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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
31/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	2025 On 01-August-24			Bond Future	181.3482	181.4119	181.3482	181.4119	1,130
31/07/2024	2025 On 07-November-24			Bond Future	185.6004	185.6653	185.6004	185.6653	9,240
31/07/2024	2029 On 01-August-24			Bond Future	131.0564	130.8776	131.0564	130.8776	1,970
31/07/2024	2029 On 07-November-24			Bond Future	132.7308	132.5477	132.7308	132.5477	8,202
31/07/2024	2029 On 06-February-25			Bond Future	135.5861	135.3976	135.5861	135.3976	0
31/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3186.1400	2997.5500	3.1861	2.9976	0
31/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2029 On 08-May-25			Bond Future	137.0088	136.8144	137.0088	136.8144	0
31/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	841.1700	1035.6000	0.8412	1.0356	0
31/07/2024	2029 On 07-August-25			Bond Future	139.8288	139.6286	139.8288	139.6286	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2418.8200	2218.5600	2.4188	2.2186	0
31/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2030 On 01-August-24			Bond Future	9.3854	9.4919	94.2930	93.8621	27,367
31/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	3273.5300	2842.6200	3.2735	2.8426	0
31/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3892.2800	3461.3700	3.8923	3.4614	0
31/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3930.7700	3499.8600	3.9308	3.4999	0
31/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3969.2500	3538.3400	3.9693	3.5383	0
31/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	5189.8300	4758.9200	5.1898	4.7589	0
31/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7423.5300	6992.6200	7.4235	6.9926	0
31/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
31/07/2024	2030 On 07-November-24			Bond Future	9.4227	9.5360	96.4787	96.0377	163,656
31/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3405.3700	3044.4600	3.4054	3.0445	600
31/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	392.1700	472.2300	0.3922	0.4722	0
31/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	5029.6100	4625.4100	5.0296	4.6254	600
31/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	164.4700	201.2400	0.1645	0.2012	0
31/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	5130.7600	4724.7200	5.1308	4.7247	0
31/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	155.9900	190.9200	0.1560	0.1909	0
31/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	5164.5100	4757.9000	5.1645	4.7579	0
31/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	153.2300	187.5900	0.1532	0.1876	0
31/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	5198.2700	4791.1100	5.1983	4.7911	0
31/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	150.5100	184.3200	0.1505	0.1843	0
31/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	9136.7200	8699.2100	9.1367	8.6992	0
31/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	13.5500	17.0100	0.0136	0.0170	600
31/07/2024	2030 On 06-February-25			Bond Future	9.4687	9.5893	94.5209	94.0695	0
31/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4929.0200	4549.1100	4.9290	4.5491	0
31/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	514.1600	585.6800	0.5142	0.5857	0
31/07/2024	2030 On 08-May-25			Bond Future	9.5413	9.6702	96.4832	96.0211	0
31/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2928.1000	2623.7800	2.9281	2.6238	0
31/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1542.4200	1700.2000	1.5424	1.7002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3847.0700	3505.1000	3.8471	3.5051	1,640
31/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1130.8000	1250.9300	1.1308	1.2509	0
31/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4850.5800	4480.5300	4.8506	4.4805	2,280
31/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	827.1300	919.1800	0.8271	0.9192	0
31/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	8213.2400	7783.8100	8.2132	7.7838	0
31/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	307.2400	339.9100	0.3072	0.3399	1,640
31/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9435.2900	8993.6500	9.4353	8.9937	0
31/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	186.1400	206.6000	0.1861	0.2066	2,280
31/07/2024	2030 On 07-August-25			Bond Future	9.6340	9.7721	94.4346	93.9618	0
31/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	4209.9300	3870.8800	4.2099	3.8709	1,054
31/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1359.6200	1493.3900	1.3596	1.4934	0
31/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5801.9800	5420.4100	5.8020	5.4204	0
31/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	897.9600	989.2100	0.8980	0.9892	0
31/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8497.4200	8070.0400	8.4974	8.0700	0
31/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	418.5700	464.0100	0.4186	0.4640	1,054
31/07/2024	2032 On 01-August-24			Bond Future	10.1658	10.2632	92.8442	92.3695	52,768
31/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3731.6100	3256.8400	3.7316	3.2568	0
31/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
31/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4468.3200	3993.5500	4.4683	3.9936	0
31/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4559.8400	4085.0700	4.5598	4.0851	0
31/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4605.5500	4130.7800	4.6056	4.1308	0
31/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4651.2300	4176.4600	4.6512	4.1765	0
31/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	6230.3300	5755.5600	6.2303	5.7556	0
31/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6718.8000	6244.0300	6.7188	6.2440	0
31/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6939.6100	6464.8400	6.9396	6.4648	0
31/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100
31/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9742.2400	9267.4700	9.7422	9.2675	0
31/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600

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31/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10704.4300	10229.6600	10.7044	10.2297	0
31/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
31/07/2024	2032 On 07-November-24			Bond Future	10.2382	10.3406	90.8294	90.3435	105,038
31/07/2024	2032 On 07-November-24	10.60	Call	Bond Future	2693.7300	2416.2800	2.6937	2.4163	0
31/07/2024	2032 On 07-November-24	10.60	Put	Bond Future	992.7600	1201.2000	0.9928	1.2012	200
31/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4479.5700	4114.0200	4.4796	4.1140	600
31/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	450.4400	570.7800	0.4504	0.5708	0
31/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5874.6200	5465.3600	5.8746	5.4654	0
31/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	249.4400	326.0700	0.2494	0.3261	0
31/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5914.2900	5503.9400	5.9143	5.5039	0
31/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	245.3200	320.8600	0.2453	0.3209	0
31/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5953.9900	5542.6500	5.9540	5.5427	0
31/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	241.2700	315.8200	0.2413	0.3158	0
31/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6432.7300	6010.3800	6.4327	6.0104	600
31/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	197.1900	260.7300	0.1972	0.2607	0
31/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6553.0000	6128.1200	6.5530	6.1281	1,615
31/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	187.4100	248.4200	0.1874	0.2484	0
31/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11809.6800	11326.7700	11.8097	11.3268	0
31/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	11.3800	14.3600	0.0114	0.0144	600
31/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13407.4600	12922.5800	13.4075	12.9226	0
31/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	3.5400	4.5500	0.0035	0.0046	1,615
31/07/2024	2032 On 06-February-25			Bond Future	10.3166	10.4243	92.7610	92.2638	0
31/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6768.0400	6350.4700	6.7680	6.3505	0
31/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	554.8100	634.5100	0.5548	0.6345	0
31/07/2024	2032 On 08-May-25			Bond Future	10.4099	10.5233	90.5217	90.0129	0
31/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4145.9500	3805.0100	4.1460	3.8050	0
31/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	1929.0200	2096.9300	1.9290	2.0969	0
31/07/2024	2032 On 07-August-25			Bond Future	10.5180	10.6375	92.3608	91.8402	0
31/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7586.5600	7184.3200	7.5866	7.1843	0
31/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1357.1300	1475.4700	1.3571	1.4755	0
31/07/2024	2033 On 01-August-24			Bond Future	124.8759	124.8456	124.8759	124.8456	1,618
31/07/2024	2033 On 07-November-24			Bond Future	126.3040	126.2728	126.3040	126.2728	6,936
31/07/2024	2033 On 06-February-25			Bond Future	129.0211	128.9879	129.0211	128.9879	0
31/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	4081.1300	4047.8800	4.0811	4.0479	0

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31/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2033 On 08-May-25			Bond Future	130.2059	130.1702	130.2059	130.1702	0
31/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	414.0800	449.7700	0.4141	0.4498	0
31/07/2024	2033 On 07-August-25			Bond Future	132.8861	132.8479	132.8861	132.8479	0
31/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4236.1200	4197.8800	4.2361	4.1979	0
31/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2037 On 01-August-24			Bond Future	11.2660	11.3740	81.8333	81.2176	71,430
31/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4533.8500	3918.1700	4.5339	3.9182	0
31/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4586.6200	3970.9300	4.5866	3.9709	0
31/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4639.3400	4023.6500	4.6393	4.0237	1,383
31/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9943.4100	9327.7200	9.9434	9.3277	0
31/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
31/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12934.8500	12319.1600	12.9349	12.3192	0
31/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
31/07/2024	2037 On 07-November-24			Bond Future	11.3590	11.4714	83.7302	83.1002	184,112
31/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6808.4900	6252.6900	6.8085	6.2527	0
31/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	371.5700	445.8300	0.3716	0.4458	0
31/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6853.0200	6296.2300	6.8530	6.2962	0
31/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	366.0500	439.3200	0.3661	0.4393	0
31/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6897.5900	6339.8200	6.8976	6.3398	0
31/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	360.6100	432.9000	0.3606	0.4329	0
31/07/2024	2037 On 06-February-25			Bond Future	11.4558	11.5728	81.2505	80.6062	0
31/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7659.2800	7119.3200	7.6593	7.1193	0
31/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	869.4400	973.8600	0.8694	0.9739	0
31/07/2024	2037 On 08-May-25			Bond Future	11.5694	11.6913	82.9367	82.2778	3,975
31/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5708.5100	5274.1100	5.7085	5.2741	0
31/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2123.6200	2348.1000	2.1236	2.3481	0
31/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6798.6700	6326.2900	6.7987	6.3263	15,000
31/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1705.2900	1891.7900	1.7053	1.8918	0
31/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9669.7700	9126.0100	9.6698	9.1260	7,500

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31/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	985.7300	1100.8500	0.9857	1.1009	0
31/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9865.1800	9317.8100	9.8652	9.3178	7,500
31/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	950.5800	1062.0900	0.9506	1.0621	0
31/07/2024	2037 On 07-August-25			Bond Future	11.6968	11.8239	80.3611	79.6876	0
31/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8611.2200	8107.2900	8.6112	8.1073	0
31/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2022.6800	2192.2200	2.0227	2.1922	0
31/07/2024	2038 On 01-August-24			Bond Future	135.1695	134.4426	135.1695	134.4426	796
31/07/2024	2038 On 07-November-24			Bond Future	138.3389	137.5948	138.3389	137.5948	3,218
31/07/2024	2038 On 06-February-25			Bond Future	139.2046	138.4428	139.2046	138.4428	0
31/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3974.5800	3212.8200	3.9746	3.2128	0
31/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2038 On 08-May-25			Bond Future	142.1294	141.3498	142.1294	141.3498	0
31/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	2449.4400	1669.8400	2.4494	1.6698	0
31/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2038 On 07-August-25			Bond Future	142.9024	142.1047	142.9024	142.1047	0
31/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	3342.3500	2544.7300	3.3424	2.5447	0
31/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2040 On 01-August-24			Bond Future	11.5010	11.6190	82.2467	81.5238	8,354
31/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4594.6300	3871.8100	4.5946	3.8718	0
31/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
31/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4819.7700	4096.9400	4.8198	4.0969	0
31/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4875.9000	4153.0700	4.8759	4.1531	0
31/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4931.9600	4209.1300	4.9320	4.2091	0
31/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7867.8900	7145.0500	7.8679	7.1451	0
31/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8235.6700	7512.8300	8.2357	7.5128	7,500
31/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10929.6200	10206.7800	10.9296	10.2068	0
31/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2040 On 07-November-24			Bond Future	11.5959	11.7186	84.1531	83.4134	115,675

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4087.2700	3559.5500	4.0873	3.5596	640
31/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1112.3800	1324.4200	1.1124	1.3244	0
31/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6308.5500	5683.4800	6.3086	5.6835	0
31/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	544.0400	658.7300	0.5440	0.6587	640
31/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7432.1100	6775.9400	7.4321	6.7759	0
31/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	382.5800	466.1700	0.3826	0.4662	0
31/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7479.2900	6822.0200	7.4793	6.8220	0
31/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	376.9500	459.4400	0.3770	0.4594	0
31/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7526.4900	6868.1300	7.5265	6.8681	0
31/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	371.4000	452.8000	0.3714	0.4528	0
31/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8901.0600	8216.2900	8.9011	8.2163	0
31/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	241.2200	296.2100	0.2412	0.2962	640
31/07/2024	2040 On 06-February-25			Bond Future	11.6940	11.8215	81.4318	80.6754	14
31/07/2024	2040 On 06-February-25	11.00	Call	Bond Future	1313.4300	1107.7800	1.3134	1.1078	780
31/07/2024	2040 On 06-February-25	11.00	Put	Bond Future	5626.4500	6177.1800	5.6265	6.1772	0
31/07/2024	2040 On 06-February-25	11.70	Call	Bond Future	3126.3300	2755.0700	3.1263	2.7551	0
31/07/2024	2040 On 06-February-25	11.70	Put	Bond Future	3090.6700	3475.7900	3.0907	3.4758	780
31/07/2024	2040 On 06-February-25	12.20	Call	Bond Future	4904.4500	4425.7700	4.9045	4.4258	0
31/07/2024	2040 On 06-February-25	12.20	Put	Bond Future	1964.5500	2242.2500	1.9646	2.2423	780
31/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7990.3200	7359.6400	7.9903	7.3596	0
31/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	983.9100	1109.6100	0.9839	1.1096	0
31/07/2024	2040 On 08-May-25			Bond Future	11.8074	11.9400	83.1215	82.3483	3,900
31/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6685.5900	6232.8800	6.6856	6.2329	0
31/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2063.6000	2384.1400	2.0636	2.3841	0
31/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7153.5000	6681.1500	7.1535	6.6812	15,000
31/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	1891.2300	2192.1300	1.8912	2.1921	0
31/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9895.4900	9329.2700	9.8955	9.3293	7,500
31/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1157.3500	1364.3800	1.1574	1.3644	0
31/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10182.8300	9608.6400	10.1828	9.6086	7,500
31/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1101.0500	1300.1100	1.1011	1.3001	0
31/07/2024	2040 On 07-August-25			Bond Future	11.9336	12.0716	80.2988	79.5086	0
31/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9459.7300	8813.6400	9.4597	8.8136	0
31/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2183.1900	2327.2700	2.1832	2.3273	0
31/07/2024	2044 On 01-August-24			Bond Future	11.5759	11.6939	78.4518	77.7142	72,201

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4239.9000	3502.3700	4.2399	3.5024	0
31/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	0.0000	0.1200	0.0000	0.0001	0
31/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4297.3700	3559.8100	4.2974	3.5598	0
31/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	0.0000	0.0900	0.0000	0.0001	0
31/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4354.7800	3617.2000	4.3548	3.6172	0
31/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	0.0000	0.0700	0.0000	0.0001	0
31/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8195.8000	7458.1500	8.1958	7.4582	0
31/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,000
31/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9487.1100	8749.4600	9.4871	8.7495	0
31/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	15,000
31/07/2024	2044 On 07-November-24			Bond Future	11.6668	11.7892	80.2703	79.5155	79,277
31/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3477.6800	2984.6400	3.4777	2.9846	0
31/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1450.0200	1711.8400	1.4500	1.7118	13,875
31/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4519.5300	3962.8500	4.5195	3.9629	0
31/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1026.8700	1225.0500	1.0269	1.2251	9,540
31/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5633.3600	5025.1000	5.6334	5.0251	0
31/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	721.8200	868.4200	0.7218	0.8684	11,405
31/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7496.5400	6829.5400	7.4965	6.8295	0
31/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	406.3700	494.2300	0.4064	0.4942	0
31/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7543.7400	6875.6000	7.5437	6.8756	0
31/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	400.5000	487.2200	0.4005	0.4872	0
31/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7590.9600	6921.6900	7.5910	6.9217	0
31/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	394.7200	480.3100	0.3947	0.4803	0
31/07/2024	2044 On 06-February-25			Bond Future	11.7602	11.8871	77.5917	76.8200	0
31/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3934.2800	3543.6800	3.9343	3.5437	449
31/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2486.9500	2868.1200	2.4870	2.8681	0
31/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5880.9500	5387.1300	5.8810	5.3871	449
31/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1555.2200	1833.1700	1.5552	1.8332	0
31/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8088.2900	7505.7600	8.0883	7.5058	0
31/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	955.6800	1144.9200	0.9557	1.1449	0
31/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11266.6300	10604.7900	11.2666	10.6048	0
31/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	487.2300	597.1600	0.4872	0.5972	449
31/07/2024	2044 On 08-May-25			Bond Future	11.8674	11.9992	79.2017	78.4128	0
31/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6952.6100	6486.7300	6.9526	6.4867	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2075.6900	2398.8000	2.0757	2.3988	0
31/07/2024	2044 On 07-August-25			Bond Future	11.9861	12.1232	76.4245	75.6185	0
31/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9634.9900	8975.2200	9.6350	8.9752	0
31/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2248.4600	2394.7600	2.2485	2.3948	0
31/07/2024	2046 On 01-August-24			Bond Future	118.5679	117.7861	118.5679	117.7861	6,642
31/07/2024	2046 On 07-November-24			Bond Future	119.1506	118.3501	119.1506	118.3501	18,131
31/07/2024	2046 On 06-February-25			Bond Future	121.7136	120.8945	121.7136	120.8945	0
31/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	7703.5500	6884.5400	7.7036	6.8845	0
31/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2046 On 08-May-25			Bond Future	122.0287	121.1910	122.0287	121.1910	0
31/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	58.7100	0.0000	0.0587	0.0000	0
31/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	779.0500	0.0000	0.7791	0
31/07/2024	2046 On 07-August-25			Bond Future	124.5391	123.6824	124.5391	123.6824	0
31/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	5849.0700	4992.4300	5.8491	4.9924	0
31/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2050 On 01-August-24			Bond Future	117.6633	117.0839	117.6633	117.0839	5,700
31/07/2024	2050 On 07-November-24			Bond Future	120.4222	119.8291	120.4222	119.8291	15,424
31/07/2024	2050 On 06-February-25			Bond Future	120.6610	120.0536	120.6610	120.0536	0
31/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	5060.9700	4453.5700	5.0610	4.4536	0
31/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2050 On 08-May-25			Bond Future	123.1960	122.5743	123.1960	122.5743	0
31/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	2036.0300	1414.2600	2.0360	1.4143	0
31/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	2050 On 07-August-25			Bond Future	123.3315	122.6952	123.3315	122.6952	0
31/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	3441.4500	2805.2000	3.4415	2.8052	0
31/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	AL37 On 01-August-24			Index Future	1010.0150	1005.2640	1010.0150	1,005.2640	0
31/07/2024	AL37 On 07-November-24			Index Future	1033.4270	1028.5650	1033.4270	1,028.5650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	AL37 On 06-February-25			Index Future	1055.4140	1050.4460	1055.4140	1,050.4460	0
31/07/2024	AL37 On 08-May-25			Index Future	1077.3620	1072.2860	1077.3620	1,072.2860	0
31/07/2024	AL37 On 07-August-25			Index Future	1099.3170	1094.1320	1099.3170	1,094.1320	0
31/07/2024	AL7T On 01-August-24			Index Future	1193.6770	1186.3110	1193.6770	1,186.3110	0
31/07/2024	AL7T On 07-November-24			Index Future	1221.3460	1213.8080	1221.3460	1,213.8080	0
31/07/2024	AL7T On 06-February-25			Index Future	1247.3320	1239.6290	1247.3320	1,239.6290	0
31/07/2024	AL7T On 08-May-25			Index Future	1273.2710	1265.4030	1273.2710	1,265.4030	0
31/07/2024	AL7T On 07-August-25			Index Future	1299.2180	1291.1840	1299.2180	1,291.1840	0
31/07/2024	ALBI On 01-August-24			Index Future	1032.7490	1026.3460	1032.7490	1,026.3460	0
31/07/2024	ALBI On 07-November-24			Index Future	1056.6870	1050.1360	1056.6870	1,050.1360	125
31/07/2024	ALBI On 06-February-25			Index Future	1079.1690	1072.4750	1079.1690	1,072.4750	0
31/07/2024	ALBI On 08-May-25			Index Future	1101.6120	1094.7740	1101.6120	1,094.7740	0
31/07/2024	ALBI On 07-August-25			Index Future	1124.0610	1117.0780	1124.0610	1,117.0780	0
31/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	ES33 On 01-August-24			Bond Future	11.5612	11.6751	80.4082	79.8772	0
31/07/2024	ES33 On 07-November-24			Bond Future	11.6842	11.8035	78.4915	77.9480	0
31/07/2024	ES33 On 06-February-25			Bond Future	11.8143	11.9392	80.1796	79.6235	0
31/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6448.0200	5891.9100	6.4480	5.8919	0
31/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	ES33 On 08-May-25			Bond Future	11.9556	12.0864	78.0613	77.4924	0
31/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3289.3100	2720.3600	3.2893	2.7204	0
31/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	ES33 On 07-August-25			Bond Future	12.1121	12.2493	79.6644	79.0826	0
31/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5859.8000	5277.9900	5.8598	5.2780	0
31/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	ES42 On 01-August-24			Bond Future	12.0161	12.1347	76.8012	76.1228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	ES42 On 07-November-24			Bond Future	12.1270	12.2504	74.3337	73.6393	0
31/07/2024	ES42 On 06-February-25			Bond Future	12.2377	12.3659	75.9316	75.2214	0
31/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7538.1200	6827.9200	7.5381	6.8279	0
31/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	ES42 On 08-May-25			Bond Future	12.3616	12.4950	73.2579	72.5317	0
31/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4627.0100	3900.8200	4.6270	3.9008	0
31/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	ES42 On 07-August-25			Bond Future	12.4933	12.6321	74.7598	74.0175	0
31/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6487.6600	5745.3700	6.4877	5.7454	0
31/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 01-August-24			GOVI	1017.1780	1010.9190	1017.1780	1,010.9190	16
31/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	738080.0000	675490.0000	73.8080	67.5490	0
31/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	737980.0000	675390.0000	73.7980	67.5390	0
31/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	737880.0000	675290.0000	73.7880	67.5290	0
31/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 07-November-24			GOVI	1040.7560	1034.3520	1040.7560	1,034.3520	686
31/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	919760.0000	855720.0000	91.9760	85.5720	0
31/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	919660.0000	855620.0000	91.9660	85.5620	0
31/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	919560.0000	855520.0000	91.9560	85.5520	0
31/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 06-February-25			GOVI	1062.9000	1056.3550	1062.9000	1,056.3550	0
31/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	909000.0000	843550.0000	90.9000	84.3550	0
31/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 08-May-25			GOVI	1085.0030	1078.3180	1085.0030	1,078.3180	0
31/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	630030.0000	563180.0000	63.0030	56.3180	0
31/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	GOVI On 07-August-25			GOVI	1107.1140	1100.2870	1107.1140	1,100.2870	0
31/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	961140.0000	892870.0000	96.1140	89.2870	0
31/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	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
31/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/07/2024	IGOV On 01-August-24			Index Future	358.9270	357.8040	358.9270	357.8040	0
31/07/2024	IGOV On 07-November-24			Index Future	367.3430	366.1940	367.3430	366.1940	596
31/07/2024	IGOV On 06-February-25			Index Future	375.2460	374.0710	375.2460	374.0710	0
31/07/2024	IGOV On 08-May-25			Index Future	383.1360	381.9330	383.1360	381.9330	0
31/07/2024	IGOV On 07-August-25			Index Future	391.0270	389.7980	391.0270	389.7980	0
31/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
31/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
31/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
31/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
31/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
31/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
31/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
31/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
31/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
31/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
31/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	R035 On 01-August-24			Bond Future	10.8859	10.9988	91.3778	90.7432	26,091
31/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	4175.6700	3541.0700	4.1757	3.5411	0
31/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	9,500
31/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4910.7600	4276.1400	4.9108	4.2761	0
31/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4962.9200	4328.3000	4.9629	4.3283	0
31/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	5015.0400	4380.4200	5.0150	4.3804	0
31/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	7012.4100	6377.7900	7.0124	6.3778	5,100
31/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	8257.4800	7622.8600	8.2575	7.6229	0
31/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8503.2600	7868.6400	8.5033	7.8686	0
31/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	11137.6900	10503.0700	11.1377	10.5031	0
31/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
31/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	11277.8100	10643.1900	11.2778	10.6432	0
31/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
31/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11834.6900	11200.0700	11.8347	11.2001	0
31/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
31/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11973.0200	11338.4000	11.9730	11.3384	0
31/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R035 On 07-November-24			Bond Future	10.9772	11.0951	88.9818	88.3323	127,101
31/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6647.9100	6076.7200	6.6479	6.0767	0
31/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	369.6500	447.9500	0.3697	0.4480	0
31/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6692.3200	6120.0900	6.6923	6.1201	0
31/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	364.1000	441.3600	0.3641	0.4414	0
31/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6736.6800	6163.4000	6.7367	6.1634	0
31/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	358.5400	434.7500	0.3585	0.4348	0
31/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6781.0700	6206.7500	6.7811	6.2068	1,000
31/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	353.0600	428.2300	0.3531	0.4282	0
31/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11406.4200	10772.5000	11.4064	10.7725	0
31/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	62.2200	77.7900	0.0622	0.0778	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	R035 On 06-February-25			Bond Future	11.0745	11.1975	90.8745	90.2103	0
31/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7673.1900	7113.3400	7.6732	7.1133	0
31/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	819.7600	924.2000	0.8198	0.9242	0
31/07/2024	R035 On 08-May-25			Bond Future	11.1782	11.3067	88.2481	87.5688	0
31/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4232.1200	3846.7800	4.2321	3.8468	400
31/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2751.3400	3045.3800	2.7513	3.0454	0
31/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5292.0400	4858.1300	5.2920	4.8581	0
31/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2171.0200	2416.4900	2.1710	2.4165	0
31/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8690.3100	8150.6600	8.6903	8.1507	0
31/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1088.1500	1227.8800	1.0882	1.2279	400
31/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11222.4500	10633.4900	11.2225	10.6335	0
31/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	652.0900	742.5100	0.6521	0.7425	400
31/07/2024	R035 On 07-August-25			Bond Future	11.2954	11.4297	90.0416	89.3471	0
31/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8500.0600	8018.9700	8.5001	8.0190	0
31/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1830.1700	2043.5700	1.8302	2.0436	0
31/07/2024	R053 On 01-August-24			Bond Future	11.4759	11.6089	105.2774	104.1645	0
31/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12413.2600	11300.3800	12.4133	11.3004	0
31/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12479.7200	11366.8400	12.4797	11.3668	0
31/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12546.0800	11433.2000	12.5461	11.4332	0
31/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R053 On 07-November-24			Bond Future	11.5645	11.7025	101.8460	100.7073	3,638
31/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9920.7300	8926.2200	9.9207	8.9262	0
31/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	576.9700	721.1700	0.5770	0.7212	0
31/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9982.2200	8985.9200	9.9822	8.9859	0
31/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	568.8100	711.2200	0.5688	0.7112	0
31/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10043.8400	9045.7800	10.0438	9.0458	0
31/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	560.8700	701.5200	0.5609	0.7015	0
31/07/2024	R053 On 06-February-25			Bond Future	11.6537	11.7969	104.0118	102.8476	0
31/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10927.1400	10050.6700	10.9271	10.0507	0
31/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1295.6800	1583.3600	1.2957	1.5834	0
31/07/2024	R053 On 08-May-25			Bond Future	11.7519	11.9007	100.3012	99.1114	0
31/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9478.9700	8703.4700	9.4790	8.7035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2744.9500	3159.2800	2.7450	3.1593	0
31/07/2024	R053 On 07-August-25			Bond Future	11.8583	12.0130	102.3372	101.1217	0
31/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12626.9500	11245.2000	12.6270	11.2452	0
31/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3123.8700	2957.6300	3.1239	2.9576	0
31/07/2024	R186 On 01-August-24			Bond Future	8.3196	8.3887	105.9112	105.7608	68,896
31/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	781.7400	631.5800	0.7817	0.6316	0
31/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	0.0000	0.2900	0.0000	0.0003	0
31/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	803.3200	653.0800	0.8033	0.6531	0
31/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	0.0000	0.2100	0.0000	0.0002	0
31/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	824.9000	674.6100	0.8249	0.6746	0
31/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	0.0000	0.1600	0.0000	0.0002	0
31/07/2024	R186 On 07-November-24			Bond Future	8.2591	8.3381	108.3662	108.2121	124,024
31/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1806.1600	1672.8300	1.8062	1.6728	0
31/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	123.9600	144.6700	0.1240	0.1447	0
31/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1823.0600	1689.4000	1.8231	1.6894	0
31/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	121.7500	142.1300	0.1218	0.1421	0
31/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1840.0000	1706.0000	1.8400	1.7060	0
31/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	119.5900	139.6300	0.1196	0.1396	0
31/07/2024	R186 On 06-February-25			Bond Future	8.2060	8.2974	105.3569	105.1984	0
31/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1720.7700	1592.0700	1.7208	1.5921	0
31/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	302.9800	332.7900	0.3030	0.3328	0
31/07/2024	R186 On 08-May-25			Bond Future	8.1743	8.2823	107.5445	107.3813	0
31/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1047.5300	932.6500	1.0475	0.9327	0
31/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	601.0600	649.4600	0.6011	0.6495	0
31/07/2024	R186 On 07-August-25			Bond Future	8.1632	8.2937	104.4176	104.2496	0
31/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1615.6200	1469.7400	1.6156	1.4697	1,983
31/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	265.2000	287.3900	0.2652	0.2874	0
31/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2081.7000	1925.5600	2.0817	1.9256	0
31/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	151.2100	163.1400	0.1512	0.1631	0
31/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2711.4600	2548.0000	2.7115	2.5480	0
31/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	68.6200	73.2300	0.0686	0.0732	1,983
31/07/2024	R202 On 01-August-24			Bond Future	261.8678	261.9014	261.8678	261.9014	435
31/07/2024	R202 On 07-November-24			Bond Future	268.0080	268.0421	268.0080	268.0421	1,076

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	R202 On 06-February-25			Bond Future	268.5713	268.6030	268.5713	268.6030	0
31/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1781.2800	1812.9600	1.7813	1.8130	0
31/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R202 On 08-May-25			Bond Future	274.2146	274.2433	274.2146	274.2433	0
31/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1904.6200	1933.3300	1.9046	1.9333	0
31/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R202 On 07-August-25			Bond Future	274.5494	274.5751	274.5494	274.5751	0
31/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2949.3700	2975.0500	2.9494	2.9751	0
31/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R209 On 01-August-24			Bond Future	10.9909	11.1036	71.4349	70.8679	4,689
31/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3839.8100	3272.7600	3.8398	3.2728	0
31/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3886.5800	3319.5300	3.8866	3.3195	0
31/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3933.3100	3366.2600	3.9333	3.3663	0
31/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	R209 On 07-November-24			Bond Future	11.0743	11.1915	69.9340	69.3537	15,780
31/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5719.1200	5212.1600	5.7191	5.2122	0
31/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	361.7400	435.1300	0.3617	0.4351	0
31/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5758.3300	5250.3900	5.7583	5.2504	0
31/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	356.3200	428.7300	0.3563	0.4287	0
31/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5797.5000	5288.5800	5.7975	5.2886	0
31/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	350.9100	422.3400	0.3509	0.4223	0
31/07/2024	R209 On 06-February-25			Bond Future	11.1602	11.2818	71.4213	70.8279	0
31/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6687.3600	6187.9500	6.6874	6.1880	0
31/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	774.0400	868.0400	0.7740	0.8680	0
31/07/2024	R209 On 08-May-25			Bond Future	11.2566	11.3831	69.7487	69.1420	0
31/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4882.3400	4554.6500	4.8823	4.5547	0
31/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	1913.4300	2192.4800	1.9134	2.1925	0
31/07/2024	R209 On 07-August-25			Bond Future	11.3632	11.4947	71.1658	70.5457	0
31/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7555.3300	7144.4700	7.5553	7.1445	0
31/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1667.8300	1877.0900	1.6678	1.8771	0
31/07/2024	R210 On 01-August-24			Bond Future	237.9752	238.0123	237.9752	238.0123	842

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	R210 On 07-November-24			Bond Future	240.2239	240.2614	240.2239	240.2614	1,379
31/07/2024	R210 On 06-February-25			Bond Future	245.3914	245.4271	245.3914	245.4271	0
31/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5781.4000	5817.0900	5.7814	5.8171	0
31/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R210 On 08-May-25			Bond Future	247.1493	247.1824	247.1493	247.1824	0
31/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	880.7300	847.6500	0.8807	0.8477	0
31/07/2024	R210 On 07-August-25			Bond Future	252.2351	252.2654	252.2351	252.2654	0
31/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3795.0700	3825.4300	3.7951	3.8254	0
31/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R213 On 01-August-24			Bond Future	9.8356	9.9425	89.5330	89.0697	23,842
31/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4313.3500	3850.0500	4.3134	3.8501	0
31/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4354.1200	3890.8200	4.3541	3.8908	0
31/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4394.8600	3931.5600	4.3949	3.9316	0
31/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R213 On 07-November-24			Bond Future	9.8974	10.0103	88.0479	87.5738	75,185
31/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5503.1400	5088.1200	5.5031	5.0881	0
31/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	182.4300	241.5700	0.1824	0.2416	0
31/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5539.0000	5123.1600	5.5390	5.1232	0
31/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	179.3300	237.6500	0.1793	0.2377	0
31/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5574.8000	5158.2200	5.5748	5.1582	0
31/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	176.2000	233.7800	0.1762	0.2338	0
31/07/2024	R213 On 06-February-25			Bond Future	9.9686	10.0878	89.9209	89.4357	0
31/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5896.6100	5473.7000	5.8966	5.4737	0
31/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	472.3000	534.6500	0.4723	0.5347	0
31/07/2024	R213 On 08-May-25			Bond Future	10.0491	10.1750	88.2288	87.7322	0
31/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3533.3500	3197.1000	3.5334	3.1971	0
31/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1694.3200	1854.6500	1.6943	1.8547	0
31/07/2024	R213 On 07-August-25			Bond Future	10.1460	10.2794	90.0229	89.5150	0
31/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6653.0600	6270.2900	6.6531	6.2703	0
31/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1097.2400	1222.3800	1.0972	1.2224	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2024	R214 On 01-August-24			Bond Future	11.3659	11.4836	66.8464	66.2269	6,879
31/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	4008.6000	3389.1300	4.0086	3.3891	0
31/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4056.6000	3437.1300	4.0566	3.4371	0
31/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4104.5400	3485.0700	4.1045	3.4851	0
31/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/07/2024	R214 On 07-November-24			Bond Future	11.4519	11.5738	65.0898	64.4558	21,222
31/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5979.1200	5424.4000	5.9791	5.4244	0
31/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	371.4700	450.7100	0.3715	0.4507	0
31/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6019.1200	5463.3400	6.0191	5.4633	0
31/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	366.0000	444.1800	0.3660	0.4442	0
31/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6059.0700	5502.2600	6.0591	5.5023	0
31/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	360.5200	437.6700	0.3605	0.4377	0
31/07/2024	R214 On 06-February-25			Bond Future	11.5410	11.6673	66.4743	65.8262	0
31/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3270.3800	2874.1500	3.2704	2.8742	554
31/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2203.6300	2455.5200	2.2036	2.4555	0
31/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4900.0600	4420.8200	4.9001	4.4208	554
31/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1388.7600	1557.6400	1.3888	1.5576	0
31/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6537.2800	6003.6000	6.5373	6.0036	0
31/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	903.6000	1018.0400	0.9036	1.0180	0
31/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9916.1600	9317.3100	9.9162	9.3173	0
31/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	371.1600	420.4300	0.3712	0.4204	554
31/07/2024	R214 On 08-May-25			Bond Future	11.6340	11.7648	64.5490	63.8865	0
31/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5554.0000	5166.6800	5.5540	5.1667	0
31/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1819.3000	2094.5200	1.8193	2.0945	0
31/07/2024	R214 On 07-August-25			Bond Future	11.7364	11.8721	65.8609	65.1839	0
31/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7741.5800	7191.3300	7.7416	7.1913	0
31/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1967.7200	2094.4400	1.9677	2.0944	0
31/07/2024	R248 On 01-August-24			Bond Future	11.4659	11.5837	81.7943	81.0284	24,851
31/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5155.5000	4389.6300	5.1555	4.3896	0
31/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5213.6800	4447.8100	5.2137	4.4478	0
31/07/2024	R248 On 01-August-24	12.31	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
31/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5271.7800	4505.9100	5.2718	4.5059	0
31/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2024	R248 On 07-November-24			Bond Future	11.5538	11.6760	79.2396	78.4560	250,570
31/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7715.4600	7024.9400	7.7155	7.0249	0
31/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	433.2300	526.3900	0.4332	0.5264	0
31/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7763.7300	7072.0300	7.7637	7.0720	0
31/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	427.0700	519.0500	0.4271	0.5191	0
31/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7811.9300	7119.0400	7.8119	7.1190	0
31/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	420.9200	511.7100	0.4209	0.5117	0
31/07/2024	R248 On 06-February-25			Bond Future	11.6448	11.7716	80.9252	80.1239	10,000
31/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7512.1900	6941.9300	7.5122	6.9419	0
31/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1203.4100	1434.4000	1.2034	1.4344	0
31/07/2024	R248 On 08-May-25			Bond Future	11.7393	11.8708	78.1555	77.3364	0
31/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7239.5000	6640.0900	7.2395	6.6401	0
31/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2140.5800	2360.2400	2.1406	2.3602	0
31/07/2024	R248 On 07-August-25			Bond Future	11.8433	11.9798	79.7433	78.9065	0
31/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9943.6800	9179.0500	9.9437	9.1791	0
31/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2234.3500	2306.5800	2.2344	2.3066	0
31/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0