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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
29/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	2025 On 01-August-24			Bond Future	181.3655	181.4292	181.3655	181.4292	1,130
29/07/2024	2025 On 07-November-24			Bond Future	185.6177	185.6829	185.6177	185.6829	9,240
29/07/2024	2029 On 01-August-24			Bond Future	130.8842	130.8870	130.8842	130.8870	1,970
29/07/2024	2029 On 07-November-24			Bond Future	132.5543	132.5572	132.5543	132.5572	8,202
29/07/2024	2029 On 06-February-25			Bond Future	135.4039	135.4063	135.4039	135.4063	0
29/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3003.8500	3006.2600	3.0039	3.0063	0
29/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2029 On 08-May-25			Bond Future	136.8201	136.8219	136.8201	136.8219	0
29/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	1029.8900	1028.0700	1.0299	1.0281	0
29/07/2024	2029 On 07-August-25			Bond Future	139.6337	139.6350	139.6337	139.6350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2223.7100	2224.9700	2.2237	2.2250	0
29/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2030 On 01-August-24			Bond Future	9.4974	9.4527	93.8399	94.0203	27,367
29/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2820.4300	3001.0700	2.8204	3.0011	600
29/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	0.0000	0.2100	0.0000	0.0002	0
29/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3439.1800	3619.6300	3.4392	3.6196	0
29/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
29/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3477.6700	3658.1200	3.4777	3.6581	0
29/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
29/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3516.1500	3696.5900	3.5162	3.6966	0
29/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4736.7300	4917.1600	4.7367	4.9172	600
29/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6970.4300	7150.8600	6.9704	7.1509	0
29/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
29/07/2024	2030 On 07-November-24			Bond Future	9.5418	9.4943	96.0149	96.1995	160,733
29/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3032.2200	3191.3900	3.0322	3.1914	600
29/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	482.7400	457.3400	0.4827	0.4573	0
29/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4608.7100	4783.5500	4.6087	4.7836	600
29/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	207.2900	197.5600	0.2073	0.1976	0
29/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4707.8000	4883.2300	4.7078	4.8832	0
29/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	196.7500	187.6100	0.1968	0.1876	0
29/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4740.9100	4916.5300	4.7409	4.9165	0
29/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	193.3500	184.4000	0.1934	0.1844	0
29/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4774.0500	4949.8600	4.7741	4.9499	0
29/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	190.0100	181.2500	0.1900	0.1813	0
29/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8677.3800	8861.6100	8.6774	8.8616	0
29/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	17.9300	17.5900	0.0179	0.0176	600
29/07/2024	2030 On 06-February-25			Bond Future	9.5957	9.5453	94.0459	94.2341	0
29/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4534.0800	4695.5600	4.5341	4.6956	0
29/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	594.1900	567.5300	0.5942	0.5675	0
29/07/2024	2030 On 08-May-25			Bond Future	9.6770	9.6235	95.9967	96.1883	0
29/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2613.3400	2736.4300	2.6133	2.7364	0
29/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1714.2200	1645.7000	1.7142	1.6457	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3492.3300	3632.0200	3.4923	3.6320	1,640
29/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1262.6200	1210.7000	1.2626	1.2107	0
29/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4465.6600	4618.6500	4.4657	4.6187	2,280
29/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	928.7700	890.1500	0.9288	0.8902	0
29/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7764.0900	7941.5900	7.7641	7.9416	0
29/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	344.6500	330.5400	0.3447	0.3305	1,640
29/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8972.4800	9155.2200	8.9725	9.1552	0
29/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	209.8900	201.0200	0.2099	0.2010	2,280
29/07/2024	2030 On 07-August-25			Bond Future	9.7796	9.7225	93.9364	94.1314	0
29/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3857.2500	3996.0400	3.8573	3.9960	1,054
29/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1505.1800	1448.8800	1.5052	1.4489	0
29/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5403.9200	5561.1300	5.4039	5.5611	0
29/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	998.1400	960.2600	0.9981	0.9603	0
29/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8049.8200	8226.5000	8.0498	8.2265	0
29/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	469.2100	450.8000	0.4692	0.4508	1,054
29/07/2024	2032 On 01-August-24			Bond Future	10.2540	10.2197	92.4142	92.5812	52,768
29/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3301.6600	3470.0900	3.3017	3.4701	0
29/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	0.0400	1.5500	0.0000	0.0016	11,000
29/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4038.3300	4205.5500	4.0383	4.2056	600
29/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	0.0000	0.3000	0.0000	0.0003	0
29/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4129.8500	4297.0200	4.1299	4.2970	0
29/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	0.0000	0.2500	0.0000	0.0003	0
29/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4175.5600	4342.7000	4.1756	4.3427	0
29/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	0.0000	0.2200	0.0000	0.0002	0
29/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4221.2400	4388.3600	4.2212	4.3884	0
29/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	0.0000	0.2000	0.0000	0.0002	0
29/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5800.3400	5967.2600	5.8003	5.9673	0
29/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6288.8100	6455.7300	6.2888	6.4557	600
29/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6509.6200	6676.5400	6.5096	6.6765	0
29/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100
29/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9312.2500	9479.1700	9.3123	9.4792	0
29/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600

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29/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10274.4400	10441.3600	10.2744	10.4414	0
29/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
29/07/2024	2032 On 07-November-24			Bond Future	10.3309	10.2949	90.3893	90.5601	105,073
29/07/2024	2032 On 07-November-24	10.60	Call	Bond Future	2453.0500	2585.1100	2.4531	2.5851	0
29/07/2024	2032 On 07-November-24	10.60	Put	Bond Future	1192.1600	1153.4400	1.1922	1.1534	200
29/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4156.8900	4312.1900	4.1569	4.3122	600
29/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	567.8400	552.3600	0.5678	0.5524	0
29/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5510.3100	5674.2200	5.5103	5.6742	0
29/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	325.2100	318.3400	0.3252	0.3183	0
29/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5548.9200	5713.0000	5.5489	5.7130	0
29/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	320.0300	313.3300	0.3200	0.3133	0
29/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5587.6700	5751.9200	5.5877	5.7519	0
29/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	315.0300	308.5000	0.3150	0.3085	0
29/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6055.8000	6221.8300	6.0558	6.2218	600
29/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	260.3400	255.5900	0.2603	0.2556	0
29/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6173.6100	6340.0300	6.1736	6.3400	1,615
29/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	248.1000	243.7400	0.2481	0.2437	0
29/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11372.7800	11543.8600	11.3728	11.5439	0
29/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	14.5600	14.8600	0.0146	0.0149	600
29/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12968.4800	13139.4400	12.9685	13.1394	0
29/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	4.6400	4.8200	0.0046	0.0048	1,615
29/07/2024	2032 On 06-February-25			Bond Future	10.4142	10.3764	92.3102	92.4843	0
29/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6393.2300	6550.5600	6.3932	6.5506	0
29/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	630.8300	614.1000	0.6308	0.6141	0
29/07/2024	2032 On 08-May-25			Bond Future	10.5128	10.4732	90.0599	90.2371	0
29/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3838.6200	3962.5300	3.8386	3.9625	0
29/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2083.5800	2030.2700	2.0836	2.0303	0
29/07/2024	2032 On 07-August-25			Bond Future	10.6266	10.5851	91.8877	92.0681	0
29/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7224.0100	7372.0700	7.2240	7.3721	0
29/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1467.6500	1435.3000	1.4677	1.4353	0
29/07/2024	2033 On 01-August-24			Bond Future	124.7564	124.6638	124.7564	124.6638	1,618
29/07/2024	2033 On 07-November-24			Bond Future	126.1815	126.0866	126.1815	126.0866	6,936
29/07/2024	2033 On 06-February-25			Bond Future	128.8941	128.7968	128.8941	128.7968	0
29/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3954.1000	3856.7500	3.9541	3.8568	0

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29/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2033 On 08-May-25			Bond Future	130.0737	129.9738	130.0737	129.9738	0
29/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	546.2800	646.2100	0.5463	0.6462	0
29/07/2024	2033 On 07-August-25			Bond Future	132.7488	132.6462	132.7488	132.6462	0
29/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4098.8000	3996.1700	4.0988	3.9962	0
29/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2037 On 01-August-24			Bond Future	11.3449	11.3008	81.3827	81.6341	73,526
29/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4083.3100	4337.4400	4.0833	4.3374	0
29/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	0.1000	2.8100	0.0001	0.0028	0
29/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4136.0600	4389.9400	4.1361	4.3899	0
29/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	0.0800	2.5400	0.0001	0.0025	0
29/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4188.7700	4442.4100	4.1888	4.4424	1,383
29/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	0.0700	2.2900	0.0001	0.0023	0
29/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9492.7700	9744.1900	9.4928	9.7442	0
29/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
29/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12484.2100	12735.6300	12.4842	12.7356	0
29/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
29/07/2024	2037 On 07-November-24			Bond Future	11.4411	11.3952	83.2690	83.5263	185,072
29/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6404.2300	6645.6000	6.4042	6.6456	0
29/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	428.5400	412.6400	0.4285	0.4126	0
29/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6448.0200	6689.6900	6.4480	6.6897	0
29/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	422.2800	406.6800	0.4223	0.4067	0
29/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6491.8700	6733.8300	6.4919	6.7338	0
29/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	416.1200	400.8100	0.4161	0.4008	0
29/07/2024	2037 On 06-February-25			Bond Future	11.5414	11.4938	80.7783	81.0407	0
29/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7263.0500	7492.2400	7.2631	7.4922	0
29/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	945.4400	912.2100	0.9454	0.9122	0
29/07/2024	2037 On 08-May-25			Bond Future	11.6587	11.6092	82.4531	82.7206	3,975
29/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5394.2900	5588.6500	5.3943	5.5887	0
29/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2292.9400	2219.8000	2.2929	2.2198	0
29/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6456.1000	6664.4600	6.4561	6.6645	15,000
29/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1846.2600	1787.1200	1.8463	1.7871	0
29/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9273.8600	9507.5800	9.2739	9.5076	7,500

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29/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1073.3600	1039.5800	1.0734	1.0396	0
29/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9466.5900	9701.5800	9.4666	9.7016	7,500
29/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1035.5300	1003.0200	1.0355	1.0030	0
29/07/2024	2037 On 07-August-25			Bond Future	11.7901	11.7386	79.8661	80.1387	0
29/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8242.1500	8457.2700	8.2422	8.4573	0
29/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2148.5500	2091.1000	2.1486	2.0911	0
29/07/2024	2038 On 01-August-24			Bond Future	134.4484	134.3019	134.4484	134.3019	796
29/07/2024	2038 On 07-November-24			Bond Future	137.6006	137.4506	137.6006	137.4506	3,108
29/07/2024	2038 On 06-February-25			Bond Future	138.4480	138.2943	138.4480	138.2943	0
29/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3218.0200	3064.2700	3.2180	3.0643	0
29/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2038 On 08-May-25			Bond Future	141.3544	141.1968	141.3544	141.1968	0
29/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1674.3500	1516.8400	1.6744	1.5168	0
29/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2038 On 07-August-25			Bond Future	142.1078	141.9465	142.1078	141.9465	0
29/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2547.8400	2386.4900	2.5478	2.3865	0
29/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2040 On 01-August-24			Bond Future	11.5650	11.5108	81.8537	82.1860	8,354
29/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4201.8800	4537.4000	4.2019	4.5374	680
29/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	0.1600	3.4500	0.0002	0.0035	0
29/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4426.9400	4761.3800	4.4269	4.7614	0
29/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	0.0800	2.2900	0.0001	0.0023	0
29/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4483.0600	4817.2800	4.4831	4.8173	0
29/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	0.0700	2.0600	0.0001	0.0021	0
29/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4539.1000	4873.1400	4.5391	4.8731	0
29/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	0.0500	1.8600	0.0001	0.0019	0
29/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7474.9800	7807.2100	7.4750	7.8072	0
29/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
29/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7842.7600	8174.9900	7.8428	8.1750	7,500
29/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10536.7100	10868.9400	10.5367	10.8689	0
29/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
29/07/2024	2040 On 07-November-24			Bond Future	11.6624	11.6062	83.7510	84.0909	114,870

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3798.0300	4064.3200	3.7980	4.0643	640
29/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1225.2800	1151.6800	1.2253	1.1517	0
29/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5967.7200	6272.9200	5.9677	6.2729	0
29/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	605.3500	570.6600	0.6054	0.5707	640
29/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7074.8200	7391.3400	7.0748	7.3913	0
29/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	427.4300	404.0600	0.4274	0.4041	0
29/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7121.4200	7438.3400	7.1214	7.4383	0
29/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	421.2200	398.2500	0.4212	0.3983	0
29/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7168.0500	7485.3500	7.1681	7.4854	0
29/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	415.1000	392.5100	0.4151	0.3925	0
29/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8528.7100	8854.9900	8.5287	8.8550	0
29/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	271.0100	257.4000	0.2710	0.2574	640
29/07/2024	2040 On 06-February-25			Bond Future	11.7632	11.7049	81.0199	81.3668	14
29/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7639.4100	7937.0400	7.6394	7.9370	0
29/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1044.9200	995.6600	1.0449	0.9957	0
29/07/2024	2040 On 08-May-25			Bond Future	11.8795	11.8190	82.6996	83.0532	3,900
29/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6477.5100	6740.7200	6.4775	6.7407	0
29/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2277.4900	2187.0200	2.2775	2.1870	0
29/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6933.2100	7203.4500	6.9332	7.2035	15,000
29/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2092.9100	2009.4700	2.0929	2.0095	0
29/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9615.5200	9917.1800	9.6155	9.9172	7,500
29/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1299.3500	1247.3300	1.2994	1.2473	0
29/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9897.7000	10201.8800	9.8977	10.2019	7,500
29/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1237.8900	1188.3900	1.2379	1.1884	0
29/07/2024	2040 On 07-August-25			Bond Future	12.0088	11.9460	79.8666	80.2271	0
29/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9081.6900	9365.7300	9.0817	9.3657	0
29/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2237.3000	2160.8800	2.2373	2.1609	0
29/07/2024	2044 On 01-August-24			Bond Future	11.6297	11.5705	78.1140	78.4858	73,351
29/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3902.5000	4279.8200	3.9025	4.2798	0
29/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	0.4400	5.9300	0.0004	0.0059	0
29/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3959.9100	4336.7500	3.9599	4.3368	0
29/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	0.3800	5.3900	0.0004	0.0054	0
29/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4017.2600	4393.6600	4.0173	4.3937	0
29/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	0.3200	4.8900	0.0003	0.0049	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7857.9600	8229.7900	7.8580	8.2298	0
29/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,000
29/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9149.2700	9521.1000	9.1493	9.5211	0
29/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	15,000
29/07/2024	2044 On 07-November-24			Bond Future	11.7226	11.6612	79.9245	80.3050	79,910
29/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3247.2700	3522.9900	3.2473	3.5230	0
29/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1565.4700	1460.6900	1.5655	1.4607	13,875
29/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4261.1700	4566.7000	4.2612	4.5667	0
29/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1114.3700	1039.4000	1.1144	1.0394	9,540
29/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5352.1200	5680.3100	5.3521	5.6803	0
29/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	786.4400	734.1300	0.7864	0.7341	11,405
29/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7189.4200	7541.7500	7.1894	7.5418	0
29/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	445.1100	416.9400	0.4451	0.4169	0
29/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7236.1300	7588.9000	7.2361	7.5889	0
29/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	438.7500	411.0200	0.4388	0.4110	0
29/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7282.8600	7636.0700	7.2829	7.6361	0
29/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	432.4800	405.1900	0.4325	0.4052	0
29/07/2024	2044 On 06-February-25			Bond Future	11.8182	11.7546	77.2374	77.6257	0
29/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3787.6300	4039.0100	3.7876	4.0390	449
29/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2694.6500	2557.7200	2.6947	2.5577	0
29/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5684.6500	5983.0700	5.6847	5.9831	449
29/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1713.2700	1623.3800	1.7133	1.6234	0
29/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7843.9400	8176.1500	7.8439	8.1762	0
29/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1065.6800	1009.5800	1.0657	1.0096	0
29/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10978.8800	11339.0700	10.9789	11.3391	0
29/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	553.8300	525.7100	0.5538	0.5257	449
29/07/2024	2044 On 08-May-25			Bond Future	11.9278	11.8619	78.8386	79.2345	0
29/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6785.2400	7081.5100	6.7852	7.0815	0
29/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2271.4900	2171.8100	2.2715	2.1718	0
29/07/2024	2044 On 07-August-25			Bond Future	12.0491	11.9808	76.0525	76.4562	0
29/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9299.7900	9617.3500	9.2998	9.6174	0
29/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2285.2800	2199.1400	2.2853	2.1991	0
29/07/2024	2046 On 01-August-24			Bond Future	118.1447	117.4404	118.1447	117.4404	6,642
29/07/2024	2046 On 07-November-24			Bond Future	118.7173	117.9963	118.7173	117.9963	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
29/07/2024	2046 On 06-February-25			Bond Future	121.2691	120.5322	121.2691	120.5322	0
29/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	7259.0900	6522.1800	7.2591	6.5222	0
29/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2046 On 08-May-25			Bond Future	121.5726	120.8197	121.5726	120.8197	0
29/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	397.4000	1150.2800	0.3974	1.1503	0
29/07/2024	2046 On 07-August-25			Bond Future	124.0713	123.3023	124.0713	123.3023	0
29/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	5381.2800	4612.2900	5.3813	4.6123	0
29/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2050 On 01-August-24			Bond Future	117.0888	116.8932	117.0888	116.8932	5,700
29/07/2024	2050 On 07-November-24			Bond Future	119.8342	119.6337	119.8342	119.6337	15,424
29/07/2024	2050 On 06-February-25			Bond Future	120.0580	119.8529	120.0580	119.8529	0
29/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	4458.0100	4252.8700	4.4580	4.2529	0
29/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2050 On 08-May-25			Bond Future	122.5782	122.3683	122.5782	122.3683	0
29/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	1418.2000	1208.3000	1.4182	1.2083	0
29/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	2050 On 07-August-25			Bond Future	122.6980	122.4831	122.6980	122.4831	0
29/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2808.0300	2593.0500	2.8080	2.5931	0
29/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	AL37 On 01-August-24			Index Future	1005.1920	1005.9550	1005.1920	1,005.9550	0
29/07/2024	AL37 On 07-November-24			Index Future	1028.4910	1029.2700	1028.4910	1,029.2700	0
29/07/2024	AL37 On 06-February-25			Index Future	1050.3660	1051.1510	1050.3660	1,051.1510	0
29/07/2024	AL37 On 08-May-25			Index Future	1072.2000	1072.9870	1072.2000	1,072.9870	0
29/07/2024	AL37 On 07-August-25			Index Future	1094.0400	1094.8290	1094.0400	1,094.8290	0
29/07/2024	AL7T On 01-August-24			Index Future	1187.5680	1190.0730	1187.5680	1,190.0730	0
29/07/2024	AL7T On 07-November-24			Index Future	1215.0950	1217.6570	1215.0950	1,217.6570	0
29/07/2024	AL7T On 06-February-25			Index Future	1240.9390	1243.5420	1240.9390	1,243.5420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	AL7T On 08-May-25			Index Future	1266.7340	1269.3750	1266.7340	1,269.3750	0
29/07/2024	AL7T On 07-August-25			Index Future	1292.5370	1295.2150	1292.5370	1,295.2150	0
29/07/2024	ALBI On 01-August-24			Index Future	1028.3740	1030.2790	1028.3740	1,030.2790	50
29/07/2024	ALBI On 07-November-24			Index Future	1052.2110	1054.1580	1052.2110	1,054.1580	75
29/07/2024	ALBI On 06-February-25			Index Future	1074.5900	1076.5680	1074.5900	1,076.5680	0
29/07/2024	ALBI On 08-May-25			Index Future	1096.9280	1098.9320	1096.9280	1,098.9320	0
29/07/2024	ALBI On 07-August-25			Index Future	1119.2720	1121.3020	1119.2720	1,121.3020	0
29/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	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
29/07/2024	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	ES33 On 01-August-24			Bond Future	11.6413	11.5974	80.0343	80.2388	0
29/07/2024	ES33 On 07-November-24			Bond Future	11.7681	11.7222	78.1088	78.3180	0
29/07/2024	ES33 On 06-February-25			Bond Future	11.9022	11.8543	79.7874	80.0009	0
29/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6055.8300	6269.2600	6.0558	6.2693	0
29/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	ES33 On 08-May-25			Bond Future	12.0479	11.9979	77.6593	77.8769	0
29/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2887.3200	3104.8700	2.8873	3.1049	0
29/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	ES33 On 07-August-25			Bond Future	12.2091	12.1568	79.2526	79.4743	0
29/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5448.0400	5669.6600	5.4480	5.6697	0
29/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	ES42 On 01-August-24			Bond Future	12.0808	12.0218	76.4301	76.7687	0
29/07/2024	ES42 On 07-November-24			Bond Future	12.1943	12.1329	73.9538	74.3002	0
29/07/2024	ES42 On 06-February-25			Bond Future	12.3077	12.2441	75.5424	75.8959	0
29/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7148.8800	7502.4500	7.1489	7.5025	0
29/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	ES42 On 08-May-25			Bond Future	12.4346	12.3686	72.8591	73.2197	0
29/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4228.1800	4588.7700	4.2282	4.5888	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	ES42 On 07-August-25			Bond Future	12.5694	12.5009	74.3513	74.7190	0
29/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6079.1200	6446.8000	6.0791	6.4468	0
29/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 01-August-24			GOVI	1012.8330	1014.5840	1012.8330	1,014.5840	16
29/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	694630.0000	712140.0000	69.4630	71.2140	0
29/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	694530.0000	712040.0000	69.4530	71.2040	0
29/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	694430.0000	711940.0000	69.4430	71.1940	0
29/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 07-November-24			GOVI	1036.3090	1038.0990	1036.3090	1,038.0990	687
29/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	875290.0000	893190.0000	87.5290	89.3190	0
29/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	875190.0000	893090.0000	87.5190	89.3090	0
29/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	875090.0000	892990.0000	87.5090	89.2990	0
29/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 06-February-25			GOVI	1058.3500	1060.1670	1058.3500	1,060.1670	0
29/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	863500.0000	881670.0000	86.3500	88.1670	0
29/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 08-May-25			GOVI	1080.3500	1082.1910	1080.3500	1,082.1910	0
29/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	583500.0000	601910.0000	58.3500	60.1910	0
29/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GOVI On 07-August-25			GOVI	1102.3560	1104.2210	1102.3560	1,104.2210	0
29/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	913560.0000	932210.0000	91.3560	93.2210	0
29/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/07/2024	IGOV On 01-August-24			Index Future	357.8780	358.1360	357.8780	358.1360	0
29/07/2024	IGOV On 07-November-24			Index Future	366.2690	366.5330	366.2690	366.5330	595
29/07/2024	IGOV On 06-February-25			Index Future	374.1460	374.4120	374.1460	374.4120	0
29/07/2024	IGOV On 08-May-25			Index Future	382.0090	382.2750	382.0090	382.2750	0
29/07/2024	IGOV On 07-August-25			Index Future	389.8740	390.1400	389.8740	390.1400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
29/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
29/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
29/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
29/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
29/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
29/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
29/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
29/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
29/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/07/2024	R035 On 01-August-24			Bond Future	10.9797	10.9405	90.8501	91.0700	26,317
29/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3648.2800	3873.2700	3.6483	3.8733	0
29/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	0.2800	5.3600	0.0003	0.0054	9,500
29/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4383.1100	4604.2600	4.3831	4.6043	0
29/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	0.0200	1.2600	0.0000	0.0013	0
29/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4435.2700	4656.2900	4.4353	4.6563	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	0.0200	1.1300	0.0000	0.0011	0
29/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4487.3800	4708.2900	4.4874	4.7083	0
29/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	0.0100	1.0100	0.0000	0.0010	0
29/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6484.7400	6704.6600	6.4847	6.7047	5,100
29/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7729.8100	7949.7200	7.7298	7.9497	0
29/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7975.5900	8195.5000	7.9756	8.1955	0
29/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10610.0200	10829.9300	10.6100	10.8299	0
29/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
29/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10750.1400	10970.0500	10.7501	10.9701	0
29/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
29/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11307.0200	11526.9300	11.3070	11.5269	0
29/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
29/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11445.3500	11665.2600	11.4454	11.6653	0
29/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R035 On 07-November-24			Bond Future	11.0751	11.0342	88.4417	88.6667	127,009
29/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6176.7500	6388.9800	6.1768	6.3890	0
29/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	438.5500	425.8000	0.4386	0.4258	0
29/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6220.2600	6432.7600	6.2203	6.4328	0
29/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	432.1000	419.6200	0.4321	0.4196	0
29/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6263.7300	6476.4800	6.2637	6.4765	0
29/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	425.6500	413.4200	0.4257	0.4134	0
29/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6307.2300	6520.2400	6.3072	6.5202	1,000
29/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	419.2800	407.3100	0.4193	0.4073	0
29/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10880.7200	11105.2400	10.8807	11.1052	0
29/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	76.5800	76.1200	0.0766	0.0761	1,000
29/07/2024	R035 On 06-February-25			Bond Future	11.1768	11.1342	90.3217	90.5511	0
29/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7208.6100	7410.9900	7.2086	7.4110	0
29/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	908.0400	881.0200	0.9080	0.8810	0
29/07/2024	R035 On 08-May-25			Bond Future	11.2852	11.2409	87.6821	87.9159	0
29/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3916.2000	4066.8000	3.9162	4.0668	400
29/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3001.4800	2918.2900	3.0015	2.9183	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4935.6100	5102.5300	4.9356	5.1025	0
29/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2380.6500	2313.7800	2.3807	2.3138	0
29/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8245.1100	8445.4100	8.2451	8.4454	0
29/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1209.0100	1175.5200	1.2090	1.1755	400
29/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10735.3100	10949.5400	10.7353	10.9495	0
29/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	731.0100	711.4500	0.7310	0.7115	400
29/07/2024	R035 On 07-August-25			Bond Future	11.4073	11.3612	89.4624	89.7004	0
29/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8108.0300	8297.7900	8.1080	8.2978	0
29/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2017.4200	1969.0900	2.0174	1.9691	0
29/07/2024	R053 On 01-August-24			Bond Future	11.5397	11.4655	104.7407	105.3658	0
29/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11876.6000	12501.6800	11.8766	12.5017	0
29/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	11943.0600	12568.1400	11.9431	12.5681	0
29/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12009.4200	12634.5000	12.0094	12.6345	0
29/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R053 On 07-November-24			Bond Future	11.6307	11.5536	101.2968	101.9364	3,638
29/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9439.9300	10022.7600	9.4399	10.0228	0
29/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	645.3300	588.6100	0.6453	0.5886	0
29/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9500.5900	10084.2400	9.5006	10.0842	0
29/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	636.3400	580.4400	0.6363	0.5804	0
29/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9561.3900	10145.8500	9.5614	10.1459	0
29/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	627.5800	572.4900	0.6276	0.5725	0
29/07/2024	R053 On 06-February-25			Bond Future	11.7225	11.6427	103.4493	104.1021	0
29/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10535.8400	11087.4400	10.5358	11.0874	0
29/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1466.8700	1365.6600	1.4669	1.3657	0
29/07/2024	R053 On 08-May-25			Bond Future	11.8235	11.7408	99.7251	100.3910	0
29/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9135.6900	9631.1700	9.1357	9.6312	0
29/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2977.7700	2807.4400	2.9778	2.8074	0
29/07/2024	R053 On 07-August-25			Bond Future	11.9329	11.8471	101.7474	102.4263	0
29/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	11712.3600	12241.0100	11.7124	12.2410	0
29/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2799.0800	2648.7600	2.7991	2.6488	0
29/07/2024	R186 On 01-August-24			Bond Future	8.3783	8.3376	105.7834	105.8719	68,896

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	655.1200	748.1600	0.6551	0.7482	0
29/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	1.2300	5.7900	0.0012	0.0058	0
29/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	676.4600	769.0200	0.6765	0.7690	0
29/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	0.9900	5.0700	0.0010	0.0051	0
29/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	697.8400	789.9500	0.6978	0.7900	0
29/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	0.7900	4.4200	0.0008	0.0044	0
29/07/2024	R186 On 07-November-24			Bond Future	8.3262	8.2798	108.2352	108.3257	123,826
29/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1694.0900	1775.9000	1.6941	1.7759	0
29/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	142.8400	134.1500	0.1428	0.1342	0
29/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1710.6900	1792.6800	1.7107	1.7927	0
29/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	140.3300	131.8200	0.1403	0.1318	0
29/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1727.3400	1809.5000	1.7273	1.8095	0
29/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	137.8800	129.5400	0.1379	0.1295	0
29/07/2024	R186 On 06-February-25			Bond Future	8.2840	8.2310	105.2216	105.3136	0
29/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1610.9000	1684.5800	1.6109	1.6846	0
29/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	328.4300	310.0800	0.3284	0.3101	0
29/07/2024	R186 On 08-May-25			Bond Future	8.2669	8.2051	107.4044	107.4979	0
29/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	947.0800	1004.8700	0.9471	1.0049	0
29/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	640.7000	605.0300	0.6407	0.6050	0
29/07/2024	R186 On 07-August-25			Bond Future	8.2757	8.2020	104.2727	104.3676	0
29/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1487.7900	1561.7200	1.4878	1.5617	1,983
29/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	282.2900	261.3500	0.2823	0.2614	0
29/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1945.5300	2027.2900	1.9455	2.0273	0
29/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	159.9600	146.8500	0.1600	0.1469	0
29/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2569.5700	2657.8900	2.5696	2.6579	0
29/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	71.6500	65.1000	0.0717	0.0651	1,983
29/07/2024	R202 On 01-August-24			Bond Future	261.7102	262.1192	261.7102	262.1192	435
29/07/2024	R202 On 07-November-24			Bond Future	267.8463	268.2646	267.8463	268.2646	1,076
29/07/2024	R202 On 06-February-25			Bond Future	268.4014	268.8278	268.4014	268.8278	0
29/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1611.3500	2037.8000	1.6114	2.0378	0
29/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R202 On 08-May-25			Bond Future	274.0363	274.4705	274.0363	274.4705	0
29/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1726.2600	2160.4500	1.7263	2.1605	0
29/07/2024	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
29/07/2024	R202 On 07-August-25			Bond Future	274.3612	274.8032	274.3612	274.8032	0
29/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2761.2100	3203.1700	2.7612	3.2032	0
29/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R209 On 01-August-24			Bond Future	11.0695	11.0252	71.0390	71.2614	4,689
29/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3444.0000	3668.9600	3.4440	3.6690	0
29/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	0.1100	2.7300	0.0001	0.0027	0
29/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3490.7500	3715.4600	3.4908	3.7155	0
29/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	0.0900	2.4600	0.0001	0.0025	0
29/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3537.4600	3761.9400	3.5375	3.7619	0
29/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	0.0700	2.2100	0.0001	0.0022	0
29/07/2024	R209 On 07-November-24			Bond Future	11.1560	11.1101	69.5288	69.7563	15,780
29/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5366.4100	5577.9400	5.3664	5.5779	0
29/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	414.2600	398.3200	0.4143	0.3983	0
29/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5404.9400	5616.7700	5.4049	5.6168	0
29/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	408.1600	392.5200	0.4082	0.3925	0
29/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5443.4200	5655.5400	5.4434	5.6555	0
29/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	402.0600	386.7100	0.4021	0.3867	0
29/07/2024	R209 On 06-February-25			Bond Future	11.2451	11.1975	71.0064	71.2384	0
29/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6335.7000	6537.9300	6.3357	6.5379	0
29/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	837.2500	807.4400	0.8373	0.8074	0
29/07/2024	R209 On 08-May-25			Bond Future	11.3450	11.2957	69.3239	69.5605	0
29/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4676.7500	4846.8300	4.6768	4.8468	0
29/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2132.6800	2066.1800	2.1327	2.0662	0
29/07/2024	R209 On 07-August-25			Bond Future	11.4552	11.4041	70.7310	70.9720	0
29/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7284.2600	7475.2200	7.2843	7.4752	0
29/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1831.5400	1781.4800	1.8315	1.7815	0
29/07/2024	R210 On 01-August-24			Bond Future	237.8223	237.8278	237.8223	237.8278	842
29/07/2024	R210 On 07-November-24			Bond Future	240.0669	240.0725	240.0669	240.0725	1,379
29/07/2024	R210 On 06-February-25			Bond Future	245.2274	245.2322	245.2274	245.2322	0
29/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5617.4300	5622.1900	5.6174	5.6222	0
29/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R210 On 08-May-25			Bond Future	246.9771	246.9809	246.9771	246.9809	0
29/07/2024	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
29/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	1052.8800	1049.1500	1.0529	1.0492	0
29/07/2024	R210 On 07-August-25			Bond Future	252.0549	252.0575	252.0549	252.0575	0
29/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3614.8900	3617.5200	3.6149	3.6175	0
29/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2024	R213 On 01-August-24			Bond Future	9.9382	9.8937	89.0886	89.2810	23,842
29/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3868.9200	4061.5000	3.8689	4.0615	0
29/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0.0000	0.1000	0.0000	0.0001	0
29/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3909.6900	4102.2600	3.9097	4.1023	0
29/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0.0000	0.0900	0.0000	0.0001	0
29/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3950.4300	4142.9900	3.9504	4.1430	0
29/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
29/07/2024	R213 On 07-November-24			Bond Future	10.0057	9.9587	87.5931	87.7900	75,263
29/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5109.3000	5296.0900	5.1093	5.2961	0
29/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	243.4500	233.3400	0.2435	0.2333	0
29/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5144.3300	5331.3200	5.1443	5.3313	0
29/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	239.5200	229.6100	0.2395	0.2296	0
29/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5179.3900	5366.5800	5.1794	5.3666	0
29/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	235.6500	225.9400	0.2357	0.2259	0
29/07/2024	R213 On 06-February-25			Bond Future	10.0830	10.0336	89.4551	89.6558	0
29/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5493.4800	5671.2500	5.4935	5.6713	0
29/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	535.0300	512.0500	0.5350	0.5121	0
29/07/2024	R213 On 08-May-25			Bond Future	10.1701	10.1181	87.7516	87.9561	0
29/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3213.0000	3349.8200	3.2130	3.3498	0
29/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1851.1800	1783.4900	1.8512	1.7835	0
29/07/2024	R213 On 07-August-25			Bond Future	10.2743	10.2195	89.5343	89.7426	0
29/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6288.2900	6456.4700	6.2883	6.4565	0
29/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1221.0300	1180.9500	1.2210	1.1810	0
29/07/2024	R214 On 01-August-24			Bond Future	11.4294	11.3701	66.5111	66.8239	6,879
29/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3673.3100	3988.0200	3.6733	3.9880	0
29/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	0.0800	1.9500	0.0001	0.0020	0
29/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3721.2900	4035.8300	3.7213	4.0358	0
29/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	0.0600	1.7600	0.0001	0.0018	0
29/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3769.2200	4083.5900	3.7692	4.0836	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	0.0500	1.5800	0.0001	0.0016	0
29/07/2024	R214 On 07-November-24			Bond Future	11.5177	11.4563	64.7466	65.0666	21,352
29/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5677.7700	5970.9300	5.6778	5.9709	0
29/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	413.3400	386.4200	0.4133	0.3864	0
29/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5717.2200	6010.8100	5.7172	6.0108	0
29/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	407.3200	380.8300	0.4073	0.3808	0
29/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5756.6300	6050.6500	5.7566	6.0507	0
29/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	401.3000	375.2400	0.4013	0.3752	0
29/07/2024	R214 On 06-February-25			Bond Future	11.6093	11.5458	66.1228	66.4495	0
29/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3045.3900	3252.8600	3.0454	3.2529	554
29/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2330.1300	2210.9600	2.3301	2.2110	0
29/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4631.2700	4879.8000	4.6313	4.8798	554
29/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1471.4600	1393.3500	1.4715	1.3934	0
29/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6240.9500	6516.3000	6.2410	6.5163	0
29/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	958.7600	907.4700	0.9588	0.9075	0
29/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9587.5500	9893.5800	9.5876	9.8936	0
29/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	394.0400	373.4300	0.3940	0.3734	554
29/07/2024	R214 On 08-May-25			Bond Future	11.7048	11.6393	64.1890	64.5221	0
29/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5375.4800	5620.0000	5.3755	5.6200	0
29/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2000.8200	1912.2400	2.0008	1.9122	0
29/07/2024	R214 On 07-August-25			Bond Future	11.8100	11.7422	65.4923	65.8318	0
29/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7418.5600	7681.1000	7.4186	7.6811	0
29/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2013.3200	1936.3100	2.0133	1.9363	0
29/07/2024	R248 On 01-August-24			Bond Future	11.5195	11.4552	81.4442	81.8643	24,851
29/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4805.4800	5226.9200	4.8055	5.2269	0
29/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	0.0400	1.4000	0.0000	0.0014	0
29/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4863.6500	5284.9600	4.8637	5.2850	0
29/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	0.0300	1.2600	0.0000	0.0013	0
29/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4921.7500	5342.9200	4.9218	5.3429	0
29/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	0.0300	1.1200	0.0000	0.0011	0
29/07/2024	R248 On 07-November-24			Bond Future	11.6094	11.5428	78.8814	79.3112	250,266
29/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7398.3700	7794.0200	7.3984	7.7940	0
29/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	474.3800	440.2500	0.4744	0.4403	0
29/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7446.1300	7842.3000	7.4461	7.8423	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	467.7100	434.1000	0.4677	0.4341	0
29/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7493.8200	7890.5000	7.4938	7.8905	0
29/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	461.0500	427.9500	0.4611	0.4280	0
29/07/2024	R248 On 06-February-25			Bond Future	11.7026	11.6336	80.5581	80.9967	10,000
29/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7278.9300	7639.4600	7.2789	7.6395	0
29/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1337.2300	1259.1900	1.3372	1.2592	0
29/07/2024	R248 On 08-May-25			Bond Future	11.7994	11.7280	77.7792	78.2266	0
29/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6953.0500	7288.3400	6.9531	7.2883	0
29/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2230.3500	2118.3200	2.2304	2.1183	0
29/07/2024	R248 On 07-August-25			Bond Future	11.9058	11.8318	79.3579	79.8140	0
29/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9519.3300	9878.9600	9.5193	9.8790	0
29/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2195.4100	2098.9600	2.1954	2.0990	0
29/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0