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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/07/2024 TO: 31/07/2024

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	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	2025 On 01-August-24			Bond Future	181.35	181.4119	181.3482	181.4119	1,130.00
31/07/2024	2025 On 07-November-24			Bond Future	185.60	185.6653	185.6004	185.6653	9,240.00
31/07/2024	2029 On 01-August-24			Bond Future	131.06	130.8776	131.0564	130.8776	1,970.00
31/07/2024	2029 On 07-November-24			Bond Future	132.73	132.5477	132.7308	132.5477	8,202.00
31/07/2024	2029 On 06-February-25			Bond Future	135.59	135.3976	135.5861	135.3976	0.00
31/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3186	3	3	3	0.00
31/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2029 On 08-May-25			Bond Future	137.01	136.8144	137.0088	136.8144	0.00
31/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
31/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	841	1	1	1	0.00
31/07/2024	2029 On 07-August-25			Bond Future	139.83	139.6286	139.8288	139.6286	0.00

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	2419	2	2	2	0.00
31/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2030 On 01-August-24			Bond Future	9.39	93.8621	94.2930	93.8621	27,367.00
31/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3931	3	4	3	0.00
31/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3892	3	4	3	0.00
31/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3969	4	4	4	0.00
31/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	3274	3	3	3	0.00
31/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	5190	5	5	5	0.00
31/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7424	7	7	7	0.00
31/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
31/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2030 On 07-November-24			Bond Future	9.42	96.0377	96.4787	96.0377	163,656.00
31/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	5165	5	5	5	0.00
31/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	5198	5	5	5	0.00
31/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	5131	5	5	5	0.00
31/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	5030	5	5	5	600.00
31/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	9137	9	9	9	0.00
31/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3405	3	3	3	600.00
31/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	164	0	0	0	0.00
31/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	14	0	0	0	600.00
31/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	392	0	0	0	0.00
31/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	156	0	0	0	0.00
31/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	151	0	0	0	0.00
31/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	153	0	0	0	0.00
31/07/2024	2030 On 06-February-25			Bond Future	9.47	94.0695	94.5209	94.0695	0.00
31/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4929	5	5	5	0.00
31/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	514	1	1	1	0.00
31/07/2024	2030 On 08-May-25			Bond Future	9.54	96.0211	96.4832	96.0211	0.00
31/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2928	3	3	3	0.00
31/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	8213	8	8	8	0.00

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	4	4	4	1,640.00
31/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4851	4	5	4	2,280.00
31/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9435	9	9	9	0.00
31/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	186	0	0	0	2,280.00
31/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	827	1	1	1	0.00
31/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	307	0	0	0	1,640.00
31/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1131	1	1	1	0.00
31/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1542	2	2	2	0.00
31/07/2024	2030 On 07-August-25			Bond Future	9.63	93.9618	94.4346	93.9618	0.00
31/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5802	5	6	5	0.00
31/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	4210	4	4	4	1,054.00
31/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8497	8	8	8	0.00
31/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	419	0	0	0	1,054.00
31/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1360	1	1	1	0.00
31/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	898	1	1	1	0.00
31/07/2024	2032 On 01-August-24			Bond Future	10.17	92.3695	92.8442	92.3695	52,768.00
31/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4606	4	5	4	0.00
31/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4651	4	5	4	0.00
31/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4560	4	5	4	0.00
31/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10704	10	11	10	0.00
31/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4468	4	4	4	0.00
31/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6719	6	7	6	0.00
31/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9742	9	10	9	0.00
31/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6940	6	7	6	0.00
31/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3732	3	4	3	0.00
31/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	6230	6	6	6	0.00
31/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	0	0	0	0	11,000.00
31/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0	0	0	0	100.00
31/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
31/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
31/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	0	0	0	0	0.00

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31/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2032 On 07-November-24			Bond Future	10.24	90.3435	90.8294	90.3435	105,038.00
31/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5914	6	6	6	0.00
31/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5875	5	6	5	0.00
31/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5954	6	6	6	0.00
31/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6433	6	6	6	600.00
31/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11810	11	12	11	0.00
31/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4480	4	4	4	600.00
31/07/2024	2032 On 07-November-24	10.60	Call	Bond Future	2694	2	3	2	0.00
31/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13407	13	13	13	0.00
31/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6553	6	7	6	1,615.00
31/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	4	0	0	0	1,615.00
31/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	187	0	0	0	0.00
31/07/2024	2032 On 07-November-24	10.60	Put	Bond Future	993	1	1	1	200.00
31/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	197	0	0	0	0.00
31/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	11	0	0	0	600.00
31/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	450	1	0	1	0.00
31/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	241	0	0	0	0.00
31/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	249	0	0	0	0.00
31/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	245	0	0	0	0.00
31/07/2024	2032 On 06-February-25			Bond Future	10.32	92.2638	92.7610	92.2638	0.00
31/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6768	6	7	6	0.00
31/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	555	1	1	1	0.00
31/07/2024	2032 On 08-May-25			Bond Future	10.41	90.0129	90.5217	90.0129	0.00
31/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4146	4	4	4	0.00
31/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	1929	2	2	2	0.00
31/07/2024	2032 On 07-August-25			Bond Future	10.52	91.8402	92.3608	91.8402	0.00
31/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7587	7	8	7	0.00
31/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1357	1	1	1	0.00
31/07/2024	2033 On 01-August-24			Bond Future	124.88	124.8456	124.8759	124.8456	1,618.00
31/07/2024	2033 On 07-November-24			Bond Future	126.30	126.2728	126.3040	126.2728	6,936.00
31/07/2024	2033 On 06-February-25			Bond Future	129.02	128.9879	129.0211	128.9879	0.00
31/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	4081	4	4	4	0.00

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	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2033 On 08-May-25			Bond Future	130.21	130.1702	130.2059	130.1702	0.00
31/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
31/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	414	0	0	0	0.00
31/07/2024	2033 On 07-August-25			Bond Future	132.89	132.8479	132.8861	132.8479	0.00
31/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4236	4	4	4	0.00
31/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2037 On 01-August-24			Bond Future	11.27	81.2176	81.8333	81.2176	71,430.00
31/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4587	4	5	4	0.00
31/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4534	4	5	4	0.00
31/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4639	4	5	4	1,383.00
31/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12935	12	13	12	0.00
31/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9943	9	10	9	0.00
31/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
31/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
31/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2037 On 07-November-24			Bond Future	11.36	83.1002	83.7302	83.1002	184,112.00
31/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6853	6	7	6	0.00
31/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6898	6	7	6	0.00
31/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6808	6	7	6	0.00
31/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	372	0	0	0	0.00
31/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	361	0	0	0	0.00
31/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	366	0	0	0	0.00
31/07/2024	2037 On 06-February-25			Bond Future	11.46	80.6062	81.2505	80.6062	0.00
31/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7659	7	8	7	0.00
31/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	869	1	1	1	0.00
31/07/2024	2037 On 08-May-25			Bond Future	11.57	82.2778	82.9367	82.2778	3,975.00
31/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5709	5	6	5	0.00
31/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9865	9	10	9	7,500.00
31/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6799	6	7	6	15,000.00
31/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9670	9	10	9	7,500.00
31/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	986	1	1	1	0.00

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31/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1705	2	2	2	0.00
31/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	951	1	1	1	0.00
31/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2124	2	2	2	0.00
31/07/2024	2037 On 07-August-25			Bond Future	11.70	79.6876	80.3611	79.6876	0.00
31/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8611	8	9	8	0.00
31/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2023	2	2	2	0.00
31/07/2024	2038 On 01-August-24			Bond Future	135.17	134.4426	135.1695	134.4426	796.00
31/07/2024	2038 On 07-November-24			Bond Future	138.34	137.5948	138.3389	137.5948	3,218.00
31/07/2024	2038 On 06-February-25			Bond Future	139.20	138.4428	139.2046	138.4428	0.00
31/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3975	3	4	3	0.00
31/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2038 On 08-May-25			Bond Future	142.13	141.3498	142.1294	141.3498	0.00
31/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	2449	2	2	2	0.00
31/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2038 On 07-August-25			Bond Future	142.90	142.1047	142.9024	142.1047	0.00
31/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	3342	3	3	3	0.00
31/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2040 On 01-August-24			Bond Future	11.50	81.5238	82.2467	81.5238	8,354.00
31/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4876	4	5	4	0.00
31/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4932	4	5	4	0.00
31/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4820	4	5	4	0.00
31/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8236	8	8	8	7,500.00
31/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4595	4	5	4	0.00
31/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7868	7	8	7	0.00
31/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10930	10	11	10	0.00
31/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2040 On 07-November-24			Bond Future	11.60	83.4134	84.1531	83.4134	115,675.00
31/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7432	7	7	7	0.00

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31/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7526	7	8	7	0.00
31/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7479	7	7	7	0.00
31/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4087	4	4	4	640.00
31/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6309	6	6	6	0.00
31/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8901	8	9	8	0.00
31/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	544	1	1	1	640.00
31/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1112	1	1	1	0.00
31/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	241	0	0	0	640.00
31/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	377	0	0	0	0.00
31/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	371	0	0	0	0.00
31/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	383	0	0	0	0.00
31/07/2024	2040 On 06-February-25			Bond Future	11.69	80.6754	81.4318	80.6754	14.00
31/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7990	7	8	7	0.00
31/07/2024	2040 On 06-February-25	11.00	Call	Bond Future	1313	1	1	1	780.00
31/07/2024	2040 On 06-February-25	11.70	Call	Bond Future	3126	3	3	3	0.00
31/07/2024	2040 On 06-February-25	12.20	Call	Bond Future	4904	4	5	4	0.00
31/07/2024	2040 On 06-February-25	12.20	Put	Bond Future	1965	2	2	2	780.00
31/07/2024	2040 On 06-February-25	11.70	Put	Bond Future	3091	3	3	3	780.00
31/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	984	1	1	1	0.00
31/07/2024	2040 On 06-February-25	11.00	Put	Bond Future	5626	6	6	6	0.00
31/07/2024	2040 On 08-May-25			Bond Future	11.81	82.3483	83.1215	82.3483	3,900.00
31/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6686	6	7	6	0.00
31/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9895	9	10	9	7,500.00
31/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7154	7	7	7	15,000.00
31/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10183	10	10	10	7,500.00
31/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1101	1	1	1	0.00
31/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	1891	2	2	2	0.00
31/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1157	1	1	1	0.00
31/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2064	2	2	2	0.00
31/07/2024	2040 On 07-August-25			Bond Future	11.93	79.5086	80.2988	79.5086	0.00
31/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9460	9	9	9	0.00
31/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2183	2	2	2	0.00
31/07/2024	2044 On 01-August-24			Bond Future	11.58	77.7142	78.4518	77.7142	72,201.00
31/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4297	4	4	4	0.00

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	4240	4	4	4	0.00
31/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4355	4	4	4	0.00
31/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8196	7	8	7	0.00
31/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9487	9	9	9	0.00
31/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
31/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00
31/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2044 On 07-November-24			Bond Future	11.67	79.5155	80.2703	79.5155	79,277.00
31/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7544	7	8	7	0.00
31/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7591	7	8	7	0.00
31/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7497	7	7	7	0.00
31/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3478	3	3	3	0.00
31/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4520	4	5	4	0.00
31/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5633	5	6	5	0.00
31/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	722	1	1	1	11,405.00
31/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1027	1	1	1	9,540.00
31/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1450	2	1	2	13,875.00
31/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	406	0	0	0	0.00
31/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	395	0	0	0	0.00
31/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	401	0	0	0	0.00
31/07/2024	2044 On 06-February-25			Bond Future	11.76	76.8200	77.5917	76.8200	0.00
31/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8088	8	8	8	0.00
31/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3934	4	4	4	449.00
31/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11267	11	11	11	0.00
31/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5881	5	6	5	449.00
31/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2487	3	2	3	0.00
31/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	487	1	0	1	449.00
31/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1555	2	2	2	0.00
31/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	956	1	1	1	0.00
31/07/2024	2044 On 08-May-25			Bond Future	11.87	78.4128	79.2017	78.4128	0.00
31/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6953	6	7	6	0.00
31/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2076	2	2	2	0.00
31/07/2024	2044 On 07-August-25			Bond Future	11.99	75.6185	76.4245	75.6185	0.00

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 07-August-25	13.34	Call	Bond Future	9635	9	10	9	0.00
31/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2248	2	2	2	0.00
31/07/2024	2046 On 01-August-24			Bond Future	118.57	117.7861	118.5679	117.7861	6,642.00
31/07/2024	2046 On 07-November-24			Bond Future	119.15	118.3501	119.1506	118.3501	18,131.00
31/07/2024	2046 On 06-February-25			Bond Future	121.71	120.8945	121.7136	120.8945	0.00
31/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	7704	7	8	7	0.00
31/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2046 On 08-May-25			Bond Future	122.03	121.1910	122.0287	121.1910	0.00
31/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	59	0	0	0	0.00
31/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	1	0	1	0.00
31/07/2024	2046 On 07-August-25			Bond Future	124.54	123.6824	124.5391	123.6824	0.00
31/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	5849	5	6	5	0.00
31/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2050 On 01-August-24			Bond Future	117.66	117.0839	117.6633	117.0839	5,700.00
31/07/2024	2050 On 07-November-24			Bond Future	120.42	119.8291	120.4222	119.8291	15,424.00
31/07/2024	2050 On 06-February-25			Bond Future	120.66	120.0536	120.6610	120.0536	0.00
31/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	5061	4	5	4	0.00
31/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2050 On 08-May-25			Bond Future	123.20	122.5743	123.1960	122.5743	0.00
31/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	2036	1	2	1	0.00
31/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
31/07/2024	2050 On 07-August-25			Bond Future	123.33	122.6952	123.3315	122.6952	0.00
31/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	3441	3	3	3	0.00
31/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
31/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	AL37 On 01-August-24			Index Future	1010.02	1005.2640	1010.0150	1005.2640	0.00
31/07/2024	AL37 On 07-November-24			Index Future	1033.43	1028.5650	1033.4270	1028.5650	0.00
31/07/2024	AL37 On 06-February-25			Index Future	1055.41	1050.4460	1055.4140	1050.4460	0.00
31/07/2024	AL37 On 08-May-25			Index Future	1077.36	1072.2860	1077.3620	1072.2860	0.00

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 07-August-25			Index Future	1099.32	1094.1320	1099.3170	1094.1320	0.00
31/07/2024	AL7T On 01-August-24			Index Future	1193.68	1186.3110	1193.6770	1186.3110	0.00
31/07/2024	AL7T On 07-November-24			Index Future	1221.35	1213.8080	1221.3460	1213.8080	0.00
31/07/2024	AL7T On 06-February-25			Index Future	1247.33	1239.6290	1247.3320	1239.6290	0.00
31/07/2024	AL7T On 08-May-25			Index Future	1273.27	1265.4030	1273.2710	1265.4030	0.00
31/07/2024	AL7T On 07-August-25			Index Future	1299.22	1291.1840	1299.2180	1291.1840	0.00
31/07/2024	ALBI On 01-August-24			Index Future	1032.75	1026.3460	1032.7490	1026.3460	0.00
31/07/2024	ALBI On 07-November-24			Index Future	1056.69	1050.1360	1056.6870	1050.1360	125.00
31/07/2024	ALBI On 06-February-25			Index Future	1079.17	1072.4750	1079.1690	1072.4750	0.00
31/07/2024	ALBI On 08-May-25			Index Future	1101.61	1094.7740	1101.6120	1094.7740	0.00
31/07/2024	ALBI On 07-August-25			Index Future	1124.06	1117.0780	1124.0610	1117.0780	0.00
31/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

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	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	ES33 On 01-August-24			Bond Future	11.56	79.8772	80.4082	79.8772	0.00
31/07/2024	ES33 On 07-November-24			Bond Future	11.68	77.9480	78.4915	77.9480	0.00
31/07/2024	ES33 On 06-February-25			Bond Future	11.81	79.6235	80.1796	79.6235	0.00
31/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6448	6	6	6	0.00
31/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
31/07/2024	ES33 On 08-May-25			Bond Future	11.96	77.4924	78.0613	77.4924	0.00
31/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3289	3	3	3	0.00
31/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
31/07/2024	ES33 On 07-August-25			Bond Future	12.11	79.0826	79.6644	79.0826	0.00
31/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5860	5	6	5	0.00
31/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00

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 01-August-24			Bond Future	12.02	76.1228	76.8012	76.1228	0.00
31/07/2024	ES42 On 07-November-24			Bond Future	12.13	73.6393	74.3337	73.6393	0.00
31/07/2024	ES42 On 06-February-25			Bond Future	12.24	75.2214	75.9316	75.2214	0.00
31/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7538	7	8	7	0.00
31/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
31/07/2024	ES42 On 08-May-25			Bond Future	12.36	72.5317	73.2579	72.5317	0.00
31/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4627	4	5	4	0.00
31/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
31/07/2024	ES42 On 07-August-25			Bond Future	12.49	74.0175	74.7598	74.0175	0.00
31/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6488	6	6	6	0.00
31/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
31/07/2024	GOVI On 01-August-24			GOVI	1017.18	1010.9190	1017.1780	1010.9190	16.00
31/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	737980	68	74	68	0.00
31/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	737880	68	74	68	0.00
31/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	738080	68	74	68	0.00
31/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
31/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
31/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
31/07/2024	GOVI On 07-November-24			GOVI	1040.76	1034.3520	1040.7560	1034.3520	686.00
31/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	919760	86	92	86	0.00
31/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	919660	86	92	86	0.00
31/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	919560	86	92	86	0.00
31/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
31/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
31/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
31/07/2024	GOVI On 06-February-25			GOVI	1062.90	1056.3550	1062.9000	1056.3550	0.00
31/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	909000	84	91	84	0.00
31/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
31/07/2024	GOVI On 08-May-25			GOVI	1085.00	1078.3180	1085.0030	1078.3180	0.00
31/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	630030	56	63	56	0.00
31/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
31/07/2024	GOVI On 07-August-25			GOVI	1107.11	1100.2870	1107.1140	1100.2870	0.00
31/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	961140	89	96	89	0.00
31/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00

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	110.00	110.0000	110.0000	110.0000	0.00
31/07/2024	IGOV On 01-August-24			Index Future	358.93	357.8040	358.9270	357.8040	0.00
31/07/2024	IGOV On 07-November-24			Index Future	367.34	366.1940	367.3430	366.1940	596.00
31/07/2024	IGOV On 06-February-25			Index Future	375.25	374.0710	375.2460	374.0710	0.00
31/07/2024	IGOV On 08-May-25			Index Future	383.14	381.9330	383.1360	381.9330	0.00
31/07/2024	IGOV On 07-August-25			Index Future	391.03	389.7980	391.0270	389.7980	0.00
31/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
31/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
31/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
31/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
31/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
31/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
31/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
31/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
31/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
31/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
31/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00

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	10.89	90.7432	91.3778	90.7432	26,091.00
31/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4963	4	5	4	0.00
31/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	5015	4	5	4	0.00
31/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4911	4	5	4	0.00
31/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	4176	4	4	4	0.00
31/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11973	11	12	11	0.00
31/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11835	11	12	11	0.00
31/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	8257	8	8	8	0.00
31/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8503	8	9	8	0.00
31/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	7012	6	7	6	5,100.00
31/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	11278	11	11	11	0.00
31/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	11138	11	11	11	0.00
31/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
31/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
31/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
31/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	0	0	0	0	9,500.00
31/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R035 On 07-November-24			Bond Future	10.98	88.3323	88.9818	88.3323	127,101.00
31/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6692	6	7	6	0.00
31/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6648	6	7	6	0.00
31/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6737	6	7	6	0.00
31/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6781	6	7	6	1,000.00
31/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11406	11	11	11	0.00
31/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	62	0	0	0	1,000.00
31/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	353	0	0	0	0.00
31/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	359	0	0	0	0.00
31/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	370	0	0	0	0.00
31/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	364	0	0	0	0.00
31/07/2024	R035 On 06-February-25			Bond Future	11.07	90.2103	90.8745	90.2103	0.00

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	12.41	Call	Bond Future	7673	7	8	7	0.00
31/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	820	1	1	1	0.00
31/07/2024	R035 On 08-May-25			Bond Future	11.18	87.5688	88.2481	87.5688	0.00
31/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5292	5	5	5	0.00
31/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4232	4	4	4	400.00
31/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8690	8	9	8	0.00
31/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11222	11	11	11	0.00
31/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	652	1	1	1	400.00
31/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1088	1	1	1	400.00
31/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2751	3	3	3	0.00
31/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2171	2	2	2	0.00
31/07/2024	R035 On 07-August-25			Bond Future	11.30	89.3471	90.0416	89.3471	0.00
31/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8500	8	9	8	0.00
31/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1830	2	2	2	0.00
31/07/2024	R053 On 01-August-24			Bond Future	11.48	104.1645	105.2774	104.1645	0.00
31/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12546	11	13	11	0.00
31/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12413	11	12	11	0.00
31/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12480	11	12	11	0.00
31/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R053 On 07-November-24			Bond Future	11.56	100.7073	101.8460	100.7073	3,638.00
31/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9982	9	10	9	0.00
31/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10044	9	10	9	0.00
31/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9921	9	10	9	0.00
31/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	577	1	1	1	0.00
31/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	561	1	1	1	0.00
31/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	569	1	1	1	0.00
31/07/2024	R053 On 06-February-25			Bond Future	11.65	102.8476	104.0118	102.8476	0.00
31/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10927	10	11	10	0.00
31/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1296	2	1	2	0.00
31/07/2024	R053 On 08-May-25			Bond Future	11.75	99.1114	100.3012	99.1114	0.00
31/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9479	9	9	9	0.00
31/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2745	3	3	3	0.00

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 07-August-25			Bond Future	11.86	101.1217	102.3372	101.1217	0.00
31/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12627	11	13	11	0.00
31/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3124	3	3	3	0.00
31/07/2024	R186 On 01-August-24			Bond Future	8.32	105.7608	105.9112	105.7608	68,896.00
31/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	803	1	1	1	0.00
31/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	782	1	1	1	0.00
31/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	825	1	1	1	0.00
31/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R186 On 07-November-24			Bond Future	8.26	108.2121	108.3662	108.2121	124,024.00
31/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1823	2	2	2	0.00
31/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1806	2	2	2	0.00
31/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1840	2	2	2	0.00
31/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	120	0	0	0	0.00
31/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	124	0	0	0	0.00
31/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	122	0	0	0	0.00
31/07/2024	R186 On 06-February-25			Bond Future	8.21	105.1984	105.3569	105.1984	0.00
31/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1721	2	2	2	0.00
31/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	303	0	0	0	0.00
31/07/2024	R186 On 08-May-25			Bond Future	8.17	107.3813	107.5445	107.3813	0.00
31/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1048	1	1	1	0.00
31/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	601	1	1	1	0.00
31/07/2024	R186 On 07-August-25			Bond Future	8.16	104.2496	104.4176	104.2496	0.00
31/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2082	2	2	2	0.00
31/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1616	1	2	1	1,983.00
31/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2711	3	3	3	0.00
31/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	69	0	0	0	1,983.00
31/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	265	0	0	0	0.00
31/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	151	0	0	0	0.00
31/07/2024	R202 On 01-August-24			Bond Future	261.87	261.9014	261.8678	261.9014	435.00
31/07/2024	R202 On 07-November-24			Bond Future	268.01	268.0421	268.0080	268.0421	1,076.00
31/07/2024	R202 On 06-February-25			Bond Future	268.57	268.6030	268.5713	268.6030	0.00
31/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1781	2	2	2	0.00

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	266.79	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R202 On 08-May-25			Bond Future	274.21	274.2433	274.2146	274.2433	0.00
31/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1905	2	2	2	0.00
31/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R202 On 07-August-25			Bond Future	274.55	274.5751	274.5494	274.5751	0.00
31/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2949	3	3	3	0.00
31/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R209 On 01-August-24			Bond Future	10.99	70.8679	71.4349	70.8679	4,689.00
31/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3887	3	4	3	0.00
31/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3933	3	4	3	0.00
31/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3840	3	4	3	0.00
31/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R209 On 07-November-24			Bond Future	11.07	69.3537	69.9340	69.3537	15,780.00
31/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5758	5	6	5	0.00
31/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5798	5	6	5	0.00
31/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5719	5	6	5	0.00
31/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	362	0	0	0	0.00
31/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	351	0	0	0	0.00
31/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	356	0	0	0	0.00
31/07/2024	R209 On 06-February-25			Bond Future	11.16	70.8279	71.4213	70.8279	0.00
31/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6687	6	7	6	0.00
31/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	774	1	1	1	0.00
31/07/2024	R209 On 08-May-25			Bond Future	11.26	69.1420	69.7487	69.1420	0.00
31/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4882	5	5	5	0.00
31/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	1913	2	2	2	0.00
31/07/2024	R209 On 07-August-25			Bond Future	11.36	70.5457	71.1658	70.5457	0.00
31/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7555	7	8	7	0.00
31/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1668	2	2	2	0.00
31/07/2024	R210 On 01-August-24			Bond Future	237.98	238.0123	237.9752	238.0123	842.00
31/07/2024	R210 On 07-November-24			Bond Future	240.22	240.2614	240.2239	240.2614	1,379.00
31/07/2024	R210 On 06-February-25			Bond Future	245.39	245.4271	245.3914	245.4271	0.00
31/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5781	6	6	6	0.00

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 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R210 On 08-May-25			Bond Future	247.15	247.1824	247.1493	247.1824	0.00
31/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
31/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	881	1	1	1	0.00
31/07/2024	R210 On 07-August-25			Bond Future	252.24	252.2654	252.2351	252.2654	0.00
31/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3795	4	4	4	0.00
31/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R213 On 01-August-24			Bond Future	9.84	89.0697	89.5330	89.0697	23,842.00
31/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4354	4	4	4	0.00
31/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4313	4	4	4	0.00
31/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4395	4	4	4	0.00
31/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R213 On 07-November-24			Bond Future	9.90	87.5738	88.0479	87.5738	75,185.00
31/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5539	5	6	5	0.00
31/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5503	5	6	5	0.00
31/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5575	5	6	5	0.00
31/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	176	0	0	0	0.00
31/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	182	0	0	0	0.00
31/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	179	0	0	0	0.00
31/07/2024	R213 On 06-February-25			Bond Future	9.97	89.4357	89.9209	89.4357	0.00
31/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5897	5	6	5	0.00
31/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	472	1	0	1	0.00
31/07/2024	R213 On 08-May-25			Bond Future	10.05	87.7322	88.2288	87.7322	0.00
31/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3533	3	4	3	0.00
31/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1694	2	2	2	0.00
31/07/2024	R213 On 07-August-25			Bond Future	10.15	89.5150	90.0229	89.5150	0.00
31/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6653	6	7	6	0.00
31/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1097	1	1	1	0.00
31/07/2024	R214 On 01-August-24			Bond Future	11.37	66.2269	66.8464	66.2269	6,879.00
31/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4057	3	4	3	0.00
31/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4105	3	4	3	0.00
31/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	4009	3	4	3	0.00

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	12.16	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R214 On 07-November-24			Bond Future	11.45	64.4558	65.0898	64.4558	21,222.00
31/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6019	5	6	5	0.00
31/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6059	6	6	6	0.00
31/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5979	5	6	5	0.00
31/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	371	0	0	0	0.00
31/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	361	0	0	0	0.00
31/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	366	0	0	0	0.00
31/07/2024	R214 On 06-February-25			Bond Future	11.54	65.8262	66.4743	65.8262	0.00
31/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6537	6	7	6	0.00
31/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3270	3	3	3	554.00
31/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4900	4	5	4	554.00
31/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9916	9	10	9	0.00
31/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	371	0	0	0	554.00
31/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1389	2	1	2	0.00
31/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2204	2	2	2	0.00
31/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	904	1	1	1	0.00
31/07/2024	R214 On 08-May-25			Bond Future	11.63	63.8865	64.5490	63.8865	0.00
31/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5554	5	6	5	0.00
31/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1819	2	2	2	0.00
31/07/2024	R214 On 07-August-25			Bond Future	11.74	65.1839	65.8609	65.1839	0.00
31/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7742	7	8	7	0.00
31/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1968	2	2	2	0.00
31/07/2024	R248 On 01-August-24			Bond Future	11.47	81.0284	81.7943	81.0284	24,851.00
31/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5214	4	5	4	0.00
31/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5272	5	5	5	0.00
31/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5156	4	5	4	0.00
31/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	0.00
31/07/2024	R248 On 07-November-24			Bond Future	11.55	78.4560	79.2396	78.4560	250,570.00
31/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7764	7	8	7	0.00

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 07-November-24	12.80	Call	Bond Future	7812	7	8	7	0.00
31/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7715	7	8	7	0.00
31/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	433	1	0	1	0.00
31/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	421	1	0	1	0.00
31/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	427	1	0	1	0.00
31/07/2024	R248 On 06-February-25			Bond Future	11.64	80.1239	80.9252	80.1239	10,000.00
31/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7512	7	8	7	0.00
31/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1203	1	1	1	0.00
31/07/2024	R248 On 08-May-25			Bond Future	11.74	77.3364	78.1555	77.3364	0.00
31/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7240	7	7	7	0.00
31/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2141	2	2	2	0.00
31/07/2024	R248 On 07-August-25			Bond Future	11.84	78.9065	79.7433	78.9065	0.00
31/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9944	9	10	9	0.00
31/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2234	2	2	2	0.00
31/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00