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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
30/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	2025 On 01-August-24			Bond Future	181.4119	181.3655	181.4119	181.3655	1,130
30/07/2024	2025 On 07-November-24			Bond Future	185.6653	185.6177	185.6653	185.6177	9,240
30/07/2024	2029 On 01-August-24			Bond Future	130.8776	130.8842	130.8776	130.8842	1,970
30/07/2024	2029 On 07-November-24			Bond Future	132.5477	132.5543	132.5477	132.5543	8,202
30/07/2024	2029 On 06-February-25			Bond Future	135.3976	135.4039	135.3976	135.4039	0
30/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	2997.5500	3003.8500	2.9976	3.0039	0
30/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2029 On 08-May-25			Bond Future	136.8144	136.8201	136.8144	136.8201	0
30/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	1035.6000	1029.8900	1.0356	1.0299	0
30/07/2024	2029 On 07-August-25			Bond Future	139.6286	139.6337	139.6286	139.6337	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2218.5600	2223.7100	2.2186	2.2237	0
30/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2030 On 01-August-24			Bond Future	9.4919	9.4974	93.8621	93.8399	27,367
30/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2842.6200	2820.4300	2.8426	2.8204	600
30/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3461.3700	3439.1800	3.4614	3.4392	0
30/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3499.8600	3477.6700	3.4999	3.4777	0
30/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3538.3400	3516.1500	3.5383	3.5162	0
30/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4758.9200	4736.7300	4.7589	4.7367	600
30/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6992.6200	6970.4300	6.9926	6.9704	0
30/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
30/07/2024	2030 On 07-November-24			Bond Future	9.5360	9.5418	96.0377	96.0149	159,426
30/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3044.4600	3032.2200	3.0445	3.0322	600
30/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	472.2300	482.7400	0.4722	0.4827	0
30/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4625.4100	4608.7100	4.6254	4.6087	600
30/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	201.2400	207.2900	0.2012	0.2073	0
30/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4724.7200	4707.8000	4.7247	4.7078	0
30/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	190.9200	196.7500	0.1909	0.1968	0
30/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4757.9000	4740.9100	4.7579	4.7409	0
30/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	187.5900	193.3500	0.1876	0.1934	0
30/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4791.1100	4774.0500	4.7911	4.7741	0
30/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	184.3200	190.0100	0.1843	0.1900	0
30/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8699.2100	8677.3800	8.6992	8.6774	0
30/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	17.0100	17.9300	0.0170	0.0179	600
30/07/2024	2030 On 06-February-25			Bond Future	9.5893	9.5957	94.0695	94.0459	0
30/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4549.1100	4534.0800	4.5491	4.5341	0
30/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	585.6800	594.1900	0.5857	0.5942	0
30/07/2024	2030 On 08-May-25			Bond Future	9.6702	9.6770	96.0211	95.9967	0
30/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2623.7800	2613.3400	2.6238	2.6133	0
30/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1700.2000	1714.2200	1.7002	1.7142	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3505.1000	3492.3300	3.5051	3.4923	1,640
30/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1250.9300	1262.6200	1.2509	1.2626	0
30/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4480.5300	4465.6600	4.4805	4.4657	2,280
30/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	919.1800	928.7700	0.9192	0.9288	0
30/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7783.8100	7764.0900	7.7838	7.7641	0
30/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	339.9100	344.6500	0.3399	0.3447	1,640
30/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8993.6500	8972.4800	8.9937	8.9725	0
30/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	206.6000	209.8900	0.2066	0.2099	2,280
30/07/2024	2030 On 07-August-25			Bond Future	9.7721	9.7796	93.9618	93.9364	0
30/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3870.8800	3857.2500	3.8709	3.8573	1,054
30/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1493.3900	1505.1800	1.4934	1.5052	0
30/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5420.4100	5403.9200	5.4204	5.4039	0
30/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	989.2100	998.1400	0.9892	0.9981	0
30/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8070.0400	8049.8200	8.0700	8.0498	0
30/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	464.0100	469.2100	0.4640	0.4692	1,054
30/07/2024	2032 On 01-August-24			Bond Future	10.2632	10.2540	92.3695	92.4142	52,768
30/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3256.8400	3301.6600	3.2568	3.3017	0
30/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	11,000
30/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3993.5500	4038.3300	3.9936	4.0383	600
30/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4085.0700	4129.8500	4.0851	4.1299	0
30/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4130.7800	4175.5600	4.1308	4.1756	0
30/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4176.4600	4221.2400	4.1765	4.2212	0
30/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5755.5600	5800.3400	5.7556	5.8003	0
30/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6244.0300	6288.8100	6.2440	6.2888	600
30/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6464.8400	6509.6200	6.4648	6.5096	0
30/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100
30/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9267.4700	9312.2500	9.2675	9.3123	0
30/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600

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30/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10229.6600	10274.4400	10.2297	10.2744	0
30/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
30/07/2024	2032 On 07-November-24			Bond Future	10.3406	10.3309	90.3435	90.3893	105,073
30/07/2024	2032 On 07-November-24	10.60	Call	Bond Future	2416.2800	2453.0500	2.4163	2.4531	0
30/07/2024	2032 On 07-November-24	10.60	Put	Bond Future	1201.2000	1192.1600	1.2012	1.1922	200
30/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4114.0200	4156.8900	4.1140	4.1569	600
30/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	570.7800	567.8400	0.5708	0.5678	0
30/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5465.3600	5510.3100	5.4654	5.5103	0
30/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	326.0700	325.2100	0.3261	0.3252	0
30/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5503.9400	5548.9200	5.5039	5.5489	0
30/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	320.8600	320.0300	0.3209	0.3200	0
30/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5542.6500	5587.6700	5.5427	5.5877	0
30/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	315.8200	315.0300	0.3158	0.3150	0
30/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6010.3800	6055.8000	6.0104	6.0558	600
30/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	260.7300	260.3400	0.2607	0.2603	0
30/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6128.1200	6173.6100	6.1281	6.1736	1,615
30/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	248.4200	248.1000	0.2484	0.2481	0
30/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11326.7700	11372.7800	11.3268	11.3728	0
30/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	14.3600	14.5600	0.0144	0.0146	600
30/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12922.5800	12968.4800	12.9226	12.9685	0
30/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	4.5500	4.6400	0.0046	0.0046	1,615
30/07/2024	2032 On 06-February-25			Bond Future	10.4243	10.4142	92.2638	92.3102	0
30/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6350.4700	6393.2300	6.3505	6.3932	0
30/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	634.5100	630.8300	0.6345	0.6308	0
30/07/2024	2032 On 08-May-25			Bond Future	10.5233	10.5128	90.0129	90.0599	0
30/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3805.0100	3838.6200	3.8050	3.8386	0
30/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2096.9300	2083.5800	2.0969	2.0836	0
30/07/2024	2032 On 07-August-25			Bond Future	10.6375	10.6266	91.8402	91.8877	0
30/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7184.3200	7224.0100	7.1843	7.2240	0
30/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1475.4700	1467.6500	1.4755	1.4677	0
30/07/2024	2033 On 01-August-24			Bond Future	124.8456	124.7564	124.8456	124.7564	1,618
30/07/2024	2033 On 07-November-24			Bond Future	126.2728	126.1815	126.2728	126.1815	6,936
30/07/2024	2033 On 06-February-25			Bond Future	128.9879	128.8941	128.9879	128.8941	0
30/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	4047.8800	3954.1000	4.0479	3.9541	0

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30/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2033 On 08-May-25			Bond Future	130.1702	130.0737	130.1702	130.0737	0
30/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	449.7700	546.2800	0.4498	0.5463	0
30/07/2024	2033 On 07-August-25			Bond Future	132.8479	132.7488	132.8479	132.7488	0
30/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4197.8800	4098.8000	4.1979	4.0988	0
30/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2037 On 01-August-24			Bond Future	11.3740	11.3449	81.2176	81.3827	71,430
30/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3918.1700	4083.3100	3.9182	4.0833	0
30/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	0.0100	0.1000	0.0000	0.0001	0
30/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3970.9300	4136.0600	3.9709	4.1361	0
30/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
30/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4023.6500	4188.7700	4.0237	4.1888	1,383
30/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	0.0000	0.0700	0.0000	0.0001	0
30/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9327.7200	9492.7700	9.3277	9.4928	0
30/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
30/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12319.1600	12484.2100	12.3192	12.4842	0
30/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
30/07/2024	2037 On 07-November-24			Bond Future	11.4714	11.4411	83.1002	83.2690	185,612
30/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6252.6900	6404.2300	6.2527	6.4042	0
30/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	445.8300	428.5400	0.4458	0.4285	0
30/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6296.2300	6448.0200	6.2962	6.4480	0
30/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	439.3200	422.2800	0.4393	0.4223	0
30/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6339.8200	6491.8700	6.3398	6.4919	0
30/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	432.9000	416.1200	0.4329	0.4161	0
30/07/2024	2037 On 06-February-25			Bond Future	11.5728	11.5414	80.6062	80.7783	0
30/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7119.3200	7263.0500	7.1193	7.2631	0
30/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	973.8600	945.4400	0.9739	0.9454	0
30/07/2024	2037 On 08-May-25			Bond Future	11.6913	11.6587	82.2778	82.4531	3,975
30/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5274.1100	5394.2900	5.2741	5.3943	0
30/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2348.1000	2292.9400	2.3481	2.2929	0
30/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6326.2900	6456.1000	6.3263	6.4561	15,000
30/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1891.7900	1846.2600	1.8918	1.8463	0
30/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9126.0100	9273.8600	9.1260	9.2739	7,500

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30/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1100.8500	1073.3600	1.1009	1.0734	0
30/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9317.8100	9466.5900	9.3178	9.4666	7,500
30/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1062.0900	1035.5300	1.0621	1.0355	0
30/07/2024	2037 On 07-August-25			Bond Future	11.8239	11.7901	79.6876	79.8661	0
30/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8107.2900	8242.1500	8.1073	8.2422	0
30/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2192.2200	2148.5500	2.1922	2.1486	0
30/07/2024	2038 On 01-August-24			Bond Future	134.4426	134.4484	134.4426	134.4484	796
30/07/2024	2038 On 07-November-24			Bond Future	137.5948	137.6006	137.5948	137.6006	3,108
30/07/2024	2038 On 06-February-25			Bond Future	138.4428	138.4480	138.4428	138.4480	0
30/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3212.8200	3218.0200	3.2128	3.2180	0
30/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2038 On 08-May-25			Bond Future	141.3498	141.3544	141.3498	141.3544	0
30/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1669.8400	1674.3500	1.6698	1.6744	0
30/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2038 On 07-August-25			Bond Future	142.1047	142.1078	142.1047	142.1078	0
30/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2544.7300	2547.8400	2.5447	2.5478	0
30/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2040 On 01-August-24			Bond Future	11.6190	11.5650	81.5238	81.8537	8,354
30/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3871.8100	4201.8800	3.8718	4.2019	680
30/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	0.0200	0.1600	0.0000	0.0002	0
30/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4096.9400	4426.9400	4.0969	4.4269	0
30/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	0.0100	0.0800	0.0000	0.0001	0
30/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4153.0700	4483.0600	4.1531	4.4831	0
30/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	0.0100	0.0700	0.0000	0.0001	0
30/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4209.1300	4539.1000	4.2091	4.5391	0
30/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	0
30/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7145.0500	7474.9800	7.1451	7.4750	0
30/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
30/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7512.8300	7842.7600	7.5128	7.8428	7,500
30/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10206.7800	10536.7100	10.2068	10.5367	0
30/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
30/07/2024	2040 On 07-November-24			Bond Future	11.7186	11.6624	83.4134	83.7510	115,129

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3559.5500	3798.0300	3.5596	3.7980	640
30/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1324.4200	1225.2800	1.3244	1.2253	0
30/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5683.4800	5967.7200	5.6835	5.9677	0
30/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	658.7300	605.3500	0.6587	0.6054	640
30/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6775.9400	7074.8200	6.7759	7.0748	0
30/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	466.1700	427.4300	0.4662	0.4274	0
30/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6822.0200	7121.4200	6.8220	7.1214	0
30/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	459.4400	421.2200	0.4594	0.4212	0
30/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6868.1300	7168.0500	6.8681	7.1681	0
30/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	452.8000	415.1000	0.4528	0.4151	0
30/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8216.2900	8528.7100	8.2163	8.5287	0
30/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	296.2100	271.0100	0.2962	0.2710	640
30/07/2024	2040 On 06-February-25			Bond Future	11.8215	11.7632	80.6754	81.0199	14
30/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7359.6400	7639.4100	7.3596	7.6394	0
30/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1109.6100	1044.9200	1.1096	1.0449	0
30/07/2024	2040 On 08-May-25			Bond Future	11.9400	11.8795	82.3483	82.6996	3,900
30/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6232.8800	6477.5100	6.2329	6.4775	0
30/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2384.1400	2277.4900	2.3841	2.2775	0
30/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6681.1500	6933.2100	6.6812	6.9332	15,000
30/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2192.1300	2092.9100	2.1921	2.0929	0
30/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9329.2700	9615.5200	9.3293	9.6155	7,500
30/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1364.3800	1299.3500	1.3644	1.2994	0
30/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9608.6400	9897.7000	9.6086	9.8977	7,500
30/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1300.1100	1237.8900	1.3001	1.2379	0
30/07/2024	2040 On 07-August-25			Bond Future	12.0716	12.0088	79.5086	79.8666	0
30/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8813.6400	9081.6900	8.8136	9.0817	0
30/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2327.2700	2237.3000	2.3273	2.2373	0
30/07/2024	2044 On 01-August-24			Bond Future	11.6939	11.6297	77.7142	78.1140	72,201
30/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3502.3700	3902.5000	3.5024	3.9025	0
30/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	0.1200	0.4400	0.0001	0.0004	0
30/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3559.8100	3959.9100	3.5598	3.9599	0
30/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	0.0900	0.3800	0.0001	0.0004	0
30/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3617.2000	4017.2600	3.6172	4.0173	0
30/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	0.0700	0.3200	0.0001	0.0003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7458.1500	7857.9600	7.4582	7.8580	0
30/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,000
30/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8749.4600	9149.2700	8.7495	9.1493	0
30/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	15,000
30/07/2024	2044 On 07-November-24			Bond Future	11.7892	11.7226	79.5155	79.9245	79,304
30/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	2984.6400	3247.2700	2.9846	3.2473	0
30/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1711.8400	1565.4700	1.7118	1.5655	13,875
30/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	3962.8500	4261.1700	3.9629	4.2612	0
30/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1225.0500	1114.3700	1.2251	1.1144	9,540
30/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5025.1000	5352.1200	5.0251	5.3521	0
30/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	868.4200	786.4400	0.8684	0.7864	11,405
30/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6829.5400	7189.4200	6.8295	7.1894	0
30/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	494.2300	445.1100	0.4942	0.4451	0
30/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6875.6000	7236.1300	6.8756	7.2361	0
30/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	487.2200	438.7500	0.4872	0.4388	0
30/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6921.6900	7282.8600	6.9217	7.2829	0
30/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	480.3100	432.4800	0.4803	0.4325	0
30/07/2024	2044 On 06-February-25			Bond Future	11.8871	11.8182	76.8200	77.2374	0
30/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3543.6800	3787.6300	3.5437	3.7876	449
30/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2868.1200	2694.6500	2.8681	2.6947	0
30/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5387.1300	5684.6500	5.3871	5.6847	449
30/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1833.1700	1713.2700	1.8332	1.7133	0
30/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7505.7600	7843.9400	7.5058	7.8439	0
30/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1144.9200	1065.6800	1.1449	1.0657	0
30/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10604.7900	10978.8800	10.6048	10.9789	0
30/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	597.1600	553.8300	0.5972	0.5538	449
30/07/2024	2044 On 08-May-25			Bond Future	11.9992	11.9278	78.4128	78.8386	0
30/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6486.7300	6785.2400	6.4867	6.7852	0
30/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2398.8000	2271.4900	2.3988	2.2715	0
30/07/2024	2044 On 07-August-25			Bond Future	12.1232	12.0491	75.6185	76.0525	0
30/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8975.2200	9299.7900	8.9752	9.2998	0
30/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2394.7600	2285.2800	2.3948	2.2853	0
30/07/2024	2046 On 01-August-24			Bond Future	117.7861	118.1447	117.7861	118.1447	6,642
30/07/2024	2046 On 07-November-24			Bond Future	118.3501	118.7173	118.3501	118.7173	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
30/07/2024	2046 On 06-February-25			Bond Future	120.8945	121.2691	120.8945	121.2691	0
30/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6884.5400	7259.0900	6.8845	7.2591	0
30/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2046 On 08-May-25			Bond Future	121.1910	121.5726	121.1910	121.5726	0
30/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	779.0500	397.4000	0.7791	0.3974	0
30/07/2024	2046 On 07-August-25			Bond Future	123.6824	124.0713	123.6824	124.0713	0
30/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4992.4300	5381.2800	4.9924	5.3813	0
30/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2050 On 01-August-24			Bond Future	117.0839	117.0888	117.0839	117.0888	5,700
30/07/2024	2050 On 07-November-24			Bond Future	119.8291	119.8342	119.8291	119.8342	15,424
30/07/2024	2050 On 06-February-25			Bond Future	120.0536	120.0580	120.0536	120.0580	0
30/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	4453.5700	4458.0100	4.4536	4.4580	0
30/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2050 On 08-May-25			Bond Future	122.5743	122.5782	122.5743	122.5782	0
30/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	1414.2600	1418.2000	1.4143	1.4182	0
30/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	2050 On 07-August-25			Bond Future	122.6952	122.6980	122.6952	122.6980	0
30/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2805.2000	2808.0300	2.8052	2.8080	0
30/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	AL37 On 01-August-24			Index Future	1005.2640	1005.1920	1005.2640	1,005.1920	0
30/07/2024	AL37 On 07-November-24			Index Future	1028.5650	1028.4910	1028.5650	1,028.4910	0
30/07/2024	AL37 On 06-February-25			Index Future	1050.4460	1050.3660	1050.4460	1,050.3660	0
30/07/2024	AL37 On 08-May-25			Index Future	1072.2860	1072.2000	1072.2860	1,072.2000	0
30/07/2024	AL37 On 07-August-25			Index Future	1094.1320	1094.0400	1094.1320	1,094.0400	0
30/07/2024	AL7T On 01-August-24			Index Future	1186.3110	1187.5680	1186.3110	1,187.5680	0
30/07/2024	AL7T On 07-November-24			Index Future	1213.8080	1215.0950	1213.8080	1,215.0950	0
30/07/2024	AL7T On 06-February-25			Index Future	1239.6290	1240.9390	1239.6290	1,240.9390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	AL7T On 08-May-25			Index Future	1265.4030	1266.7340	1265.4030	1,266.7340	0
30/07/2024	AL7T On 07-August-25			Index Future	1291.1840	1292.5370	1291.1840	1,292.5370	0
30/07/2024	ALBI On 01-August-24			Index Future	1026.3460	1028.3740	1026.3460	1,028.3740	50
30/07/2024	ALBI On 07-November-24			Index Future	1050.1360	1052.2110	1050.1360	1,052.2110	75
30/07/2024	ALBI On 06-February-25			Index Future	1072.4750	1074.5900	1072.4750	1,074.5900	0
30/07/2024	ALBI On 08-May-25			Index Future	1094.7740	1096.9280	1094.7740	1,096.9280	0
30/07/2024	ALBI On 07-August-25			Index Future	1117.0780	1119.2720	1117.0780	1,119.2720	0
30/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	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
30/07/2024	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	ES33 On 01-August-24			Bond Future	11.6751	11.6413	79.8772	80.0343	0
30/07/2024	ES33 On 07-November-24			Bond Future	11.8035	11.7681	77.9480	78.1088	0
30/07/2024	ES33 On 06-February-25			Bond Future	11.9392	11.9022	79.6235	79.7874	0
30/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5891.9100	6055.8300	5.8919	6.0558	0
30/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	ES33 On 08-May-25			Bond Future	12.0864	12.0479	77.4924	77.6593	0
30/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2720.3600	2887.3200	2.7204	2.8873	0
30/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	ES33 On 07-August-25			Bond Future	12.2493	12.2091	79.0826	79.2526	0
30/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5277.9900	5448.0400	5.2780	5.4480	0
30/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	ES42 On 01-August-24			Bond Future	12.1347	12.0808	76.1228	76.4301	0
30/07/2024	ES42 On 07-November-24			Bond Future	12.2504	12.1943	73.6393	73.9538	0
30/07/2024	ES42 On 06-February-25			Bond Future	12.3659	12.3077	75.2214	75.5424	0
30/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	6827.9200	7148.8800	6.8279	7.1489	0
30/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	ES42 On 08-May-25			Bond Future	12.4950	12.4346	72.5317	72.8591	0
30/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	3900.8200	4228.1800	3.9008	4.2282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	ES42 On 07-August-25			Bond Future	12.6321	12.5694	74.0175	74.3513	0
30/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	5745.3700	6079.1200	5.7454	6.0791	0
30/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 01-August-24			GOVI	1010.9190	1012.8330	1010.9190	1,012.8330	16
30/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	675490.0000	694630.0000	67.5490	69.4630	0
30/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	675390.0000	694530.0000	67.5390	69.4530	0
30/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	675290.0000	694430.0000	67.5290	69.4430	0
30/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 07-November-24			GOVI	1034.3520	1036.3090	1034.3520	1,036.3090	687
30/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	855720.0000	875290.0000	85.5720	87.5290	0
30/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	855620.0000	875190.0000	85.5620	87.5190	0
30/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	855520.0000	875090.0000	85.5520	87.5090	0
30/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 06-February-25			GOVI	1056.3550	1058.3500	1056.3550	1,058.3500	0
30/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	843550.0000	863500.0000	84.3550	86.3500	0
30/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 08-May-25			GOVI	1078.3180	1080.3500	1078.3180	1,080.3500	0
30/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	563180.0000	583500.0000	56.3180	58.3500	0
30/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GOVI On 07-August-25			GOVI	1100.2870	1102.3560	1100.2870	1,102.3560	0
30/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	892870.0000	913560.0000	89.2870	91.3560	0
30/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/07/2024	IGOV On 01-August-24			Index Future	357.8040	357.8780	357.8040	357.8780	0
30/07/2024	IGOV On 07-November-24			Index Future	366.1940	366.2690	366.1940	366.2690	595
30/07/2024	IGOV On 06-February-25			Index Future	374.0710	374.1460	374.0710	374.1460	0
30/07/2024	IGOV On 08-May-25			Index Future	381.9330	382.0090	381.9330	382.0090	0
30/07/2024	IGOV On 07-August-25			Index Future	389.7980	389.8740	389.7980	389.8740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
30/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
30/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
30/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
30/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
30/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
30/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
30/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
30/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
30/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/07/2024	R035 On 01-August-24			Bond Future	10.9988	10.9797	90.7432	90.8501	26,317
30/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3541.0700	3648.2800	3.5411	3.6483	0
30/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	0.0200	0.2800	0.0000	0.0003	9,500
30/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4276.1400	4383.1100	4.2761	4.3831	0
30/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
30/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4328.3000	4435.2700	4.3283	4.4353	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
30/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4380.4200	4487.3800	4.3804	4.4874	0
30/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6377.7900	6484.7400	6.3778	6.4847	5,100
30/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7622.8600	7729.8100	7.6229	7.7298	0
30/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7868.6400	7975.5900	7.8686	7.9756	0
30/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10503.0700	10610.0200	10.5031	10.6100	0
30/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
30/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10643.1900	10750.1400	10.6432	10.7501	0
30/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
30/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11200.0700	11307.0200	11.2001	11.3070	0
30/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
30/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11338.4000	11445.3500	11.3384	11.4454	0
30/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R035 On 07-November-24			Bond Future	11.0951	11.0751	88.3323	88.4417	127,163
30/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6076.7200	6176.7500	6.0767	6.1768	0
30/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	447.9500	438.5500	0.4480	0.4386	0
30/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6120.0900	6220.2600	6.1201	6.2203	0
30/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	441.3600	432.1000	0.4414	0.4321	0
30/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6163.4000	6263.7300	6.1634	6.2637	0
30/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	434.7500	425.6500	0.4348	0.4257	0
30/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6206.7500	6307.2300	6.2068	6.3072	1,000
30/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	428.2300	419.2800	0.4282	0.4193	0
30/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10772.5000	10880.7200	10.7725	10.8807	0
30/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	77.7900	76.5800	0.0778	0.0766	1,000
30/07/2024	R035 On 06-February-25			Bond Future	11.1975	11.1768	90.2103	90.3217	0
30/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7113.3400	7208.6100	7.1133	7.2086	0
30/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	924.2000	908.0400	0.9242	0.9080	0
30/07/2024	R035 On 08-May-25			Bond Future	11.3067	11.2852	87.5688	87.6821	0
30/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3846.7800	3916.2000	3.8468	3.9162	400
30/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3045.3800	3001.4800	3.0454	3.0015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4858.1300	4935.6100	4.8581	4.9356	0
30/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2416.4900	2380.6500	2.4165	2.3807	0
30/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8150.6600	8245.1100	8.1507	8.2451	0
30/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1227.8800	1209.0100	1.2279	1.2090	400
30/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10633.4900	10735.3100	10.6335	10.7353	0
30/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	742.5100	731.0100	0.7425	0.7310	400
30/07/2024	R035 On 07-August-25			Bond Future	11.4297	11.4073	89.3471	89.4624	0
30/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8018.9700	8108.0300	8.0190	8.1080	0
30/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2043.5700	2017.4200	2.0436	2.0174	0
30/07/2024	R053 On 01-August-24			Bond Future	11.6089	11.5397	104.1645	104.7407	0
30/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11300.3800	11876.6000	11.3004	11.8766	0
30/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	11366.8400	11943.0600	11.3668	11.9431	0
30/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	11433.2000	12009.4200	11.4332	12.0094	0
30/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R053 On 07-November-24			Bond Future	11.7025	11.6307	100.7073	101.2968	3,638
30/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8926.2200	9439.9300	8.9262	9.4399	0
30/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	721.1700	645.3300	0.7212	0.6453	0
30/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8985.9200	9500.5900	8.9859	9.5006	0
30/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	711.2200	636.3400	0.7112	0.6363	0
30/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9045.7800	9561.3900	9.0458	9.5614	0
30/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	701.5200	627.5800	0.7015	0.6276	0
30/07/2024	R053 On 06-February-25			Bond Future	11.7969	11.7225	102.8476	103.4493	0
30/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10050.6700	10535.8400	10.0507	10.5358	0
30/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1583.3600	1466.8700	1.5834	1.4669	0
30/07/2024	R053 On 08-May-25			Bond Future	11.9007	11.8235	99.1114	99.7251	0
30/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8703.4700	9135.6900	8.7035	9.1357	0
30/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3159.2800	2977.7700	3.1593	2.9778	0
30/07/2024	R053 On 07-August-25			Bond Future	12.0130	11.9329	101.1217	101.7474	0
30/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	11245.2000	11712.3600	11.2452	11.7124	0
30/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2957.6300	2799.0800	2.9576	2.7991	0
30/07/2024	R186 On 01-August-24			Bond Future	8.3887	8.3783	105.7608	105.7834	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
30/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	631.5800	655.1200	0.6316	0.6551	0
30/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	0.2900	1.2300	0.0003	0.0012	0
30/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	653.0800	676.4600	0.6531	0.6765	0
30/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	0.2100	0.9900	0.0002	0.0010	0
30/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	674.6100	697.8400	0.6746	0.6978	0
30/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	0.1600	0.7900	0.0002	0.0008	0
30/07/2024	R186 On 07-November-24			Bond Future	8.3381	8.3262	108.2121	108.2352	123,477
30/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1672.8300	1694.0900	1.6728	1.6941	0
30/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	144.6700	142.8400	0.1447	0.1428	0
30/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1689.4000	1710.6900	1.6894	1.7107	0
30/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	142.1300	140.3300	0.1421	0.1403	0
30/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1706.0000	1727.3400	1.7060	1.7273	0
30/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	139.6300	137.8800	0.1396	0.1379	0
30/07/2024	R186 On 06-February-25			Bond Future	8.2974	8.2840	105.1984	105.2216	0
30/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1592.0700	1610.9000	1.5921	1.6109	0
30/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	332.7900	328.4300	0.3328	0.3284	0
30/07/2024	R186 On 08-May-25			Bond Future	8.2823	8.2669	107.3813	107.4044	0
30/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	932.6500	947.0800	0.9327	0.9471	0
30/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	649.4600	640.7000	0.6495	0.6407	0
30/07/2024	R186 On 07-August-25			Bond Future	8.2937	8.2757	104.2496	104.2727	0
30/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1469.7400	1487.7900	1.4697	1.4878	1,983
30/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	287.3900	282.2900	0.2874	0.2823	0
30/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1925.5600	1945.5300	1.9256	1.9455	0
30/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	163.1400	159.9600	0.1631	0.1600	0
30/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2548.0000	2569.5700	2.5480	2.5696	0
30/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	73.2300	71.6500	0.0732	0.0717	1,983
30/07/2024	R202 On 01-August-24			Bond Future	261.9014	261.7102	261.9014	261.7102	435
30/07/2024	R202 On 07-November-24			Bond Future	268.0421	267.8463	268.0421	267.8463	1,076
30/07/2024	R202 On 06-February-25			Bond Future	268.6030	268.4014	268.6030	268.4014	0
30/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1812.9600	1611.3500	1.8130	1.6114	0
30/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R202 On 08-May-25			Bond Future	274.2433	274.0363	274.2433	274.0363	0
30/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1933.3300	1726.2600	1.9333	1.7263	0
30/07/2024	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
30/07/2024	R202 On 07-August-25			Bond Future	274.5751	274.3612	274.5751	274.3612	0
30/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2975.0500	2761.2100	2.9751	2.7612	0
30/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R209 On 01-August-24			Bond Future	11.1036	11.0695	70.8679	71.0390	4,689
30/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3272.7600	3444.0000	3.2728	3.4440	0
30/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	0.0100	0.1100	0.0000	0.0001	0
30/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3319.5300	3490.7500	3.3195	3.4908	0
30/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	0.0100	0.0900	0.0000	0.0001	0
30/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3366.2600	3537.4600	3.3663	3.5375	0
30/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	0.0100	0.0700	0.0000	0.0001	0
30/07/2024	R209 On 07-November-24			Bond Future	11.1915	11.1560	69.3537	69.5288	15,780
30/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5212.1600	5366.4100	5.2122	5.3664	0
30/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	435.1300	414.2600	0.4351	0.4143	0
30/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5250.3900	5404.9400	5.2504	5.4049	0
30/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	428.7300	408.1600	0.4287	0.4082	0
30/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5288.5800	5443.4200	5.2886	5.4434	0
30/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	422.3400	402.0600	0.4223	0.4021	0
30/07/2024	R209 On 06-February-25			Bond Future	11.2818	11.2451	70.8279	71.0064	0
30/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6187.9500	6335.7000	6.1880	6.3357	0
30/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	868.0400	837.2500	0.8680	0.8373	0
30/07/2024	R209 On 08-May-25			Bond Future	11.3831	11.3450	69.1420	69.3239	0
30/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4554.6500	4676.7500	4.5547	4.6768	0
30/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2192.4800	2132.6800	2.1925	2.1327	0
30/07/2024	R209 On 07-August-25			Bond Future	11.4947	11.4552	70.5457	70.7310	0
30/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7144.4700	7284.2600	7.1445	7.2843	0
30/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1877.0900	1831.5400	1.8771	1.8315	0
30/07/2024	R210 On 01-August-24			Bond Future	238.0123	237.8223	238.0123	237.8223	842
30/07/2024	R210 On 07-November-24			Bond Future	240.2614	240.0669	240.2614	240.0669	1,379
30/07/2024	R210 On 06-February-25			Bond Future	245.4271	245.2274	245.4271	245.2274	0
30/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5817.0900	5617.4300	5.8171	5.6174	0
30/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R210 On 08-May-25			Bond Future	247.1824	246.9771	247.1824	246.9771	0
30/07/2024	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
30/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	847.6500	1052.8800	0.8477	1.0529	0
30/07/2024	R210 On 07-August-25			Bond Future	252.2654	252.0549	252.2654	252.0549	0
30/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3825.4300	3614.8900	3.8254	3.6149	0
30/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R213 On 01-August-24			Bond Future	9.9425	9.9382	89.0697	89.0886	23,842
30/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3850.0500	3868.9200	3.8501	3.8689	0
30/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3890.8200	3909.6900	3.8908	3.9097	0
30/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3931.5600	3950.4300	3.9316	3.9504	0
30/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2024	R213 On 07-November-24			Bond Future	10.0103	10.0057	87.5738	87.5931	75,279
30/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5088.1200	5109.3000	5.0881	5.1093	0
30/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	241.5700	243.4500	0.2416	0.2435	0
30/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5123.1600	5144.3300	5.1232	5.1443	0
30/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	237.6500	239.5200	0.2377	0.2395	0
30/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5158.2200	5179.3900	5.1582	5.1794	0
30/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	233.7800	235.6500	0.2338	0.2357	0
30/07/2024	R213 On 06-February-25			Bond Future	10.0878	10.0830	89.4357	89.4551	0
30/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5473.7000	5493.4800	5.4737	5.4935	0
30/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	534.6500	535.0300	0.5347	0.5350	0
30/07/2024	R213 On 08-May-25			Bond Future	10.1750	10.1701	87.7322	87.7516	0
30/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3197.1000	3213.0000	3.1971	3.2130	0
30/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1854.6500	1851.1800	1.8547	1.8512	0
30/07/2024	R213 On 07-August-25			Bond Future	10.2794	10.2743	89.5150	89.5343	0
30/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6270.2900	6288.2900	6.2703	6.2883	0
30/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1222.3800	1221.0300	1.2224	1.2210	0
30/07/2024	R214 On 01-August-24			Bond Future	11.4836	11.4294	66.2269	66.5111	6,879
30/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3389.1300	3673.3100	3.3891	3.6733	0
30/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	0.0100	0.0800	0.0000	0.0001	0
30/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3437.1300	3721.2900	3.4371	3.7213	0
30/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
30/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3485.0700	3769.2200	3.4851	3.7692	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	0
30/07/2024	R214 On 07-November-24			Bond Future	11.5738	11.5177	64.4558	64.7466	21,337
30/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5424.4000	5677.7700	5.4244	5.6778	0
30/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	450.7100	413.3400	0.4507	0.4133	0
30/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5463.3400	5717.2200	5.4633	5.7172	0
30/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	444.1800	407.3200	0.4442	0.4073	0
30/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5502.2600	5756.6300	5.5023	5.7566	0
30/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	437.6700	401.3000	0.4377	0.4013	0
30/07/2024	R214 On 06-February-25			Bond Future	11.6673	11.6093	65.8262	66.1228	0
30/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2874.1500	3045.3900	2.8742	3.0454	554
30/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2455.5200	2330.1300	2.4555	2.3301	0
30/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4420.8200	4631.2700	4.4208	4.6313	554
30/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1557.6400	1471.4600	1.5576	1.4715	0
30/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6003.6000	6240.9500	6.0036	6.2410	0
30/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1018.0400	958.7600	1.0180	0.9588	0
30/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9317.3100	9587.5500	9.3173	9.5876	0
30/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	420.4300	394.0400	0.4204	0.3940	554
30/07/2024	R214 On 08-May-25			Bond Future	11.7648	11.7048	63.8865	64.1890	0
30/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5166.6800	5375.4800	5.1667	5.3755	0
30/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2094.5200	2000.8200	2.0945	2.0008	0
30/07/2024	R214 On 07-August-25			Bond Future	11.8721	11.8100	65.1839	65.4923	0
30/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7191.3300	7418.5600	7.1913	7.4186	0
30/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2094.4400	2013.3200	2.0944	2.0133	0
30/07/2024	R248 On 01-August-24			Bond Future	11.5837	11.5195	81.0284	81.4442	24,851
30/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4389.6300	4805.4800	4.3896	4.8055	0
30/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	0
30/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4447.8100	4863.6500	4.4478	4.8637	0
30/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
30/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4505.9100	4921.7500	4.5059	4.9218	0
30/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
30/07/2024	R248 On 07-November-24			Bond Future	11.6760	11.6094	78.4560	78.8814	250,266
30/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7024.9400	7398.3700	7.0249	7.3984	0
30/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	526.3900	474.3800	0.5264	0.4744	0
30/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7072.0300	7446.1300	7.0720	7.4461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	519.0500	467.7100	0.5191	0.4677	0
30/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7119.0400	7493.8200	7.1190	7.4938	0
30/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	511.7100	461.0500	0.5117	0.4611	0
30/07/2024	R248 On 06-February-25			Bond Future	11.7716	11.7026	80.1239	80.5581	10,000
30/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6941.9300	7278.9300	6.9419	7.2789	0
30/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1434.4000	1337.2300	1.4344	1.3372	0
30/07/2024	R248 On 08-May-25			Bond Future	11.8708	11.7994	77.3364	77.7792	0
30/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6640.0900	6953.0500	6.6401	6.9531	0
30/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2360.2400	2230.3500	2.3602	2.2304	0
30/07/2024	R248 On 07-August-25			Bond Future	11.9798	11.9058	78.9065	79.3579	0
30/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9179.0500	9519.3300	9.1791	9.5193	0
30/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2306.5800	2195.4100	2.3066	2.1954	0
30/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0