2024	2044 On 07-November-24			Bond Future	11.6612	11.6708	80.3050	80.2453	79,873
26/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3522.9900	3493.3300	3.5230	3.4933	0
26/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1460.6900	1490.6600	1.4607	1.4907	13,875
26/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4566.7000	4529.9500	4.5667	4.5300	0
26/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1039.4000	1062.2800	1.0394	1.0623	9,540
26/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5680.3100	5638.8100	5.6803	5.6388	0
26/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	734.1300	752.2600	0.7341	0.7523	11,405
26/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7541.7500	7494.1600	7.5418	7.4942	0
26/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	416.9400	428.9800	0.4169	0.4290	0
26/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7588.9000	7541.1900	7.5889	7.5412	0
26/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	411.0200	422.9400	0.4110	0.4229	0
26/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7636.0700	7588.1500	7.6361	7.5882	0
26/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	405.1900	416.9000	0.4052	0.4169	0
26/07/2024	2044 On 06-February-25			Bond Future	11.7546	11.7601	77.6257	77.5920	0
26/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4039.0100	4020.5900	4.0390	4.0206	449
26/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2557.7200	2573.0200	2.5577	2.5730	0
26/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5983.0700	5957.7800	5.9831	5.9578	449
26/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1623.3800	1631.8100	1.6234	1.6318	0
26/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8176.1500	8147.0200	8.1762	8.1470	0
26/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1009.5800	1014.1700	1.0096	1.0142	0
26/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11339.0700	11307.2900	11.3391	11.3073	0
26/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	525.7100	527.6500	0.5257	0.5277	449
26/07/2024	2044 On 08-May-25			Bond Future	11.8619	11.8659	79.2345	79.2107	0
26/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7081.5100	7056.9200	7.0815	7.0569	0
26/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2171.8100	2171.0700	2.1718	2.1711	0
26/07/2024	2044 On 07-August-25			Bond Future	11.9808	11.9804	76.4562	76.4583	0
26/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9617.3500	9557.8200	9.6174	9.5578	0
26/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2199.1400	2137.4800	2.1991	2.1375	0
26/07/2024	2046 On 01-August-24			Bond Future	117.4404	117.7949	117.4404	117.7949	6,642
26/07/2024	2046 On 07-November-24			Bond Future	117.9963	118.3755	117.9963	118.3755	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
26/07/2024	2046 On 06-February-25			Bond Future	120.5322	120.9598	120.5322	120.9598	0
26/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6522.1800	6949.8200	6.5222	6.9498	0
26/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2046 On 08-May-25			Bond Future	120.8197	121.2728	120.8197	121.2728	0
26/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1150.2800	697.2000	1.1503	0.6972	0
26/07/2024	2046 On 07-August-25			Bond Future	123.3023	123.8052	123.3023	123.8052	0
26/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4612.2900	5115.1600	4.6123	5.1152	0
26/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2050 On 01-August-24			Bond Future	116.8932	116.5016	116.8932	116.5016	5,700
26/07/2024	2050 On 07-November-24			Bond Future	119.6337	119.2493	119.6337	119.2493	15,424
26/07/2024	2050 On 06-February-25			Bond Future	119.8529	119.5002	119.8529	119.5002	0
26/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	4252.8700	3900.2100	4.2529	3.9002	0
26/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2050 On 08-May-25			Bond Future	122.3683	122.0248	122.3683	122.0248	0
26/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	1208.3000	864.7800	1.2083	0.8648	0
26/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	2050 On 07-August-25			Bond Future	122.4831	122.1727	122.4831	122.1727	0
26/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2593.0500	2282.7300	2.5931	2.2827	0
26/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	AL37 On 01-August-24			Index Future	1005.9550	1006.3980	1005.9550	1,006.3980	0
26/07/2024	AL37 On 07-November-24			Index Future	1029.2700	1029.8650	1029.2700	1,029.8650	0
26/07/2024	AL37 On 06-February-25			Index Future	1051.1510	1052.1080	1051.1510	1,052.1080	0
26/07/2024	AL37 On 08-May-25			Index Future	1072.9870	1074.1110	1072.9870	1,074.1110	0
26/07/2024	AL37 On 07-August-25			Index Future	1094.8290	1096.3340	1094.8290	1,096.3340	0
26/07/2024	AL7T On 01-August-24			Index Future	1190.0730	1188.7680	1190.0730	1,188.7680	0
26/07/2024	AL7T On 07-November-24			Index Future	1217.6570	1216.4870	1217.6570	1,216.4870	0
26/07/2024	AL7T On 06-February-25			Index Future	1243.5420	1242.7610	1243.5420	1,242.7610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	AL7T On 08-May-25			Index Future	1269.3750	1268.7520	1269.3750	1,268.7520	0
26/07/2024	AL7T On 07-August-25			Index Future	1295.2150	1295.0010	1295.2150	1,295.0010	0
26/07/2024	ALBI On 01-August-24			Index Future	1030.2790	1030.1380	1030.2790	1,030.1380	91
26/07/2024	ALBI On 07-November-24			Index Future	1054.1580	1054.1580	1054.1580	1,054.1580	31
26/07/2024	ALBI On 06-February-25			Index Future	1076.5680	1076.9260	1076.5680	1,076.9260	0
26/07/2024	ALBI On 08-May-25			Index Future	1098.9320	1099.4480	1098.9320	1,099.4480	0
26/07/2024	ALBI On 07-August-25			Index Future	1121.3020	1122.1950	1121.3020	1,122.1950	0
26/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	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
26/07/2024	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	ES33 On 01-August-24			Bond Future	11.5974	11.6187	80.2388	80.1398	0
26/07/2024	ES33 On 07-November-24			Bond Future	11.7222	11.7420	78.3180	78.2275	0
26/07/2024	ES33 On 06-February-25			Bond Future	11.8543	11.8690	80.0009	79.9351	0
26/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6269.2600	6203.5400	6.2693	6.2035	0
26/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	ES33 On 08-May-25			Bond Future	11.9979	12.0108	77.8769	77.8203	0
26/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3104.8700	3048.3500	3.1049	3.0484	0
26/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	ES33 On 07-August-25			Bond Future	12.1568	12.1642	79.4743	79.4428	0
26/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5669.6600	5638.1500	5.6697	5.6382	0
26/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	ES42 On 01-August-24			Bond Future	12.0218	12.0429	76.7687	76.6471	0
26/07/2024	ES42 On 07-November-24			Bond Future	12.1329	12.1530	74.3002	74.1864	0
26/07/2024	ES42 On 06-February-25			Bond Future	12.2441	12.2604	75.8959	75.8053	0
26/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7502.4500	7411.8100	7.5025	7.4118	0
26/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	ES42 On 08-May-25			Bond Future	12.3686	12.3836	73.2197	73.1374	0
26/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4588.7700	4506.4800	4.5888	4.5065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	ES42 On 07-August-25			Bond Future	12.5009	12.5119	74.7190	74.6597	0
26/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6446.8000	6387.5700	6.4468	6.3876	0
26/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 01-August-24			GOVI	1014.5840	1014.5300	1014.5840	1,014.5300	16
26/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	712140.0000	711600.0000	71.2140	71.1600	0
26/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	712040.0000	711500.0000	71.2040	71.1500	0
26/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	711940.0000	711400.0000	71.1940	71.1400	0
26/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 07-November-24			GOVI	1038.0990	1038.1860	1038.0990	1,038.1860	687
26/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	893190.0000	894060.0000	89.3190	89.4060	0
26/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	893090.0000	893960.0000	89.3090	89.3960	0
26/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	892990.0000	893860.0000	89.2990	89.3860	0
26/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 06-February-25			GOVI	1060.1670	1060.6090	1060.1670	1,060.6090	0
26/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	881670.0000	886090.0000	88.1670	88.6090	0
26/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 08-May-25			GOVI	1082.1910	1082.7900	1082.1910	1,082.7900	0
26/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	601910.0000	607900.0000	60.1910	60.7900	0
26/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GOVI On 07-August-25			GOVI	1104.2210	1105.1930	1104.2210	1,105.1930	0
26/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	932210.0000	941930.0000	93.2210	94.1930	0
26/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/07/2024	IGOV On 01-August-24			Index Future	358.1360	357.2090	358.1360	357.2090	0
26/07/2024	IGOV On 07-November-24			Index Future	366.5330	365.6340	366.5330	365.6340	595
26/07/2024	IGOV On 06-February-25			Index Future	374.4120	373.6180	374.4120	373.6180	0
26/07/2024	IGOV On 08-May-25			Index Future	382.2750	381.5170	382.2750	381.5170	0
26/07/2024	IGOV On 07-August-25			Index Future	390.1400	389.4930	390.1400	389.4930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
26/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
26/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
26/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
26/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
26/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
26/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
26/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
26/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
26/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/07/2024	R035 On 01-August-24			Bond Future	10.9405	10.9664	91.0700	90.9244	26,761
26/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3873.2700	3724.0900	3.8733	3.7241	0
26/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	5.3600	1.7800	0.0054	0.0018	9,500
26/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4604.2600	4457.7500	4.6043	4.4578	0
26/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	1.2600	0.3500	0.0013	0.0004	0
26/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4656.2900	4509.8700	4.6563	4.5099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	1.1300	0.3100	0.0011	0.0003	0
26/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4708.2900	4561.9500	4.7083	4.5620	0
26/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	1.0100	0.2700	0.0010	0.0003	0
26/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6704.6600	6559.0500	6.7047	6.5591	5,100
26/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
26/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7949.7200	7804.1200	7.9497	7.8041	0
26/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8195.5000	8049.9000	8.1955	8.0499	0
26/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10829.9300	10684.3300	10.8299	10.6843	0
26/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
26/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10970.0500	10824.4500	10.9701	10.8245	0
26/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
26/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11526.9300	11381.3300	11.5269	11.3813	0
26/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
26/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11665.2600	11519.6600	11.6653	11.5197	0
26/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R035 On 07-November-24			Bond Future	11.0342	11.0591	88.6667	88.5299	126,899
26/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6388.9800	6276.8400	6.3890	6.2768	0
26/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	425.8000	450.4300	0.4258	0.4504	0
26/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6432.7600	6320.3300	6.4328	6.3203	0
26/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	419.6200	443.9600	0.4196	0.4440	0
26/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6476.4800	6363.7700	6.4765	6.3638	0
26/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	413.4200	437.4800	0.4134	0.4375	0
26/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6520.2400	6407.2600	6.5202	6.4073	1,000
26/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	407.3100	431.1000	0.4073	0.4311	0
26/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11105.2400	10974.5100	11.1052	10.9745	0
26/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	76.1200	82.1600	0.0761	0.0822	1,000
26/07/2024	R035 On 06-February-25			Bond Future	11.1342	11.1545	90.5511	90.4417	0
26/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7410.9900	7323.8200	7.4110	7.3238	0
26/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	881.0200	903.2600	0.8810	0.9033	0
26/07/2024	R035 On 08-May-25			Bond Future	11.2409	11.2598	87.9159	87.8160	0
26/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4066.8000	4009.7400	4.0668	4.0097	400
26/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2918.2900	2961.1300	2.9183	2.9611	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5102.5300	5035.3700	5.1025	5.0354	0
26/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2313.7800	2346.5200	2.3138	2.3465	0
26/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8445.4100	8360.8200	8.4454	8.3608	0
26/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1175.5200	1190.8300	1.1755	1.1908	400
26/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10949.5400	10858.3300	10.9495	10.8583	0
26/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	711.4500	720.1400	0.7115	0.7201	400
26/07/2024	R035 On 07-August-25			Bond Future	11.3612	11.3752	89.7004	89.6281	0
26/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8297.7900	8201.8500	8.2978	8.2019	0
26/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1969.0900	1945.4600	1.9691	1.9455	0
26/07/2024	R053 On 01-August-24			Bond Future	11.4655	11.4814	105.3658	105.2313	0
26/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12501.6800	12367.2000	12.5017	12.3672	0
26/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12568.1400	12433.6600	12.5681	12.4337	0
26/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12634.5000	12500.0200	12.6345	12.5000	0
26/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R053 On 07-November-24			Bond Future	11.5536	11.5684	101.9364	101.8131	3,638
26/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10022.7600	9920.5300	10.0228	9.9205	0
26/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	588.6100	609.6700	0.5886	0.6097	0
26/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10084.2400	9981.7800	10.0842	9.9818	0
26/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	580.4400	601.2700	0.5804	0.6013	0
26/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10145.8500	10043.1700	10.1459	10.0432	0
26/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	572.4900	593.1000	0.5725	0.5931	0
26/07/2024	R053 On 06-February-25			Bond Future	11.6427	11.6537	104.1021	104.0112	0
26/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11087.4400	11010.2200	11.0874	11.0102	0
26/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1365.6600	1379.3400	1.3657	1.3793	0
26/07/2024	R053 On 08-May-25			Bond Future	11.7408	11.7505	100.3910	100.3120	0
26/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9631.1700	9537.7200	9.6312	9.5377	0
26/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2807.4400	2792.9500	2.8074	2.7930	0
26/07/2024	R053 On 07-August-25			Bond Future	11.8471	11.8530	102.4263	102.3797	0
26/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12241.0100	12275.5500	12.2410	12.2756	0
26/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2648.7600	2729.9300	2.6488	2.7299	0
26/07/2024	R186 On 01-August-24			Bond Future	8.3376	8.3724	105.8719	105.7963	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
26/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	748.1600	674.5800	0.7482	0.6746	0
26/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	5.7900	7.8100	0.0058	0.0078	0
26/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	769.0200	695.2700	0.7690	0.6953	0
26/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	5.0700	6.9200	0.0051	0.0069	0
26/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	789.9500	716.0700	0.7900	0.7161	0
26/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	4.4200	6.1400	0.0044	0.0061	0
26/07/2024	R186 On 07-November-24			Bond Future	8.2798	8.3119	108.3257	108.2631	123,505
26/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1775.9000	1728.3100	1.7759	1.7283	0
26/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	134.1500	149.1500	0.1342	0.1492	0
26/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1792.6800	1744.9000	1.7927	1.7449	0
26/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	131.8200	146.6300	0.1318	0.1466	0
26/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1809.5000	1761.5200	1.8095	1.7615	0
26/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	129.5400	144.1500	0.1295	0.1442	0
26/07/2024	R186 On 06-February-25			Bond Future	8.2310	8.2470	105.3136	105.2858	0
26/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1684.5800	1667.9500	1.6846	1.6680	0
26/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	310.0800	321.2200	0.3101	0.3212	0
26/07/2024	R186 On 08-May-25			Bond Future	8.2051	8.2143	107.4979	107.4840	0
26/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1004.8700	995.1400	1.0049	0.9951	0
26/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	605.0300	609.2200	0.6050	0.6092	0
26/07/2024	R186 On 07-August-25			Bond Future	8.2020	8.1857	104.3676	104.3887	0
26/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1561.7200	1572.0700	1.5617	1.5721	1,983
26/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	261.3500	250.6300	0.2614	0.2506	0
26/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2027.2900	2040.8800	2.0273	2.0409	0
26/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	146.8500	139.3700	0.1469	0.1394	0
26/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2657.8900	2674.7000	2.6579	2.6747	0
26/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	65.1000	60.8400	0.0651	0.0608	1,983
26/07/2024	R202 On 01-August-24			Bond Future	262.1192	262.1241	262.1192	262.1241	435
26/07/2024	R202 On 07-November-24			Bond Future	268.2646	268.3063	268.2646	268.3063	1,076
26/07/2024	R202 On 06-February-25			Bond Future	268.8278	268.9606	268.8278	268.9606	0
26/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	2037.8000	2170.5500	2.0378	2.1706	0
26/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R202 On 08-May-25			Bond Future	274.4705	274.6432	274.4705	274.6432	0
26/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	2160.4500	2333.2400	2.1605	2.3332	0
26/07/2024	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
26/07/2024	R202 On 07-August-25			Bond Future	274.8032	275.0696	274.8032	275.0696	0
26/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	3203.1700	3469.6300	3.2032	3.4696	0
26/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R209 On 01-August-24			Bond Future	11.0252	11.0461	71.2614	71.1563	4,689
26/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3668.9600	3562.0500	3.6690	3.5621	0
26/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	2.7300	0.9000	0.0027	0.0009	0
26/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3715.4600	3608.7200	3.7155	3.6087	0
26/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	2.4600	0.8000	0.0025	0.0008	0
26/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3761.9400	3655.3600	3.7619	3.6554	0
26/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	2.2100	0.7100	0.0022	0.0007	0
26/07/2024	R209 On 07-November-24			Bond Future	11.1101	11.1298	69.7563	69.6585	15,765
26/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5577.9400	5500.8900	5.5779	5.5009	0
26/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	398.3200	419.0600	0.3983	0.4191	0
26/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5616.7700	5539.4000	5.6168	5.5394	0
26/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	392.5200	412.9400	0.3925	0.4129	0
26/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5655.5400	5577.9500	5.6555	5.5780	0
26/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	386.7100	406.9100	0.3867	0.4069	0
26/07/2024	R209 On 06-February-25			Bond Future	11.1975	11.2130	71.2384	71.1625	0
26/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6537.9300	6479.7500	6.5379	6.4798	0
26/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	807.4400	825.2200	0.8074	0.8252	0
26/07/2024	R209 On 08-May-25			Bond Future	11.2957	11.3099	69.5605	69.4925	0
26/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4846.8300	4732.0600	4.8468	4.7321	0
26/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2066.1800	2019.3800	2.0662	2.0194	0
26/07/2024	R209 On 07-August-25			Bond Future	11.4041	11.4138	70.9720	70.9261	0
26/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7475.2200	7400.2700	7.4752	7.4003	0
26/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1781.4800	1752.4700	1.7815	1.7525	0
26/07/2024	R210 On 01-August-24			Bond Future	237.8278	237.9558	237.8278	237.9558	842
26/07/2024	R210 On 07-November-24			Bond Future	240.0725	240.2365	240.0725	240.2365	1,379
26/07/2024	R210 On 06-February-25			Bond Future	245.2322	245.4816	245.2322	245.4816	0
26/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5622.1900	5871.5900	5.6222	5.8716	0
26/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R210 On 08-May-25			Bond Future	246.9809	247.2691	246.9809	247.2691	0
26/07/2024	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
26/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	1049.1500	760.9500	1.0492	0.7610	0
26/07/2024	R210 On 07-August-25			Bond Future	252.0575	252.4342	252.0575	252.4342	0
26/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3617.5200	3994.2200	3.6175	3.9942	0
26/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/07/2024	R213 On 01-August-24			Bond Future	9.8937	9.9042	89.2810	89.2353	23,895
26/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4061.5000	4015.8500	4.0615	4.0159	0
26/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0.1000	0.1700	0.0001	0.0002	0
26/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4102.2600	4056.6000	4.1023	4.0566	0
26/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0.0900	0.1500	0.0001	0.0002	0
26/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4142.9900	4097.3300	4.1430	4.0973	0
26/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0.0800	0.1400	0.0001	0.0001	0
26/07/2024	R213 On 07-November-24			Bond Future	9.9587	9.9670	87.7900	87.7553	75,167
26/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5296.0900	5247.2000	5.2961	5.2472	0
26/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	233.3400	219.1300	0.2333	0.2191	0
26/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5331.3200	5282.5600	5.3313	5.2826	0
26/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	229.6100	215.5300	0.2296	0.2155	0
26/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5366.5800	5317.8700	5.3666	5.3179	0
26/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	225.9400	211.9100	0.2259	0.2119	0
26/07/2024	R213 On 06-February-25			Bond Future	10.0336	10.0349	89.6558	89.6504	0
26/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5671.2500	5670.9700	5.6713	5.6710	0
26/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	512.0500	517.2200	0.5121	0.5172	0
26/07/2024	R213 On 08-May-25			Bond Future	10.1181	10.1165	87.9561	87.9624	0
26/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3349.8200	3366.8500	3.3498	3.3669	0
26/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1783.4900	1794.2100	1.7835	1.7942	0
26/07/2024	R213 On 07-August-25			Bond Future	10.2195	10.2100	89.7426	89.7786	0
26/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6456.4700	6425.9700	6.4565	6.4260	0
26/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1180.9500	1114.4700	1.1810	1.1145	0
26/07/2024	R214 On 01-August-24			Bond Future	11.3701	11.3910	66.8239	66.7136	6,879
26/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3988.0200	3876.5300	3.9880	3.8765	0
26/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	1.9500	0.8000	0.0020	0.0008	0
26/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4035.8300	3924.4500	4.0358	3.9245	0
26/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	1.7600	0.7200	0.0018	0.0007	0
26/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4083.5900	3972.3100	4.0836	3.9723	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	1.5800	0.6400	0.0016	0.0006	0
26/07/2024	R214 On 07-November-24			Bond Future	11.4563	11.4762	65.0666	64.9627	21,313
26/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5970.9300	5885.3800	5.9709	5.8854	0
26/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	386.4200	404.7900	0.3864	0.4048	0
26/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6010.8100	5925.0600	6.0108	5.9251	0
26/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	380.8300	399.0000	0.3808	0.3990	0
26/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6050.6500	5964.6900	6.0507	5.9647	0
26/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	375.2400	393.2000	0.3752	0.3932	0
26/07/2024	R214 On 06-February-25			Bond Future	11.5458	11.5621	66.4495	66.3655	0
26/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3252.8600	3205.4000	3.2529	3.2054	554
26/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2210.9600	2247.4200	2.2110	2.2474	0
26/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4879.8000	4820.9300	4.8798	4.8209	554
26/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1393.3500	1418.4000	1.3934	1.4184	0
26/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6516.3000	6448.9400	6.5163	6.4489	0
26/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	907.4700	924.0300	0.9075	0.9240	0
26/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9893.5800	9816.1500	9.8936	9.8162	0
26/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	373.4300	379.9200	0.3734	0.3799	554
26/07/2024	R214 On 08-May-25			Bond Future	11.6393	11.6544	64.5221	64.4451	0
26/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5620.0000	5560.7400	5.6200	5.5607	0
26/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1912.2400	1929.9700	1.9122	1.9300	0
26/07/2024	R214 On 07-August-25			Bond Future	11.7422	11.7535	65.8318	65.7750	0
26/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7681.1000	7588.8600	7.6811	7.5889	0
26/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1936.3100	1900.9000	1.9363	1.9009	0
26/07/2024	R248 On 01-August-24			Bond Future	11.4552	11.4610	81.8643	81.8260	24,851
26/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5226.9200	5187.6100	5.2269	5.1876	0
26/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	1.4000	0.3600	0.0014	0.0004	0
26/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5284.9600	5245.7500	5.2850	5.2458	0
26/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	1.2600	0.3200	0.0013	0.0003	0
26/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5342.9200	5303.8200	5.3429	5.3038	0
26/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	1.1200	0.2900	0.0011	0.0003	0
26/07/2024	R248 On 07-November-24			Bond Future	11.5428	11.5471	79.3112	79.2830	250,234
26/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7794.0200	7775.9000	7.7940	7.7759	0
26/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	440.2500	450.3100	0.4403	0.4503	0
26/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7842.3000	7824.0900	7.8423	7.8241	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	434.1000	444.0700	0.4341	0.4441	0
26/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7890.5000	7872.2000	7.8905	7.8722	0
26/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	427.9500	437.8300	0.4280	0.4378	0
26/07/2024	R248 On 06-February-25			Bond Future	11.6336	11.6338	80.9967	80.9950	10,000
26/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7639.4600	7641.0500	7.6395	7.6411	0
26/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1259.1900	1262.4400	1.2592	1.2624	0
26/07/2024	R248 On 08-May-25			Bond Future	11.7280	11.7266	78.2266	78.2353	0
26/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7288.3400	7282.1700	7.2883	7.2822	0
26/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2118.3200	2103.3900	2.1183	2.1034	0
26/07/2024	R248 On 07-August-25			Bond Future	11.8318	11.8262	79.8140	79.8493	0
26/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9878.9600	9866.8300	9.8790	9.8668	0
26/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2098.9600	2051.5400	2.0990	2.0515	0
26/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0