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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2025 On 01-August-24 | | | Bond Future | 181.4709 | 181.4387 | 181.4709 | 181.4387 | 4,600 |
| 24/07/2024 | 2025 On 07-November-24 | | | Bond Future | 185.7509 | 185.7181 | 185.7509 | 185.7181 | 4,870 |
| 24/07/2024 | 2029 On 01-August-24 | | | Bond Future | 130.8364 | 130.9591 | 130.8364 | 130.9591 | 2,611 |
| 24/07/2024 | 2029 On 07-November-24 | | | Bond Future | 132.5236 | 132.6461 | 132.5236 | 132.6461 | 7,762 |
| 24/07/2024 | 2029 On 06-February-25 | | | Bond Future | 135.4167 | 135.5408 | 135.4167 | 135.5408 | 0 |
| 24/07/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 3016.7400 | 3140.7900 | 3.0167 | 3.1408 | 0 |
| 24/07/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2029 On 08-May-25 | | | Bond Future | 136.8507 | 136.9716 | 136.8507 | 136.9716 | 0 |
| 24/07/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 999.3300 | 878.4000 | 0.9993 | 0.8784 | 0 |
| 24/07/2024 | 2029 On 07-August-25 | | | Bond Future | 139.7094 | 139.8311 | 139.7094 | 139.8311 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 2299.4000 | 2421.0500 | 2.2994 | 2.4211 | 0 |
| 24/07/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | | | Bond Future | 9.4587 | 9.4451 | 93.9963 | 94.0510 | 27,497 |
| 24/07/2024 | 2030 On 01-August-24 | 10.21 | Call | Bond Future | 2977.9400 | 3033.3100 | 2.9779 | 3.0333 | 600 |
| 24/07/2024 | 2030 On 01-August-24 | 10.21 | Put | Bond Future | 1.1700 | 1.7600 | 0.0012 | 0.0018 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 3595.7400 | 3650.6900 | 3.5957 | 3.6507 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 0.2200 | 0.3900 | 0.0002 | 0.0004 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 3634.2100 | 3689.1500 | 3.6342 | 3.6892 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 0.2000 | 0.3600 | 0.0002 | 0.0004 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 3672.6700 | 3727.5900 | 3.6727 | 3.7276 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 0.1800 | 0.3200 | 0.0002 | 0.0003 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 10.71 | Call | Bond Future | 4893.0700 | 4947.8600 | 4.8931 | 4.9479 | 600 |
| 24/07/2024 | 2030 On 01-August-24 | 10.71 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 11.31 | Call | Bond Future | 7126.7700 | 7181.5500 | 7.1268 | 7.1816 | 0 |
| 24/07/2024 | 2030 On 01-August-24 | 11.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 600 |
| 24/07/2024 | 2030 On 07-November-24 | | | Bond Future | 9.4973 | 9.4829 | 96.1880 | 96.2442 | 159,483 |
| 24/07/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 3166.5800 | 3215.7000 | 3.1666 | 3.2157 | 600 |
| 24/07/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 444.0400 | 436.9700 | 0.4440 | 0.4370 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 4762.0300 | 4815.6400 | 4.7620 | 4.8156 | 600 |
| 24/07/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 187.5500 | 184.9700 | 0.1876 | 0.1850 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 4861.8700 | 4915.6400 | 4.8619 | 4.9156 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 177.7600 | 175.3400 | 0.1778 | 0.1753 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 4895.2800 | 4949.1100 | 4.8953 | 4.9491 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 174.6600 | 172.3000 | 0.1747 | 0.1723 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 4928.7200 | 4982.6000 | 4.9287 | 4.9826 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 171.6200 | 169.3100 | 0.1716 | 0.1693 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 8851.8700 | 8907.9900 | 8.8519 | 8.9080 | 0 |
| 24/07/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 19.3600 | 19.2900 | 0.0194 | 0.0193 | 600 |
| 24/07/2024 | 2030 On 06-February-25 | | | Bond Future | 9.5398 | 9.5246 | 94.2547 | 94.3114 | 0 |
| 24/07/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 4685.1600 | 4734.5300 | 4.6852 | 4.7345 | 0 |
| 24/07/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 536.5200 | 529.2300 | 0.5365 | 0.5292 | 0 |
| 24/07/2024 | 2030 On 08-May-25 | | | Bond Future | 9.6141 | 9.5984 | 96.2218 | 96.2782 | 0 |
| 24/07/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2766.9200 | 2804.1800 | 2.7669 | 2.8042 | 0 |
| 24/07/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 1642.7100 | 1623.5100 | 1.6427 | 1.6235 | 0 |

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|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 3667.9100 | 3709.9200 | 3.6679 | 3.7099 | 1,640 |
| 24/07/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 1213.1100 | 1198.6600 | 1.2131 | 1.1987 | 0 |
| 24/07/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 4655.7000 | 4701.4800 | 4.6557 | 4.7015 | 2,280 |
| 24/07/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 893.7200 | 883.0400 | 0.8937 | 0.8830 | 0 |
| 24/07/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 7980.3100 | 8032.9400 | 7.9803 | 8.0329 | 0 |
| 24/07/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 335.7800 | 331.9500 | 0.3358 | 0.3320 | 1,640 |
| 24/07/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 9192.8000 | 9246.8700 | 9.1928 | 9.2469 | 0 |
| 24/07/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 205.1200 | 202.7300 | 0.2051 | 0.2027 | 2,280 |
| 24/07/2024 | 2030 On 07-August-25 | | | Bond Future | 9.7032 | 9.6867 | 94.1973 | 94.2537 | 0 |
| 24/07/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 4042.9000 | 4083.9700 | 4.0429 | 4.0840 | 1,054 |
| 24/07/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 1429.8500 | 1414.5200 | 1.4299 | 1.4145 | 0 |
| 24/07/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 5615.2100 | 5661.4000 | 5.6152 | 5.6614 | 0 |
| 24/07/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 948.4500 | 938.2400 | 0.9485 | 0.9382 | 0 |
| 24/07/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 8288.2300 | 8339.7500 | 8.2882 | 8.3398 | 0 |
| 24/07/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 446.6400 | 441.7600 | 0.4466 | 0.4418 | 1,054 |
| 24/07/2024 | 2032 On 01-August-24 | | | Bond Future | 10.2061 | 10.2084 | 92.6474 | 92.6362 | 58,109 |
| 24/07/2024 | 2032 On 01-August-24 | 10.95 | Call | Bond Future | 3537.7700 | 3528.6100 | 3.5378 | 3.5286 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 10.95 | Put | Bond Future | 3.0100 | 5.0100 | 0.0030 | 0.0050 | 11,000 |
| 24/07/2024 | 2032 On 01-August-24 | 11.11 | Call | Bond Future | 4272.2600 | 4261.8100 | 4.2723 | 4.2618 | 600 |
| 24/07/2024 | 2032 On 01-August-24 | 11.11 | Put | Bond Future | 0.7900 | 1.5000 | 0.0008 | 0.0015 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 4363.6600 | 4353.1200 | 4.3637 | 4.3531 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 0.6700 | 1.2900 | 0.0007 | 0.0013 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 4409.3100 | 4398.7400 | 4.4093 | 4.3987 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 0.6100 | 1.2000 | 0.0006 | 0.0012 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 4454.9400 | 4444.3300 | 4.4549 | 4.4443 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 0.5600 | 1.1100 | 0.0006 | 0.0011 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.50 | Call | Bond Future | 6033.5000 | 6022.3800 | 6.0335 | 6.0224 | 120 |
| 24/07/2024 | 2032 On 01-August-24 | 11.50 | Put | Bond Future | 0.0200 | 0.0600 | 0.0000 | 0.0001 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.61 | Call | Bond Future | 6521.9600 | 6510.8200 | 6.5220 | 6.5108 | 600 |
| 24/07/2024 | 2032 On 01-August-24 | 11.61 | Put | Bond Future | 0.0100 | 0.0300 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.66 | Call | Bond Future | 6742.7700 | 6731.6200 | 6.7428 | 6.7316 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 11.66 | Put | Bond Future | 0.0100 | 0.0200 | 0.0000 | 0.0000 | 100 |
| 24/07/2024 | 2032 On 01-August-24 | 12.31 | Call | Bond Future | 9545.3900 | 9534.2300 | 9.5454 | 9.5342 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 12.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 600 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | 2032 On 01-August-24 | 12.54 | Call | Bond Future | 10507.5800 | 10496.4200 | 10.5076 | 10.4964 | 0 |
| 24/07/2024 | 2032 On 01-August-24 | 12.54 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 11,000 |
| 24/07/2024 | 2032 On 07-November-24 | | | Bond Future | 10.2779 | 10.2803 | 90.6405 | 90.6292 | 104,826 |
| 24/07/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 4353.9200 | 4350.8900 | 4.3539 | 4.3509 | 600 |
| 24/07/2024 | 2032 On 07-November-24 | 11.11 | Put | Bond Future | 513.6500 | 521.9100 | 0.5137 | 0.5219 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 5728.4900 | 5723.1400 | 5.7285 | 5.7231 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 292.1700 | 298.1100 | 0.2922 | 0.2981 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 5767.6800 | 5762.2700 | 5.7677 | 5.7623 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 287.5700 | 293.4500 | 0.2876 | 0.2935 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 5806.8900 | 5801.4300 | 5.8069 | 5.8014 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 283.0300 | 288.8600 | 0.2830 | 0.2889 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 6280.1800 | 6274.0500 | 6.2802 | 6.2741 | 600 |
| 24/07/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 233.5000 | 238.6600 | 0.2335 | 0.2387 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 6399.1700 | 6392.8700 | 6.3992 | 6.3929 | 1,615 |
| 24/07/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 222.4400 | 227.4300 | 0.2224 | 0.2274 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 11624.8800 | 11614.2800 | 11.6249 | 11.6143 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 15.4400 | 16.1300 | 0.0154 | 0.0161 | 600 |
| 24/07/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 13220.1400 | 13209.1300 | 13.2201 | 13.2091 | 0 |
| 24/07/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 5.0800 | 5.3600 | 0.0051 | 0.0054 | 1,615 |
| 24/07/2024 | 2032 On 06-February-25 | | | Bond Future | 10.3519 | 10.3546 | 92.5973 | 92.5850 | 0 |
| 24/07/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 6654.9300 | 6648.8500 | 6.6549 | 6.6489 | 0 |
| 24/07/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 605.4400 | 611.7000 | 0.6054 | 0.6117 | 0 |
| 24/07/2024 | 2032 On 08-May-25 | | | Bond Future | 10.4448 | 10.4479 | 90.3644 | 90.3505 | 0 |
| 24/07/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 4057.7700 | 4053.9000 | 4.0578 | 4.0539 | 0 |
| 24/07/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 1998.1500 | 2008.2100 | 1.9982 | 2.0082 | 0 |
| 24/07/2024 | 2032 On 07-August-25 | | | Bond Future | 10.5483 | 10.5519 | 92.2281 | 92.2127 | 0 |
| 24/07/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 7428.6000 | 7420.5300 | 7.4286 | 7.4205 | 0 |
| 24/07/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 1331.8100 | 1339.1700 | 1.3318 | 1.3392 | 0 |
| 24/07/2024 | 2033 On 01-August-24 | | | Bond Future | 124.7635 | 124.3906 | 124.7635 | 124.3906 | 1,778 |
| 24/07/2024 | 2033 On 07-November-24 | | | Bond Future | 126.2059 | 125.8243 | 126.2059 | 125.8243 | 6,395 |
| 24/07/2024 | 2033 On 06-February-25 | | | Bond Future | 128.9612 | 128.5703 | 128.9612 | 128.5703 | 0 |
| 24/07/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 4021.2100 | 3630.3200 | 4.0212 | 3.6303 | 0 |
| 24/07/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2033 On 08-May-25 | | | Bond Future | 130.1587 | 129.7535 | 130.1587 | 129.7535 | 0 |

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| 24/07/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 461.3200 | 866.5400 | 0.4613 | 0.8665 | 0 |
| 24/07/2024 | 2033 On 07-August-25 | | | Bond Future | 132.8777 | 132.4624 | 132.8777 | 132.4624 | 0 |
| 24/07/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 4227.7100 | 3812.4400 | 4.2277 | 3.8124 | 0 |
| 24/07/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2037 On 01-August-24 | | | Bond Future | 11.2877 | 11.2605 | 81.7090 | 81.8643 | 78,313 |
| 24/07/2024 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 4410.7600 | 4566.5400 | 4.4108 | 4.5665 | 0 |
| 24/07/2024 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 1.2600 | 1.6800 | 0.0013 | 0.0017 | 0 |
| 24/07/2024 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 4463.4100 | 4619.1600 | 4.4634 | 4.6192 | 0 |
| 24/07/2024 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 1.1400 | 1.5300 | 0.0011 | 0.0015 | 0 |
| 24/07/2024 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 4516.0100 | 4671.7400 | 4.5160 | 4.6717 | 1,383 |
| 24/07/2024 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 1.0200 | 1.3900 | 0.0010 | 0.0014 | 0 |
| 24/07/2024 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 9819.0600 | 9974.4200 | 9.8191 | 9.9744 | 0 |
| 24/07/2024 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,383 |
| 24/07/2024 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 12810.5000 | 12965.8600 | 12.8105 | 12.9659 | 0 |
| 24/07/2024 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,383 |
| 24/07/2024 | 2037 On 07-November-24 | | | Bond Future | 11.3796 | 11.3513 | 83.6142 | 83.7734 | 180,844 |
| 24/07/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 6733.1900 | 6877.8000 | 6.7332 | 6.8778 | 0 |
| 24/07/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 412.2600 | 397.7400 | 0.4123 | 0.3977 | 0 |
| 24/07/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 6777.3500 | 6922.1700 | 6.7774 | 6.9222 | 0 |
| 24/07/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 406.3700 | 392.0600 | 0.4064 | 0.3921 | 0 |
| 24/07/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 6821.5400 | 6966.5700 | 6.8215 | 6.9666 | 0 |
| 24/07/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 400.5500 | 386.4500 | 0.4006 | 0.3865 | 0 |
| 24/07/2024 | 2037 On 06-February-25 | | | Bond Future | 11.4724 | 11.4432 | 81.1587 | 81.3206 | 0 |
| 24/07/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 7593.8300 | 7731.5100 | 7.5938 | 7.7315 | 0 |
| 24/07/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 895.8300 | 871.6000 | 0.8958 | 0.8716 | 0 |
| 24/07/2024 | 2037 On 08-May-25 | | | Bond Future | 11.5851 | 11.5549 | 82.8517 | 83.0158 | 3,975 |
| 24/07/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 5677.2400 | 5793.4400 | 5.6772 | 5.7934 | 0 |
| 24/07/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 2177.3100 | 2129.4100 | 2.1773 | 2.1294 | 0 |
| 24/07/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 6758.9500 | 6883.7000 | 6.7590 | 6.8837 | 15,000 |
| 24/07/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 1750.5300 | 1711.1800 | 1.7505 | 1.7112 | 0 |
| 24/07/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 9614.6200 | 9755.1900 | 9.6146 | 9.7552 | 7,500 |
| 24/07/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 1015.5400 | 992.0100 | 1.0155 | 0.9920 | 0 |
| 24/07/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 9809.2100 | 9950.5900 | 9.8092 | 9.9506 | 7,500 |

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| 24/07/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 979.5700 | 956.8500 | 0.9796 | 0.9569 | 0 |
| 24/07/2024 | 2037 On 07-August-25 | | | Bond Future | 11.7083 | 11.6771 | 80.2998 | 80.4662 | 0 |
| 24/07/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 8527.1900 | 8655.9300 | 8.5272 | 8.6559 | 0 |
| 24/07/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 1999.9200 | 1962.2900 | 1.9999 | 1.9623 | 0 |
| 24/07/2024 | 2038 On 01-August-24 | | | Bond Future | 134.0093 | 134.0145 | 134.0093 | 134.0145 | 1,889 |
| 24/07/2024 | 2038 On 07-November-24 | | | Bond Future | 137.1701 | 137.1754 | 137.1701 | 137.1754 | 2,088 |
| 24/07/2024 | 2038 On 06-February-25 | | | Bond Future | 138.0538 | 138.0522 | 138.0538 | 138.0522 | 0 |
| 24/07/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 2823.8200 | 2822.1900 | 2.8238 | 2.8222 | 0 |
| 24/07/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2038 On 08-May-25 | | | Bond Future | 140.9698 | 140.9662 | 140.9698 | 140.9662 | 0 |
| 24/07/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 1289.7600 | 1286.1600 | 1.2898 | 1.2862 | 0 |
| 24/07/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2038 On 07-August-25 | | | Bond Future | 141.7609 | 141.7504 | 141.7609 | 141.7504 | 0 |
| 24/07/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 2200.9100 | 2190.4400 | 2.2009 | 2.1904 | 0 |
| 24/07/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | | | Bond Future | 11.4827 | 11.4656 | 82.3594 | 82.4650 | 8,754 |
| 24/07/2024 | 2040 On 01-August-24 | 12.28 | Call | Bond Future | 4708.6900 | 4814.9900 | 4.7087 | 4.8150 | 680 |
| 24/07/2024 | 2040 On 01-August-24 | 12.28 | Put | Bond Future | 1.3300 | 1.9700 | 0.0013 | 0.0020 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 4933.3800 | 5039.5100 | 4.9334 | 5.0395 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 0.8800 | 1.3500 | 0.0009 | 0.0014 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 4989.4200 | 5095.5200 | 4.9894 | 5.0955 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 0.7900 | 1.2300 | 0.0008 | 0.0012 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 5045.4000 | 5151.4600 | 5.0454 | 5.1515 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 0.7100 | 1.1100 | 0.0007 | 0.0011 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 12.88 | Call | Bond Future | 7980.6200 | 8086.2800 | 7.9806 | 8.0863 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 12.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 680 |
| 24/07/2024 | 2040 On 01-August-24 | 12.95 | Call | Bond Future | 8348.4000 | 8454.0600 | 8.3484 | 8.4541 | 7,500 |
| 24/07/2024 | 2040 On 01-August-24 | 12.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 13.48 | Call | Bond Future | 11042.3500 | 11148.0100 | 11.0424 | 11.1480 | 0 |
| 24/07/2024 | 2040 On 01-August-24 | 13.48 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 680 |
| 24/07/2024 | 2040 On 07-November-24 | | | Bond Future | 11.5751 | 11.5573 | 84.2799 | 84.3880 | 114,532 |
| 24/07/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 4215.5200 | 4302.5400 | 4.2155 | 4.3025 | 640 |
| 24/07/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 1113.9000 | 1092.7400 | 1.1139 | 1.0927 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 6443.8400 | 6542.1700 | 6.4438 | 6.5422 | 0 |
| 24/07/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 552.6000 | 542.7500 | 0.5526 | 0.5428 | 640 |
| 24/07/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 7568.0600 | 7669.6400 | 7.5681 | 7.6696 | 0 |
| 24/07/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 391.8000 | 385.2000 | 0.3918 | 0.3852 | 0 |
| 24/07/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 7615.2600 | 7716.9500 | 7.6153 | 7.7170 | 0 |
| 24/07/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 386.1900 | 379.7000 | 0.3862 | 0.3797 | 0 |
| 24/07/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 7662.4800 | 7764.2800 | 7.6625 | 7.7643 | 0 |
| 24/07/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 380.6600 | 374.2800 | 0.3807 | 0.3743 | 0 |
| 24/07/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 9036.4600 | 9140.8300 | 9.0365 | 9.1408 | 0 |
| 24/07/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 249.8900 | 246.0800 | 0.2499 | 0.2461 | 640 |
| 24/07/2024 | 2040 On 06-February-25 | | | Bond Future | 11.6679 | 11.6496 | 81.5880 | 81.6979 | 14 |
| 24/07/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 8120.4100 | 8216.0300 | 8.1204 | 8.2160 | 0 |
| 24/07/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 957.7500 | 943.5200 | 0.9578 | 0.9435 | 0 |
| 24/07/2024 | 2040 On 08-May-25 | | | Bond Future | 11.7788 | 11.7600 | 83.2898 | 83.4008 | 3,900 |
| 24/07/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 6903.8800 | 6988.3700 | 6.9039 | 6.9884 | 0 |
| 24/07/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 2113.6400 | 2087.1400 | 2.1136 | 2.0871 | 0 |
| 24/07/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 7371.1600 | 7457.7600 | 7.3712 | 7.4578 | 15,000 |
| 24/07/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 1940.6400 | 1916.2500 | 1.9406 | 1.9163 | 0 |
| 24/07/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 10106.9800 | 10202.9300 | 10.1070 | 10.2029 | 7,500 |
| 24/07/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 1200.5900 | 1185.5500 | 1.2006 | 1.1856 | 0 |
| 24/07/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 10393.6600 | 10490.3500 | 10.3937 | 10.4904 | 7,500 |
| 24/07/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 1143.6300 | 1129.3300 | 1.1436 | 1.1293 | 0 |
| 24/07/2024 | 2040 On 07-August-25 | | | Bond Future | 11.8994 | 11.8801 | 80.4960 | 80.6082 | 0 |
| 24/07/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 9510.7800 | 9600.8900 | 9.5108 | 9.6009 | 0 |
| 24/07/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 2037.0100 | 2014.9500 | 2.0370 | 2.0150 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | | | Bond Future | 11.5223 | 11.5151 | 78.7913 | 78.8371 | 73,853 |
| 24/07/2024 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 4581.3700 | 4628.4300 | 4.5814 | 4.6284 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 2.0500 | 3.2600 | 0.0021 | 0.0033 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 4638.6400 | 4685.6200 | 4.6386 | 4.6856 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 1.8500 | 2.9800 | 0.0019 | 0.0030 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 4695.8700 | 4742.7700 | 4.6959 | 4.7428 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 1.6700 | 2.7200 | 0.0017 | 0.0027 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | 13.00 | Call | Bond Future | 8535.2200 | 8581.0700 | 8.5352 | 8.5811 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | 13.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | 2044 On 01-August-24 | 13.25 | Call | Bond Future | 9826.5300 | 9872.3800 | 9.8265 | 9.8724 | 0 |
| 24/07/2024 | 2044 On 01-August-24 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 15,000 |
| 24/07/2024 | 2044 On 07-November-24 | | | Bond Future | 11.6094 | 11.6019 | 80.6285 | 80.6755 | 79,542 |
| 24/07/2024 | 2044 On 07-November-24 | 12.00 | Call | Bond Future | 3755.9200 | 3797.7300 | 3.7559 | 3.7977 | 0 |
| 24/07/2024 | 2044 On 07-November-24 | 12.00 | Put | Bond Future | 1370.1100 | 1364.9200 | 1.3701 | 1.3649 | 13,875 |
| 24/07/2024 | 2044 On 07-November-24 | 12.25 | Call | Bond Future | 4822.8500 | 4867.4200 | 4.8229 | 4.8674 | 0 |
| 24/07/2024 | 2044 On 07-November-24 | 12.25 | Put | Bond Future | 972.0400 | 969.6100 | 0.9720 | 0.9696 | 9,540 |
| 24/07/2024 | 2044 On 07-November-24 | 12.50 | Call | Bond Future | 5955.5900 | 6001.9300 | 5.9556 | 6.0019 | 0 |
| 24/07/2024 | 2044 On 07-November-24 | 12.50 | Put | Bond Future | 685.9000 | 685.2400 | 0.6859 | 0.6852 | 11,405 |
| 24/07/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 7837.7800 | 7885.5300 | 7.8378 | 7.8855 | 0 |
| 24/07/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 389.4600 | 390.2100 | 0.3895 | 0.3902 | 0 |
| 24/07/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 7885.3300 | 7933.1000 | 7.8853 | 7.9331 | 0 |
| 24/07/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 383.9400 | 384.7100 | 0.3839 | 0.3847 | 0 |
| 24/07/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 7932.8100 | 7980.6000 | 7.9328 | 7.9806 | 0 |
| 24/07/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 378.4200 | 379.2100 | 0.3784 | 0.3792 | 0 |
| 24/07/2024 | 2044 On 06-February-25 | | | Bond Future | 11.6965 | 11.6889 | 77.9832 | 78.0305 | 0 |
| 24/07/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 4263.5800 | 4300.5400 | 4.2636 | 4.3005 | 449 |
| 24/07/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 2424.7800 | 2414.3900 | 2.4248 | 2.4144 | 0 |
| 24/07/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 6247.9500 | 6289.8700 | 6.2480 | 6.2899 | 449 |
| 24/07/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 1530.7500 | 1525.3200 | 1.5308 | 1.5253 | 0 |
| 24/07/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 8472.1700 | 8517.1600 | 8.4722 | 8.5172 | 0 |
| 24/07/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 948.0900 | 945.7300 | 0.9481 | 0.9457 | 0 |
| 24/07/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 11662.7300 | 11709.7500 | 11.6627 | 11.7098 | 0 |
| 24/07/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 491.8600 | 491.5300 | 0.4919 | 0.4915 | 449 |
| 24/07/2024 | 2044 On 08-May-25 | | | Bond Future | 11.8000 | 11.7923 | 79.6097 | 79.6569 | 0 |
| 24/07/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 7346.7100 | 7386.9200 | 7.3467 | 7.3869 | 0 |
| 24/07/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 2061.8300 | 2054.8500 | 2.0618 | 2.0549 | 0 |
| 24/07/2024 | 2044 On 07-August-25 | | | Bond Future | 11.9121 | 11.9043 | 76.8653 | 76.9124 | 0 |
| 24/07/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 9870.8900 | 9912.1800 | 9.8709 | 9.9122 | 0 |
| 24/07/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 2043.6300 | 2037.8000 | 2.0436 | 2.0378 | 0 |
| 24/07/2024 | 2046 On 01-August-24 | | | Bond Future | 117.2685 | 116.7478 | 117.2685 | 116.7478 | 6,642 |
| 24/07/2024 | 2046 On 07-November-24 | | | Bond Future | 117.8365 | 117.2988 | 117.8365 | 117.2988 | 18,131 |
| 24/07/2024 | 2046 On 06-February-25 | | | Bond Future | 120.4089 | 119.8584 | 120.4089 | 119.8584 | 0 |
| 24/07/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 6398.8600 | 5848.4000 | 6.3989 | 5.8484 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2046 On 08-May-25 | | | Bond Future | 120.7097 | 120.1399 | 120.7097 | 120.1399 | 0 |
| 24/07/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 1260.2800 | 1830.0900 | 1.2603 | 1.8301 | 0 |
| 24/07/2024 | 2046 On 07-August-25 | | | Bond Future | 123.2299 | 122.6466 | 123.2299 | 122.6466 | 0 |
| 24/07/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 4539.8900 | 3956.6000 | 4.5399 | 3.9566 | 0 |
| 24/07/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2050 On 01-August-24 | | | Bond Future | 116.5033 | 115.9206 | 116.5033 | 115.9206 | 6,618 |
| 24/07/2024 | 2050 On 07-November-24 | | | Bond Future | 119.2510 | 118.6548 | 119.2510 | 118.6548 | 14,356 |
| 24/07/2024 | 2050 On 06-February-25 | | | Bond Future | 119.5019 | 118.8851 | 119.5019 | 118.8851 | 0 |
| 24/07/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 3901.9200 | 3285.1400 | 3.9019 | 3.2851 | 0 |
| 24/07/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2050 On 08-May-25 | | | Bond Future | 122.0258 | 121.3944 | 122.0258 | 121.3944 | 0 |
| 24/07/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 865.8300 | 234.3800 | 0.8658 | 0.2344 | 0 |
| 24/07/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 2050 On 07-August-25 | | | Bond Future | 122.1733 | 121.5212 | 122.1733 | 121.5212 | 0 |
| 24/07/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 2283.3400 | 1631.1900 | 2.2833 | 1.6312 | 0 |
| 24/07/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | AL37 On 01-August-24 | | | Index Future | 1007.1160 | 1007.4990 | 1007.1160 | 1,007.4990 | 0 |
| 24/07/2024 | AL37 On 07-November-24 | | | Index Future | 1030.6000 | 1030.9920 | 1030.6000 | 1,030.9920 | 0 |
| 24/07/2024 | AL37 On 06-February-25 | | | Index Future | 1052.8560 | 1053.2550 | 1052.8560 | 1,053.2550 | 0 |
| 24/07/2024 | AL37 On 08-May-25 | | | Index Future | 1074.8700 | 1075.2720 | 1074.8700 | 1,075.2720 | 0 |
| 24/07/2024 | AL37 On 07-August-25 | | | Index Future | 1097.1040 | 1097.5100 | 1097.1040 | 1,097.5100 | 0 |
| 24/07/2024 | AL7T On 01-August-24 | | | Index Future | 1190.3650 | 1191.4940 | 1190.3650 | 1,191.4940 | 0 |
| 24/07/2024 | AL7T On 07-November-24 | | | Index Future | 1218.1210 | 1219.2780 | 1218.1210 | 1,219.2780 | 0 |
| 24/07/2024 | AL7T On 06-February-25 | | | Index Future | 1244.4270 | 1245.6060 | 1244.4270 | 1,245.6060 | 0 |
| 24/07/2024 | AL7T On 08-May-25 | | | Index Future | 1270.4470 | 1271.6440 | 1270.4470 | 1,271.6440 | 0 |
| 24/07/2024 | AL7T On 07-August-25 | | | Index Future | 1296.7270 | 1297.9440 | 1296.7270 | 1,297.9440 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | ALBI On 01-August-24 | | | Index Future | 1032.3370 | 1033.2460 | 1032.3370 | 1,033.2460 | 104 |
| 24/07/2024 | ALBI On 07-November-24 | | | Index Future | 1056.4080 | 1057.3390 | 1056.4080 | 1,057.3390 | 16 |
| 24/07/2024 | ALBI On 06-February-25 | | | Index Future | 1079.2220 | 1080.1710 | 1079.2220 | 1,080.1710 | 0 |
| 24/07/2024 | ALBI On 08-May-25 | | | Index Future | 1101.7880 | 1102.7510 | 1101.7880 | 1,102.7510 | 0 |
| 24/07/2024 | ALBI On 07-August-25 | | | Index Future | 1124.5780 | 1125.5570 | 1124.5780 | 1,125.5570 | 0 |
| 24/07/2024 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 24/07/2024 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 24/07/2024 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | ES33 On 01-August-24 | | | Bond Future | 11.5798 | 11.5985 | 80.3214 | 80.2338 | 0 |
| 24/07/2024 | ES33 On 07-November-24 | | | Bond Future | 11.7013 | 11.7209 | 78.4135 | 78.3239 | 0 |
| 24/07/2024 | ES33 On 06-February-25 | | | Bond Future | 11.8265 | 11.8472 | 80.1250 | 80.0327 | 0 |
| 24/07/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 6393.3700 | 6301.1200 | 6.3934 | 6.3011 | 0 |
| 24/07/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | ES33 On 08-May-25 | | | Bond Future | 11.9665 | 11.9883 | 78.0138 | 77.9184 | 0 |
| 24/07/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 3241.7900 | 3146.3600 | 3.2418 | 3.1464 | 0 |
| 24/07/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | ES33 On 07-August-25 | | | Bond Future | 12.1179 | 12.1410 | 79.6399 | 79.5414 | 0 |
| 24/07/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 5835.2600 | 5736.7700 | 5.8353 | 5.7368 | 0 |
| 24/07/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | ES42 On 01-August-24 | | | Bond Future | 11.9889 | 11.9771 | 76.9586 | 77.0265 | 0 |
| 24/07/2024 | ES42 On 07-November-24 | | | Bond Future | 12.0968 | 12.0846 | 74.5052 | 74.5748 | 0 |
| 24/07/2024 | ES42 On 06-February-25 | | | Bond Future | 12.2021 | 12.1896 | 76.1309 | 76.2013 | 0 |
| 24/07/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 7737.4000 | 7807.8300 | 7.7374 | 7.8078 | 0 |
| 24/07/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | ES42 On 08-May-25 | | | Bond Future | 12.3231 | 12.3103 | 73.4695 | 73.5402 | 0 |
| 24/07/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 4838.5600 | 4909.3000 | 4.8386 | 4.9093 | 0 |
| 24/07/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | ES42 On 07-August-25 | | | Bond Future | 12.4492 | 12.4360 | 74.9984 | 75.0696 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|--------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 6726.2600 | 6797.4300 | 6.7263 | 6.7974 | 0 |
| 24/07/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 01-August-24 | | | GOVI | 1016.6590 | 1017.5600 | 1016.6590 | 1,017.5600 | 16 |
| 24/07/2024 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 732890.0000 | 741900.0000 | 73.2890 | 74.1900 | 0 |
| 24/07/2024 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 732790.0000 | 741800.0000 | 73.2790 | 74.1800 | 0 |
| 24/07/2024 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 732690.0000 | 741700.0000 | 73.2690 | 74.1700 | 0 |
| 24/07/2024 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 07-November-24 | | | GOVI | 1040.3660 | 1041.2880 | 1040.3660 | 1,041.2880 | 687 |
| 24/07/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 915860.0000 | 925080.0000 | 91.5860 | 92.5080 | 0 |
| 24/07/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 915760.0000 | 924980.0000 | 91.5760 | 92.4980 | 0 |
| 24/07/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 915660.0000 | 924880.0000 | 91.5660 | 92.4880 | 0 |
| 24/07/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 06-February-25 | | | GOVI | 1062.8330 | 1063.7730 | 1062.8330 | 1,063.7730 | 0 |
| 24/07/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 908330.0000 | 917730.0000 | 90.8330 | 91.7730 | 0 |
| 24/07/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 08-May-25 | | | GOVI | 1085.0560 | 1086.0100 | 1085.0560 | 1,086.0100 | 0 |
| 24/07/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 630560.0000 | 640100.0000 | 63.0560 | 64.0100 | 0 |
| 24/07/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GOVI On 07-August-25 | | | GOVI | 1107.5010 | 1108.4700 | 1107.5010 | 1,108.4700 | 0 |
| 24/07/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 965010.0000 | 974700.0000 | 96.5010 | 97.4700 | 0 |
| 24/07/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 24/07/2024 | IGOV On 01-August-24 | | | Index Future | 356.9440 | 356.2970 | 356.9440 | 356.2970 | 7 |
| 24/07/2024 | IGOV On 07-November-24 | | | Index Future | 365.3630 | 364.7000 | 365.3630 | 364.7000 | 588 |
| 24/07/2024 | IGOV On 06-February-25 | | | Index Future | 373.3390 | 372.6610 | 373.3390 | 372.6610 | 0 |
| 24/07/2024 | IGOV On 08-May-25 | | | Index Future | 381.2300 | 380.5360 | 381.2300 | 380.5360 | 0 |
| 24/07/2024 | IGOV On 07-August-25 | | | Index Future | 389.1990 | 388.4890 | 389.1990 | 388.4890 | 0 |
| 24/07/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 24/07/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 24/07/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 24/07/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 24/07/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 24/07/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 24/07/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 24/07/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 24/07/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 24/07/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 24/07/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 24/07/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 24/07/2024 | JBAF On 17-July-24 | | | Jibar Tradeable Future | 8.3250 | 8.3250 | 91.6750 | 8.3250 | 0 |
| 24/07/2024 | JBAF On 21-August-24 | | | Jibar Tradeable Future | 8.3250 | 8.3250 | 91.6750 | 91.6750 | 0 |
| 24/07/2024 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.3350 | 8.3350 | 91.6650 | 91.6650 | 0 |
| 24/07/2024 | JBAF On 16-October-24 | | | Jibar Tradeable Future | 8.3300 | 8.3300 | 91.6700 | 91.6700 | 0 |
| 24/07/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.3600 | 8.3600 | 91.6400 | 91.6400 | 0 |
| 24/07/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.3570 | 8.3570 | 91.6430 | 91.6430 | 0 |
| 24/07/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.3770 | 8.3770 | 91.6230 | 91.6230 | 0 |
| 24/07/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.3670 | 8.3670 | 91.6330 | 91.6330 | 0 |
| 24/07/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.2950 | 8.2950 | 91.7050 | 91.7050 | 0 |
| 24/07/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.3400 | 8.3400 | 91.6600 | 91.6600 | 0 |
| 24/07/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 24/07/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 24/07/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.4000 | 8.4000 | 91.6000 | 91.6000 | 0 |
| 24/07/2024 | R035 On 01-August-24 | | | Bond Future | 10.9473 | 10.9148 | 91.0320 | 91.2145 | 27,232 |
| 24/07/2024 | R035 On 01-August-24 | 11.65 | Call | Bond Future | 3832.4800 | 4015.4900 | 3.8325 | 4.0155 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 11.65 | Put | Bond Future | 2.6300 | 3.1000 | 0.0026 | 0.0031 | 9,500 |
| 24/07/2024 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 4565.5400 | 4748.2700 | 4.5655 | 4.7483 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 0.6000 | 0.7900 | 0.0006 | 0.0008 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 4617.6400 | 4800.3500 | 4.6176 | 4.8004 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 0.5400 | 0.7100 | 0.0005 | 0.0007 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 4669.7000 | 4852.4000 | 4.6697 | 4.8524 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 0.4800 | 0.6400 | 0.0005 | 0.0006 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 12.20 | Call | Bond Future | 6666.5900 | 6849.1400 | 6.6666 | 6.8491 | 5,100 |
| 24/07/2024 | R035 On 01-August-24 | 12.20 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 12.45 | Call | Bond Future | 7911.6600 | 8094.2000 | 7.9117 | 8.0942 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 12.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 12.50 | Call | Bond Future | 8157.4400 | 8339.9800 | 8.1574 | 8.3400 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 12.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 13.05 | Call | Bond Future | 10791.8700 | 10974.4100 | 10.7919 | 10.9744 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 13.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 7,500 |
| 24/07/2024 | R035 On 01-August-24 | 13.08 | Call | Bond Future | 10931.9900 | 11114.5300 | 10.9320 | 11.1145 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 13.08 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 8,650 |
| 24/07/2024 | R035 On 01-August-24 | 13.20 | Call | Bond Future | 11488.8700 | 11671.4100 | 11.4889 | 11.6714 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 13.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 8,000 |
| 24/07/2024 | R035 On 01-August-24 | 13.23 | Call | Bond Future | 11627.2000 | 11809.7400 | 11.6272 | 11.8097 | 0 |
| 24/07/2024 | R035 On 01-August-24 | 13.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R035 On 07-November-24 | | | Bond Future | 11.0391 | 11.0052 | 88.6400 | 88.8270 | 126,599 |
| 24/07/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 6377.4800 | 6544.6600 | 6.3775 | 6.5447 | 0 |
| 24/07/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 440.9700 | 421.2000 | 0.4410 | 0.4212 | 0 |
| 24/07/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 6421.1300 | 6588.5800 | 6.4211 | 6.5886 | 0 |
| 24/07/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 434.6600 | 415.1600 | 0.4347 | 0.4152 | 0 |
| 24/07/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 6464.7200 | 6632.4500 | 6.4647 | 6.6325 | 0 |
| 24/07/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 428.3300 | 409.1100 | 0.4283 | 0.4091 | 0 |
| 24/07/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 6508.3400 | 6676.3500 | 6.5083 | 6.6764 | 1,000 |
| 24/07/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 422.0800 | 403.1400 | 0.4221 | 0.4031 | 0 |
| 24/07/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 11083.2900 | 11266.6100 | 11.0833 | 11.2666 | 0 |
| 24/07/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 80.8400 | 77.2100 | 0.0808 | 0.0772 | 1,000 |
| 24/07/2024 | R035 On 06-February-25 | | | Bond Future | 11.1337 | 11.0985 | 90.5539 | 90.7441 | 0 |
| 24/07/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 7420.1800 | 7580.4000 | 7.4202 | 7.5804 | 0 |
| 24/07/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 887.4000 | 857.3700 | 0.8874 | 0.8574 | 0 |
| 24/07/2024 | R035 On 08-May-25 | | | Bond Future | 11.2382 | 11.2018 | 87.9301 | 88.1230 | 0 |
| 24/07/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 4080.7900 | 4198.0500 | 4.0808 | 4.1981 | 400 |
| 24/07/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 2918.0500 | 2842.4300 | 2.9181 | 2.8424 | 0 |
| 24/07/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 5114.3800 | 5245.0200 | 5.1144 | 5.2450 | 0 |
| 24/07/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 2311.4000 | 2249.1600 | 2.3114 | 2.2492 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 8456.4700 | 8615.5400 | 8.4565 | 8.6155 | 0 |
| 24/07/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 1172.3500 | 1138.5400 | 1.1724 | 1.1385 | 400 |
| 24/07/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 10961.2100 | 11132.9300 | 10.9612 | 11.1329 | 0 |
| 24/07/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 708.8900 | 687.7300 | 0.7089 | 0.6877 | 400 |
| 24/07/2024 | R035 On 07-August-25 | | | Bond Future | 11.3528 | 11.3150 | 89.7442 | 89.9399 | 0 |
| 24/07/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 8292.4400 | 8442.5700 | 8.2924 | 8.4426 | 0 |
| 24/07/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 1919.9700 | 1874.4100 | 1.9200 | 1.8744 | 0 |
| 24/07/2024 | R053 On 01-August-24 | | | Bond Future | 11.4221 | 11.3946 | 105.7343 | 105.9688 | 0 |
| 24/07/2024 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 12870.1500 | 13104.7000 | 12.8702 | 13.1047 | 0 |
| 24/07/2024 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 12936.6100 | 13171.1600 | 12.9366 | 13.1712 | 0 |
| 24/07/2024 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 13002.9700 | 13237.5200 | 13.0030 | 13.2375 | 0 |
| 24/07/2024 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R053 On 07-November-24 | | | Bond Future | 11.5069 | 11.4784 | 102.3278 | 102.5680 | 3,638 |
| 24/07/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 10379.9900 | 10600.4800 | 10.3800 | 10.6005 | 0 |
| 24/07/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 554.4200 | 534.7200 | 0.5544 | 0.5347 | 0 |
| 24/07/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 10441.9500 | 10662.7200 | 10.4420 | 10.6627 | 0 |
| 24/07/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 546.7300 | 527.3100 | 0.5467 | 0.5273 | 0 |
| 24/07/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 10504.0300 | 10725.0800 | 10.5040 | 10.7251 | 0 |
| 24/07/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 539.2500 | 520.1100 | 0.5393 | 0.5201 | 0 |
| 24/07/2024 | R053 On 06-February-25 | | | Bond Future | 11.5900 | 11.5606 | 104.5367 | 104.7812 | 0 |
| 24/07/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 11446.8300 | 11656.1300 | 11.4468 | 11.6561 | 0 |
| 24/07/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 1290.3900 | 1255.1800 | 1.2904 | 1.2552 | 0 |
| 24/07/2024 | R053 On 08-May-25 | | | Bond Future | 11.6846 | 11.6542 | 100.8480 | 101.0961 | 0 |
| 24/07/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 9930.9900 | 10119.6300 | 9.9310 | 10.1196 | 0 |
| 24/07/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 2650.1900 | 2590.7400 | 2.6502 | 2.5907 | 0 |
| 24/07/2024 | R053 On 07-August-25 | | | Bond Future | 11.7846 | 11.7533 | 102.9264 | 103.1781 | 0 |
| 24/07/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 12695.6500 | 12894.5800 | 12.6957 | 12.8946 | 0 |
| 24/07/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 2603.3600 | 2550.5500 | 2.6034 | 2.5506 | 0 |
| 24/07/2024 | R186 On 01-August-24 | | | Bond Future | 8.3619 | 8.3506 | 105.8190 | 105.8436 | 68,935 |
| 24/07/2024 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 699.0800 | 725.1400 | 0.6991 | 0.7251 | 0 |
| 24/07/2024 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 9.5200 | 11.0600 | 0.0095 | 0.0111 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 719.6700 | 745.6400 | 0.7197 | 0.7456 | 0 |
| 24/07/2024 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 8.5300 | 9.9800 | 0.0085 | 0.0100 | 0 |
| 24/07/2024 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 740.3600 | 766.2600 | 0.7404 | 0.7663 | 0 |
| 24/07/2024 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 7.6400 | 9.0200 | 0.0076 | 0.0090 | 0 |
| 24/07/2024 | R186 On 07-November-24 | | | Bond Future | 8.2999 | 8.2870 | 108.2865 | 108.3117 | 120,505 |
| 24/07/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1749.7600 | 1772.8000 | 1.7498 | 1.7728 | 0 |
| 24/07/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 147.2400 | 145.0600 | 0.1472 | 0.1451 | 0 |
| 24/07/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1766.3900 | 1789.4700 | 1.7664 | 1.7895 | 0 |
| 24/07/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 144.7600 | 142.6200 | 0.1448 | 0.1426 | 0 |
| 24/07/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1783.0500 | 1806.1700 | 1.7831 | 1.8062 | 0 |
| 24/07/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 142.3200 | 140.2200 | 0.1423 | 0.1402 | 0 |
| 24/07/2024 | R186 On 06-February-25 | | | Bond Future | 8.2334 | 8.2190 | 105.3094 | 105.3343 | 0 |
| 24/07/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1687.2600 | 1707.6500 | 1.6873 | 1.7077 | 0 |
| 24/07/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 316.9500 | 312.4100 | 0.3170 | 0.3124 | 0 |
| 24/07/2024 | R186 On 08-May-25 | | | Bond Future | 8.1988 | 8.1830 | 107.5075 | 107.5314 | 0 |
| 24/07/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 1010.2200 | 1025.6000 | 1.0102 | 1.0256 | 0 |
| 24/07/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 600.7600 | 592.2500 | 0.6008 | 0.5923 | 0 |
| 24/07/2024 | R186 On 07-August-25 | | | Bond Future | 8.1674 | 8.1496 | 104.4122 | 104.4352 | 0 |
| 24/07/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1590.9700 | 1609.4700 | 1.5910 | 1.6095 | 1,983 |
| 24/07/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 245.9400 | 241.4600 | 0.2459 | 0.2415 | 0 |
| 24/07/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 2061.6000 | 2081.8600 | 2.0616 | 2.0819 | 0 |
| 24/07/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 136.5000 | 133.7800 | 0.1365 | 0.1338 | 0 |
| 24/07/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2696.9000 | 2718.5700 | 2.6969 | 2.7186 | 0 |
| 24/07/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 59.4500 | 58.1400 | 0.0595 | 0.0581 | 1,983 |
| 24/07/2024 | R202 On 01-August-24 | | | Bond Future | 261.7228 | 261.7343 | 261.7228 | 261.7343 | 538 |
| 24/07/2024 | R202 On 07-November-24 | | | Bond Future | 267.8954 | 267.9076 | 267.8954 | 267.9076 | 973 |
| 24/07/2024 | R202 On 06-February-25 | | | Bond Future | 268.5401 | 268.5363 | 268.5401 | 268.5363 | 0 |
| 24/07/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 1750.1200 | 1746.2900 | 1.7501 | 1.7463 | 0 |
| 24/07/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R202 On 08-May-25 | | | Bond Future | 274.2126 | 274.2046 | 274.2126 | 274.2046 | 0 |
| 24/07/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 1902.5700 | 1894.6200 | 1.9026 | 1.8946 | 0 |
| 24/07/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R202 On 07-August-25 | | | Bond Future | 274.6290 | 274.6043 | 274.6290 | 274.6043 | 0 |
| 24/07/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 3029.0300 | 3004.3200 | 3.0290 | 3.0043 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R209 On 01-August-24 | | | Bond Future | 11.0069 | 10.9944 | 71.3541 | 71.4171 | 4,689 |
| 24/07/2024 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 3760.0600 | 3823.7300 | 3.7601 | 3.8237 | 0 |
| 24/07/2024 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 1.1000 | 1.7100 | 0.0011 | 0.0017 | 0 |
| 24/07/2024 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 3806.7200 | 3870.3400 | 3.8067 | 3.8703 | 0 |
| 24/07/2024 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 0.9900 | 1.5500 | 0.0010 | 0.0016 | 0 |
| 24/07/2024 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 3853.3500 | 3916.9300 | 3.8534 | 3.9169 | 0 |
| 24/07/2024 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 0.8900 | 1.4100 | 0.0009 | 0.0014 | 0 |
| 24/07/2024 | R209 On 07-November-24 | | | Bond Future | 11.0890 | 11.0760 | 69.8609 | 69.9255 | 15,845 |
| 24/07/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 5679.7000 | 5740.8000 | 5.6797 | 5.7408 | 0 |
| 24/07/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 395.3900 | 391.8900 | 0.3954 | 0.3919 | 0 |
| 24/07/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 5718.5400 | 5779.7100 | 5.7185 | 5.7797 | 0 |
| 24/07/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 389.6000 | 386.1700 | 0.3896 | 0.3862 | 0 |
| 24/07/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 5757.4100 | 5818.6500 | 5.7574 | 5.8187 | 0 |
| 24/07/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 383.8900 | 380.5300 | 0.3839 | 0.3805 | 0 |
| 24/07/2024 | R209 On 06-February-25 | | | Bond Future | 11.1708 | 11.1574 | 71.3691 | 71.4346 | 0 |
| 24/07/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 6651.9300 | 6710.1600 | 6.6519 | 6.7102 | 0 |
| 24/07/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 790.7800 | 783.5400 | 0.7908 | 0.7835 | 0 |
| 24/07/2024 | R209 On 08-May-25 | | | Bond Future | 11.2661 | 11.2525 | 69.7031 | 69.7688 | 0 |
| 24/07/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 4876.0800 | 4924.9900 | 4.8761 | 4.9250 | 0 |
| 24/07/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 1952.8100 | 1935.9900 | 1.9528 | 1.9360 | 0 |
| 24/07/2024 | R209 On 07-August-25 | | | Bond Future | 11.3685 | 11.3546 | 71.1407 | 71.2069 | 0 |
| 24/07/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 7564.1600 | 7617.9700 | 7.5642 | 7.6180 | 0 |
| 24/07/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 1701.7100 | 1689.3600 | 1.7017 | 1.6894 | 0 |
| 24/07/2024 | R210 On 01-August-24 | | | Bond Future | 237.8804 | 238.1412 | 237.8804 | 238.1412 | 842 |
| 24/07/2024 | R210 On 07-November-24 | | | Bond Future | 240.1593 | 240.4189 | 240.1593 | 240.4189 | 1,379 |
| 24/07/2024 | R210 On 06-February-25 | | | Bond Future | 245.4021 | 245.6654 | 245.4021 | 245.6654 | 0 |
| 24/07/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 5792.1200 | 6055.3900 | 5.7921 | 6.0554 | 0 |
| 24/07/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R210 On 08-May-25 | | | Bond Future | 247.1869 | 247.4431 | 247.1869 | 247.4431 | 0 |
| 24/07/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 843.1000 | 586.9100 | 0.8431 | 0.5869 | 0 |
| 24/07/2024 | R210 On 07-August-25 | | | Bond Future | 252.3492 | 252.6076 | 252.3492 | 252.6076 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 3909.2300 | 4167.6400 | 3.9092 | 4.1676 | 0 |
| 24/07/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | R213 On 01-August-24 | | | Bond Future | 9.8847 | 9.8865 | 89.3197 | 89.3119 | 23,895 |
| 24/07/2024 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 4100.3400 | 4092.8700 | 4.1003 | 4.0929 | 0 |
| 24/07/2024 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 0.3100 | 0.6400 | 0.0003 | 0.0006 | 0 |
| 24/07/2024 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 4141.0900 | 4133.5900 | 4.1411 | 4.1336 | 0 |
| 24/07/2024 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 0.2900 | 0.5900 | 0.0003 | 0.0006 | 0 |
| 24/07/2024 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 4181.8000 | 4174.2900 | 4.1818 | 4.1743 | 0 |
| 24/07/2024 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 0.2600 | 0.5500 | 0.0003 | 0.0006 | 0 |
| 24/07/2024 | R213 On 07-November-24 | | | Bond Future | 9.9464 | 9.9483 | 87.8416 | 87.8337 | 75,341 |
| 24/07/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 5328.1600 | 5324.6900 | 5.3282 | 5.3247 | 0 |
| 24/07/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 213.7400 | 218.1700 | 0.2137 | 0.2182 | 0 |
| 24/07/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 5363.6200 | 5360.1100 | 5.3636 | 5.3601 | 0 |
| 24/07/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 210.2400 | 214.6300 | 0.2102 | 0.2146 | 0 |
| 24/07/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 5399.0300 | 5395.4700 | 5.3990 | 5.3955 | 0 |
| 24/07/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 206.7200 | 211.0600 | 0.2067 | 0.2111 | 0 |
| 24/07/2024 | R213 On 06-February-25 | | | Bond Future | 10.0133 | 10.0155 | 89.7383 | 89.7296 | 0 |
| 24/07/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 5748.0100 | 5744.2800 | 5.7480 | 5.7443 | 0 |
| 24/07/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 506.3000 | 511.2900 | 0.5063 | 0.5113 | 0 |
| 24/07/2024 | R213 On 08-May-25 | | | Bond Future | 10.0939 | 10.0965 | 88.0518 | 88.0416 | 0 |
| 24/07/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 3426.0800 | 3423.9600 | 3.4261 | 3.4240 | 0 |
| 24/07/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 1764.0600 | 1772.1600 | 1.7641 | 1.7722 | 0 |
| 24/07/2024 | R213 On 07-August-25 | | | Bond Future | 10.1862 | 10.1892 | 89.8694 | 89.8578 | 0 |
| 24/07/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 6499.1400 | 6493.3300 | 6.4991 | 6.4933 | 0 |
| 24/07/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 1096.8000 | 1102.6200 | 1.0968 | 1.1026 | 0 |
| 24/07/2024 | R214 On 01-August-24 | | | Bond Future | 11.3366 | 11.3241 | 67.0016 | 67.0684 | 6,879 |
| 24/07/2024 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 4164.5800 | 4231.9100 | 4.1646 | 4.2319 | 0 |
| 24/07/2024 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 0.8400 | 1.3400 | 0.0008 | 0.0013 | 0 |
| 24/07/2024 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 4212.4900 | 4279.7900 | 4.2125 | 4.2798 | 0 |
| 24/07/2024 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 0.7500 | 1.2200 | 0.0008 | 0.0012 | 0 |
| 24/07/2024 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 4260.3600 | 4327.6200 | 4.2604 | 4.3276 | 0 |
| 24/07/2024 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 0.6800 | 1.1100 | 0.0007 | 0.0011 | 0 |
| 24/07/2024 | R214 On 07-November-24 | | | Bond Future | 11.4199 | 11.4069 | 65.2574 | 65.3259 | 21,682 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 6146.2500 | 6211.4500 | 6.1463 | 6.2115 | 0 |
| 24/07/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 370.9600 | 367.6600 | 0.3710 | 0.3677 | 0 |
| 24/07/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 6186.3800 | 6251.6500 | 6.1864 | 6.2517 | 0 |
| 24/07/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 365.6200 | 362.3900 | 0.3656 | 0.3624 | 0 |
| 24/07/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 6226.4700 | 6291.8000 | 6.2265 | 6.2918 | 0 |
| 24/07/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 360.2800 | 357.1100 | 0.3603 | 0.3571 | 0 |
| 24/07/2024 | R214 On 06-February-25 | | | Bond Future | 11.5039 | 11.4906 | 66.6664 | 66.7359 | 0 |
| 24/07/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 3388.2200 | 3436.3000 | 3.3882 | 3.4363 | 554 |
| 24/07/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 2129.3500 | 2108.0000 | 2.1294 | 2.1080 | 0 |
| 24/07/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 5041.4800 | 5097.6800 | 5.0415 | 5.0977 | 554 |
| 24/07/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 1338.0600 | 1324.8300 | 1.3381 | 1.3248 | 0 |
| 24/07/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 6694.9100 | 6756.1600 | 6.6949 | 6.7562 | 0 |
| 24/07/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 869.1100 | 860.9300 | 0.8691 | 0.8609 | 0 |
| 24/07/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 10092.8200 | 10159.4200 | 10.0928 | 10.1594 | 0 |
| 24/07/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 355.7000 | 352.8700 | 0.3557 | 0.3529 | 554 |
| 24/07/2024 | R214 On 08-May-25 | | | Bond Future | 11.5943 | 11.5807 | 64.7520 | 64.8219 | 0 |
| 24/07/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 5779.0200 | 5833.4000 | 5.7790 | 5.8334 | 0 |
| 24/07/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 1841.3800 | 1825.8500 | 1.8414 | 1.8259 | 0 |
| 24/07/2024 | R214 On 07-August-25 | | | Bond Future | 11.6914 | 11.6775 | 66.0879 | 66.1584 | 0 |
| 24/07/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 7825.1800 | 7882.3600 | 7.8252 | 7.8824 | 0 |
| 24/07/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 1824.3100 | 1811.0200 | 1.8243 | 1.8110 | 0 |
| 24/07/2024 | R248 On 01-August-24 | | | Bond Future | 11.4067 | 11.3942 | 82.1837 | 82.2666 | 24,851 |
| 24/07/2024 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 5545.3800 | 5628.5600 | 5.5454 | 5.6286 | 0 |
| 24/07/2024 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 0.4000 | 0.7000 | 0.0004 | 0.0007 | 0 |
| 24/07/2024 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 5603.5200 | 5686.6700 | 5.6035 | 5.6867 | 0 |
| 24/07/2024 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 0.3600 | 0.6300 | 0.0004 | 0.0006 | 0 |
| 24/07/2024 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 5661.5800 | 5744.7100 | 5.6616 | 5.7447 | 0 |
| 24/07/2024 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 0.3200 | 0.5700 | 0.0003 | 0.0006 | 0 |
| 24/07/2024 | R248 On 07-November-24 | | | Bond Future | 11.4908 | 11.4778 | 79.6491 | 79.7340 | 250,252 |
| 24/07/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 8104.5100 | 8186.0900 | 8.1045 | 8.1861 | 0 |
| 24/07/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 412.8200 | 409.4600 | 0.4128 | 0.4095 | 0 |
| 24/07/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 8153.1900 | 8234.8400 | 8.1532 | 8.2348 | 0 |
| 24/07/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 407.0700 | 403.7800 | 0.4071 | 0.4038 | 0 |
| 24/07/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 8201.7900 | 8283.5100 | 8.2018 | 8.2835 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 401.3200 | 398.1000 | 0.4013 | 0.3981 | 0 |
| 24/07/2024 | R248 On 06-February-25 | | | Bond Future | 11.5756 | 11.5622 | 81.3688 | 81.4549 | 10,000 |
| 24/07/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 7941.1600 | 8016.1400 | 7.9412 | 8.0161 | 0 |
| 24/07/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 1188.7600 | 1177.6200 | 1.1888 | 1.1776 | 0 |
| 24/07/2024 | R248 On 08-May-25 | | | Bond Future | 11.6663 | 11.6527 | 78.6165 | 78.7032 | 0 |
| 24/07/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 7562.5100 | 7631.7900 | 7.5625 | 7.6318 | 0 |
| 24/07/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 2002.5500 | 1985.0900 | 2.0026 | 1.9851 | 0 |
| 24/07/2024 | R248 On 07-August-25 | | | Bond Future | 11.7638 | 11.7498 | 80.2380 | 80.3255 | 0 |
| 24/07/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 10169.0400 | 10241.6200 | 10.1690 | 10.2416 | 0 |
| 24/07/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 1965.0200 | 1950.1500 | 1.9650 | 1.9502 | 0 |
| 24/07/2024 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/07/2024 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |