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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/06/2024 TO: 24/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	2025 On 01-August-24			Bond Future	182.03	181.8043	182.0286	181.8043	4,600.00
24/06/2024	2025 On 07-November-24			Bond Future	186.35	186.1248	186.3546	186.1248	4,870.00
24/06/2024	2029 On 01-August-24			Bond Future	132.43	132.0852	132.4276	132.0852	9,944.00
24/06/2024	2029 On 07-November-24			Bond Future	134.17	133.8219	134.1727	133.8219	0.00
24/06/2024	2029 On 06-February-25			Bond Future	137.13	136.7750	137.1338	136.7750	0.00
24/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4734	4	5	4	0.00
24/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2029 On 08-May-25			Bond Future	138.71	138.3445	138.7119	138.3445	0.00
24/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	862	0	1	0	0.00
24/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2029 On 07-August-25			Bond Future	141.69	141.3162	141.6921	141.3162	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
24/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	4282	4	4	4	0.00
24/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2030 On 01-August-24			Bond Future	9.83	93.0914	92.5226	93.0914	120,390.00
24/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2399	3	2	3	0.00
24/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2432	3	2	3	0.00
24/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2367	3	2	3	0.00
24/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1870	2	2	2	600.00
24/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3518	4	4	4	600.00
24/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5670	6	6	6	0.00
24/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	17	0	0	0	600.00
24/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	367	0	0	0	0.00
24/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	98	0	0	0	0.00
24/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	245	0	0	0	0.00
24/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	233	0	0	0	0.00
24/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	239	0	0	0	0.00
24/06/2024	2030 On 07-November-24			Bond Future	9.88	95.2790	94.6970	95.2790	39,772.00
24/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3745	4	4	4	0.00
24/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3716	4	4	4	0.00
24/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3775	4	4	4	0.00
24/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2271	3	2	3	600.00
24/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3628	4	4	4	600.00
24/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7438	8	7	8	0.00
24/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	97	0	0	0	600.00
24/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	544	0	1	0	0.00
24/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1039	1	1	1	0.00
24/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	509	0	1	0	0.00
24/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	523	0	1	0	0.00
24/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	516	0	1	0	0.00
24/06/2024	2030 On 06-February-25			Bond Future	9.94	93.3485	92.7540	93.3485	0.00
24/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3656	4	4	4	0.00
24/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1008	1	1	1	0.00
24/06/2024	2030 On 08-May-25			Bond Future	10.02	95.3769	94.7697	95.3769	0.00
24/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2101	2	2	2	0.00
24/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6793	7	7	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
24/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2867	3	3	3	1,640.00
24/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3737	4	4	4	2,280.00
24/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7929	8	8	8	0.00
24/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	393	0	0	0	2,280.00
24/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1427	1	1	1	0.00
24/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	601	1	1	1	1,640.00
24/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1864	2	2	2	0.00
24/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2429	2	2	2	0.00
24/06/2024	2030 On 07-August-25			Bond Future	10.12	93.3910	92.7712	93.3910	0.00
24/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4631	5	5	5	0.00
24/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7115	8	7	8	0.00
24/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3212	4	3	4	1,054.00
24/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	700	1	1	1	1,054.00
24/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2025	2	2	2	0.00
24/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1391	1	1	1	0.00
24/06/2024	2032 On 01-August-24			Bond Future	10.61	91.2558	90.7013	91.2558	101,280.00
24/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2842	3	3	3	0.00
24/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2804	3	3	3	0.00
24/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2879	3	3	3	0.00
24/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8572	9	9	9	0.00
24/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4707	5	5	5	600.00
24/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7624	8	8	8	0.00
24/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2729	3	3	3	600.00
24/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	4914	5	5	5	0.00
24/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	2155	3	2	3	0.00
24/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4257	5	4	5	120.00
24/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	170	0	0	0	0.00
24/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	566	0	1	0	11,000.00
24/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	117	0	0	0	100.00
24/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	132	0	0	0	0.00
24/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	24	0	0	0	600.00
24/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	404	0	0	0	0.00
24/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	11	0	0	0	11,000.00
24/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	371	0	0	0	0.00

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24/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	387	0	0	0	0.00
24/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	379	0	0	0	0.00
24/06/2024	2032 On 07-November-24			Bond Future	10.70	89.2328	88.6654	89.2328	52,889.00
24/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4314	5	4	5	0.00
24/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4348	5	4	5	0.00
24/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4280	5	4	5	0.00
24/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3118	4	3	4	600.00
24/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4762	5	5	5	600.00
24/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9726	10	10	10	0.00
24/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11280	12	11	12	0.00
24/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4868	5	5	5	1,615.00
24/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	40	0	0	0	1,615.00
24/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	666	1	1	1	0.00
24/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	91	0	0	0	600.00
24/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	691	1	1	1	0.00
24/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1252	1	1	1	0.00
24/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	818	1	1	1	0.00
24/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	799	1	1	1	0.00
24/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	809	1	1	1	0.00
24/06/2024	2032 On 06-February-25			Bond Future	10.79	91.1805	90.6009	91.1805	0.00
24/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5171	6	5	6	0.00
24/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1118	1	1	1	0.00
24/06/2024	2032 On 08-May-25			Bond Future	10.89	88.9947	88.4028	88.9947	0.00
24/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3083	3	3	3	0.00
24/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	2985	3	3	3	0.00
24/06/2024	2032 On 07-August-25			Bond Future	11.00	90.8829	90.2787	90.8829	0.00
24/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6108	7	6	7	0.00
24/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1961	2	2	2	0.00
24/06/2024	2033 On 01-August-24			Bond Future	124.33	124.2611	124.3287	124.2611	7,742.00
24/06/2024	2033 On 07-November-24			Bond Future	125.78	125.7137	125.7830	125.7137	0.00
24/06/2024	2033 On 06-February-25			Bond Future	128.56	128.4880	128.5591	128.4880	0.00
24/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3619	4	4	4	0.00
24/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2033 On 08-May-25			Bond Future	129.85	129.7751	129.8485	129.7751	0.00

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24/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
24/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	771	1	1	1	0.00
24/06/2024	2033 On 07-August-25			Bond Future	132.64	132.5629	132.6383	132.5629	0.00
24/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3988	4	4	4	0.00
24/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2037 On 01-August-24			Bond Future	11.73	79.8073	79.2263	79.8073	183,454.00
24/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2502	3	3	3	0.00
24/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2542	3	3	3	1,383.00
24/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2463	3	2	3	0.00
24/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10330	11	10	11	0.00
24/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7360	8	7	8	0.00
24/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	23	0	0	0	1,383.00
24/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	3	0	0	0	1,383.00
24/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	536	0	1	0	0.00
24/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	510	0	1	0	0.00
24/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	523	0	1	0	0.00
24/06/2024	2037 On 07-November-24			Bond Future	11.84	81.6827	81.0882	81.6827	16,440.00
24/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	4903	5	5	5	0.00
24/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	4865	5	5	5	0.00
24/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	4941	5	5	5	0.00
24/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1046	1	1	1	0.00
24/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1070	1	1	1	0.00
24/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1058	1	1	1	0.00
24/06/2024	2037 On 06-February-25			Bond Future	11.95	79.2047	78.5973	79.2047	0.00
24/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5774	6	6	6	0.00
24/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1638	1	2	1	0.00
24/06/2024	2037 On 08-May-25			Bond Future	12.06	80.9251	80.3048	80.9251	3,975.00
24/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4328	5	4	5	0.00
24/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	7959	8	8	8	7,500.00
24/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5249	6	5	6	15,000.00
24/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	7782	8	8	8	7,500.00
24/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1730	2	2	2	0.00
24/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2788	3	3	3	0.00
24/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1676	2	2	2	0.00

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24/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3375	3	3	3	0.00
24/06/2024	2037 On 07-August-25			Bond Future	12.20	78.3807	77.7474	78.3807	0.00
24/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	6821	7	7	7	0.00
24/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2846	3	3	3	0.00
24/06/2024	2038 On 01-August-24			Bond Future	133.54	133.3665	133.5372	133.3665	3,162.00
24/06/2024	2038 On 07-November-24			Bond Future	136.71	136.5358	136.7108	136.5358	425.00
24/06/2024	2038 On 06-February-25			Bond Future	137.61	137.4276	137.6070	137.4276	0.00
24/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2377	2	2	2	0.00
24/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2038 On 08-May-25			Bond Future	140.63	140.4469	140.6307	140.4469	0.00
24/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	951	1	1	1	0.00
24/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2038 On 07-August-25			Bond Future	141.48	141.2925	141.4817	141.2925	0.00
24/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	1922	2	2	2	0.00
24/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2040 On 01-August-24			Bond Future	11.95	80.1592	79.5671	80.1592	39,100.00
24/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2768	3	3	3	0.00
24/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2726	3	3	3	0.00
24/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2810	3	3	3	0.00
24/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5666	6	6	6	7,500.00
24/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8273	9	8	9	0.00
24/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2560	3	3	3	680.00
24/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5323	6	5	6	0.00
24/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	134	0	0	0	680.00
24/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	645	1	1	1	0.00
24/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	23	0	0	0	680.00
24/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	110	0	0	0	0.00
24/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	558	0	1	0	0.00
24/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	586	0	1	0	0.00
24/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	572	0	1	0	0.00
24/06/2024	2040 On 07-November-24			Bond Future	12.06	82.0429	81.4369	82.0429	95,017.00
24/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5488	6	5	6	0.00
24/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5406	6	5	6	0.00
24/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5447	6	5	6	0.00

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24/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6700	7	7	7	0.00
24/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2671	3	3	3	640.00
24/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4450	5	4	5	0.00
24/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1402	1	1	1	640.00
24/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2412	2	2	2	0.00
24/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	756	1	1	1	640.00
24/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1061	1	1	1	0.00
24/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1073	1	1	1	0.00
24/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1049	1	1	1	0.00
24/06/2024	2040 On 06-February-25			Bond Future	12.16	79.3221	78.7030	79.3221	14.00
24/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6063	7	6	7	0.00
24/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1785	2	2	2	0.00
24/06/2024	2040 On 08-May-25			Bond Future	12.28	81.0449	80.4126	81.0449	3,900.00
24/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5166	6	5	6	0.00
24/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5567	6	6	6	15,000.00
24/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8247	9	8	9	7,500.00
24/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	7987	8	8	8	7,500.00
24/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1874	2	2	2	0.00
24/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3014	3	3	3	0.00
24/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3253	3	3	3	0.00
24/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	1958	2	2	2	0.00
24/06/2024	2040 On 07-August-25			Bond Future	12.41	78.2520	77.6066	78.2520	0.00
24/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7533	8	8	8	0.00
24/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2948	3	3	3	0.00
24/06/2024	2044 On 01-August-24			Bond Future	12.01	76.3955	75.7627	76.3955	112,975.00
24/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2325	3	2	3	0.00
24/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2365	3	2	3	0.00
24/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2285	3	2	3	0.00
24/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	5615	6	6	6	0.00
24/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	6849	7	7	7	0.00
24/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	51	0	0	0	15,000.00
24/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	108	0	0	0	5,000.00
24/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	734	1	1	1	0.00
24/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	700	1	1	1	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
24/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	717	1	1	1	0.00
24/06/2024	2044 On 07-November-24			Bond Future	12.12	78.1908	77.5432	78.1908	234.00
24/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5513	6	6	6	0.00
24/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5472	6	5	6	0.00
24/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5554	6	6	6	0.00
24/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	3904	4	4	4	0.00
24/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1719	2	2	2	11,405.00
24/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1085	1	1	1	0.00
24/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1109	1	1	1	0.00
24/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1097	1	1	1	0.00
24/06/2024	2044 On 06-February-25			Bond Future	12.22	75.5112	74.8496	75.5112	0.00
24/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6207	7	6	7	0.00
24/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4318	5	4	5	449.00
24/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2749	3	3	3	449.00
24/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9062	10	9	10	0.00
24/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1025	1	1	1	449.00
24/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2735	2	3	2	0.00
24/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	4044	4	4	4	0.00
24/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1816	2	2	2	0.00
24/06/2024	2044 On 08-May-25			Bond Future	12.33	77.1511	76.4755	77.1511	0.00
24/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5396	6	5	6	0.00
24/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3245	3	3	3	0.00
24/06/2024	2044 On 07-August-25			Bond Future	12.46	74.4009	73.7111	74.4009	0.00
24/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7681	8	8	8	0.00
24/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3007	3	3	3	0.00
24/06/2024	2046 On 01-August-24			Bond Future	116.37	117.0560	116.3729	117.0560	12,767.00
24/06/2024	2046 On 07-November-24			Bond Future	116.94	117.6344	116.9354	117.6344	4,922.00
24/06/2024	2046 On 06-February-25			Bond Future	119.52	120.2302	119.5159	120.2302	0.00
24/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5506	6	6	6	0.00
24/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2046 On 08-May-25			Bond Future	119.89	120.6150	119.8857	120.6150	0.00
24/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
24/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	2084	1	2	1	0.00
24/06/2024	2046 On 07-August-25			Bond Future	122.46	123.2045	122.4600	123.2045	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
24/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3770	5	4	5	0.00
24/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2050 On 01-August-24			Bond Future	115.51	115.2928	115.5068	115.2928	11,361.00
24/06/2024	2050 On 07-November-24			Bond Future	118.25	118.0328	118.2520	118.0328	4,151.00
24/06/2024	2050 On 06-February-25			Bond Future	118.50	118.2747	118.4993	118.2747	0.00
24/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	2899	3	3	3	0.00
24/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
24/06/2024	2050 On 08-May-25			Bond Future	121.10	120.8732	121.1030	120.8732	0.00
24/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
24/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	57	0	0	0	0.00
24/06/2024	2050 On 07-August-25			Bond Future	121.29	121.0493	121.2854	121.0493	0.00
24/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	1395	1	1	1	0.00
24/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
24/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	AL37 On 01-August-24			Index Future	990.74	996.4980	990.7400	996.4980	0.00
24/06/2024	AL37 On 07-November-24			Index Future	1014.03	1019.9170	1014.0270	1019.9170	0.00
24/06/2024	AL37 On 06-February-25			Index Future	1036.18	1042.1880	1036.1760	1042.1880	0.00
24/06/2024	AL37 On 08-May-25			Index Future	1058.73	1064.8640	1058.7290	1064.8640	0.00
24/06/2024	AL37 On 07-August-25			Index Future	1081.27	1087.5270	1081.2730	1087.5270	0.00
24/06/2024	AL7T On 01-August-24			Index Future	1163.06	1170.4010	1163.0610	1170.4010	0.00
24/06/2024	AL7T On 07-November-24			Index Future	1190.40	1197.9070	1190.3980	1197.9070	0.00
24/06/2024	AL7T On 06-February-25			Index Future	1216.40	1224.0650	1216.4000	1224.0650	0.00
24/06/2024	AL7T On 08-May-25			Index Future	1242.88	1250.6980	1242.8760	1250.6980	0.00
24/06/2024	AL7T On 07-August-25			Index Future	1269.34	1277.3160	1269.3400	1277.3160	0.00
24/06/2024	ALBI On 01-August-24			Index Future	1007.67	1013.7950	1007.6710	1013.7950	126.00
24/06/2024	ALBI On 07-November-24			Index Future	1031.36	1037.6210	1031.3560	1037.6210	16.00
24/06/2024	ALBI On 06-February-25			Index Future	1053.88	1060.2790	1053.8840	1060.2790	0.00
24/06/2024	ALBI On 08-May-25			Index Future	1076.82	1083.3490	1076.8230	1083.3490	0.00
24/06/2024	ALBI On 07-August-25			Index Future	1099.75	1106.4050	1099.7510	1106.4050	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
24/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	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
24/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	ES33 On 01-August-24			Bond Future	12.11	78.3641	77.8886	78.3641	0.00
24/06/2024	ES33 On 07-November-24			Bond Future	12.25	76.4235	75.9368	76.4235	0.00
24/06/2024	ES33 On 06-February-25			Bond Future	12.40	78.1095	77.6122	78.1095	0.00
24/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3881	4	4	4	0.00
24/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
24/06/2024	ES33 On 08-May-25			Bond Future	12.55	76.0205	75.5125	76.0205	0.00
24/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	741	1	1	1	0.00
24/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
24/06/2024	ES33 On 07-August-25			Bond Future	12.72	77.6496	77.1310	77.6496	0.00
24/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3326	4	3	4	0.00
24/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
24/06/2024	ES42 On 01-August-24			Bond Future	12.54	74.4169	73.8986	74.4169	0.00
24/06/2024	ES42 On 07-November-24			Bond Future	12.66	71.9168	71.3862	71.9168	0.00
24/06/2024	ES42 On 06-February-25			Bond Future	12.79	73.5028	72.9607	73.5028	0.00
24/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4567	5	5	5	0.00
24/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
24/06/2024	ES42 On 08-May-25			Bond Future	12.92	70.8480	70.2942	70.8480	0.00
24/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1663	2	2	2	0.00
24/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
24/06/2024	ES42 On 07-August-25			Bond Future	13.06	72.3639	71.7984	72.3639	0.00
24/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3526	4	4	4	0.00
24/06/2024	ES42 On 07-August-25	13.79	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
24/06/2024	GOVI On 01-August-24			GOVI	992.62	998.6930	992.6200	998.6930	730.00
24/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	492300	55	49	55	0.00
24/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	492400	55	49	55	0.00
24/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	492500	55	49	55	0.00
24/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
24/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
24/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
24/06/2024	GOVI On 07-November-24			GOVI	1015.95	1022.1640	1015.9510	1022.1640	0.00
24/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	671510	73	67	73	0.00
24/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	671710	73	67	73	0.00
24/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	671610	73	67	73	0.00
24/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
24/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
24/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
24/06/2024	GOVI On 06-February-25			GOVI	1038.14	1044.4840	1038.1420	1044.4840	0.00
24/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	661420	72	66	72	0.00
24/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
24/06/2024	GOVI On 08-May-25			GOVI	1060.74	1067.2100	1060.7380	1067.2100	0.00
24/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	387380	45	39	45	0.00
24/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
24/06/2024	GOVI On 07-August-25			GOVI	1083.32	1089.9230	1083.3240	1089.9230	0.00
24/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	723240	79	72	79	0.00
24/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
24/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2024	IGOV On 01-August-24			Index Future	356.08	355.9630	356.0790	355.9630	587.00
24/06/2024	IGOV On 07-November-24			Index Future	364.54	364.4220	364.5420	364.4220	16.00
24/06/2024	IGOV On 06-February-25			Index Future	372.59	372.4650	372.5900	372.4650	0.00
24/06/2024	IGOV On 08-May-25			Index Future	380.78	380.6520	380.7830	380.6520	0.00
24/06/2024	IGOV On 07-August-25			Index Future	388.97	388.8350	388.9730	388.8350	0.00
24/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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24/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
24/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
24/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
24/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
24/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
24/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
24/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
24/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
24/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
24/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
24/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/06/2024	R035 On 01-August-24			Bond Future	11.32	89.5469	88.9684	89.5469	72,244.00
24/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	2967	3	3	3	0.00
24/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	2925	3	3	3	0.00
24/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3009	4	3	4	0.00
24/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	2366	3	2	3	0.00
24/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9568	10	10	10	0.00
24/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9430	10	9	10	0.00
24/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6151	7	6	7	0.00
24/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	5915	6	6	6	0.00
24/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4743	5	5	5	5,100.00
24/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	8877	9	9	9	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
24/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8738	9	9	9	0.00
24/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	10	0	0	0	7,500.00
24/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	8	0	0	0	8,650.00
24/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	67	0	0	0	0.00
24/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	57	0	0	0	0.00
24/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	5	0	0	0	8,000.00
24/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	4	0	0	0	0.00
24/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	599	0	1	0	9,500.00
24/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	140	0	0	0	0.00
24/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	403	0	0	0	0.00
24/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	424	0	0	0	0.00
24/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	413	0	0	0	0.00
24/06/2024	R035 On 07-November-24			Bond Future	11.43	87.1360	86.5440	87.1360	85,743.00
24/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	4901	5	5	5	0.00
24/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	4939	5	5	5	0.00
24/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	4863	5	5	5	0.00
24/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	4978	5	5	5	1,000.00
24/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9198	10	9	10	0.00
24/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	291	0	0	0	1,000.00
24/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	988	1	1	1	0.00
24/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1022	1	1	1	0.00
24/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	999	1	1	1	0.00
24/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1011	1	1	1	0.00
24/06/2024	R035 On 06-February-25			Bond Future	11.53	89.0382	88.4334	89.0382	0.00
24/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	5920	6	6	6	0.00
24/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1508	1	2	1	0.00
24/06/2024	R035 On 08-May-25			Bond Future	11.64	86.4564	85.8388	86.4564	0.00
24/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4073	4	4	4	0.00
24/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9366	10	9	10	0.00
24/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7039	8	7	8	0.00
24/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3196	4	3	4	400.00
24/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1846	2	2	2	400.00
24/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4124	4	4	4	0.00
24/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1205	1	1	1	400.00
24/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3362	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
24/06/2024	R035 On 07-August-25			Bond Future	11.76	88.2912	87.6606	88.2912	0.00
24/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	6895	7	7	7	0.00
24/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2607	2	3	2	0.00
24/06/2024	R053 On 01-August-24			Bond Future	11.89	102.6401	101.8757	102.6401	0.00
24/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9215	10	9	10	0.00
24/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	9087	10	9	10	0.00
24/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9151	10	9	10	0.00
24/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	73	0	0	0	0.00
24/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	75	0	0	0	0.00
24/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	71	0	0	0	0.00
24/06/2024	R053 On 07-November-24			Bond Future	11.99	99.1798	98.3975	99.1798	3,638.00
24/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7436	8	7	8	0.00
24/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7382	8	7	8	0.00
24/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	7489	8	7	8	0.00
24/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1455	1	1	1	0.00
24/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1487	1	1	1	0.00
24/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1471	1	1	1	0.00
24/06/2024	R053 On 06-February-25			Bond Future	12.09	101.3443	100.5451	101.3443	0.00
24/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	8537	9	9	9	0.00
24/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2372	2	2	2	0.00
24/06/2024	R053 On 08-May-25			Bond Future	12.19	97.6739	96.8577	97.6739	0.00
24/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7273	8	7	8	0.00
24/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	3983	4	4	4	0.00
24/06/2024	R053 On 07-August-25			Bond Future	12.30	99.7444	98.9111	99.7444	0.00
24/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	9843	10	10	10	0.00
24/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3766	4	4	4	0.00
24/06/2024	R186 On 01-August-24			Bond Future	8.69	105.4133	105.1060	105.4133	87,101.00
24/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	318	1	0	1	0.00
24/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	331	1	0	1	0.00
24/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	306	0	0	0	0.00
24/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	330	0	0	0	0.00
24/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	311	0	0	0	0.00
24/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	320	0	0	0	0.00
24/06/2024	R186 On 07-November-24			Bond Future	8.67	107.8906	107.5763	107.8906	37,087.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1253	1	1	1	0.00
24/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1268	2	1	2	0.00
24/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1239	1	1	1	0.00
24/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	347	0	0	0	0.00
24/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	338	0	0	0	0.00
24/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	342	0	0	0	0.00
24/06/2024	R186 On 06-February-25			Bond Future	8.64	104.9302	104.6092	104.9302	0.00
24/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1206	1	1	1	0.00
24/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	536	0	1	0	0.00
24/06/2024	R186 On 08-May-25			Bond Future	8.61	107.2107	106.8830	107.2107	0.00
24/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	677	1	1	1	0.00
24/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	892	1	1	1	0.00
24/06/2024	R186 On 07-August-25			Bond Future	8.62	104.1714	103.8371	104.1714	0.00
24/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1756	2	2	2	0.00
24/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1317	2	1	2	1,983.00
24/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2345	3	2	3	0.00
24/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	282	0	0	0	1,983.00
24/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	547	0	1	0	0.00
24/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	406	0	0	0	0.00
24/06/2024	R202 On 01-August-24			Bond Future	261.08	260.8315	261.0779	260.8315	481.00
24/06/2024	R202 On 07-November-24			Bond Future	267.28	267.0302	267.2826	267.0302	520.00
24/06/2024	R202 On 06-February-25			Bond Future	267.96	267.6981	267.9574	267.6981	0.00
24/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	1167	1	1	1	0.00
24/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
24/06/2024	R202 On 08-May-25			Bond Future	273.85	273.5801	273.8458	273.5801	0.00
24/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	1536	1	2	1	0.00
24/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
24/06/2024	R202 On 07-August-25			Bond Future	274.38	274.1046	274.3788	274.1046	0.00
24/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	2779	3	3	3	0.00
24/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
24/06/2024	R209 On 01-August-24			Bond Future	11.42	69.8065	69.2915	69.8065	11,452.00
24/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2205	3	2	3	0.00
24/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2170	3	2	3	0.00
24/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2240	3	2	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
24/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	450	0	0	0	0.00
24/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	474	0	0	0	0.00
24/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	462	0	0	0	0.00
24/06/2024	R209 On 07-November-24			Bond Future	11.52	68.2898	67.7627	68.2898	5,237.00
24/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4192	5	4	5	0.00
24/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4158	5	4	5	0.00
24/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4225	5	4	5	0.00
24/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	950	1	1	1	0.00
24/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	972	1	1	1	0.00
24/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	961	1	1	1	0.00
24/06/2024	R209 On 06-February-25			Bond Future	11.61	69.7803	69.2420	69.7803	0.00
24/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5139	6	5	6	0.00
24/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1405	1	1	1	0.00
24/06/2024	R209 On 08-May-25			Bond Future	11.71	68.1398	67.5899	68.1398	0.00
24/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3764	4	4	4	0.00
24/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	2954	3	3	3	0.00
24/06/2024	R209 On 07-August-25			Bond Future	11.82	69.5855	69.0241	69.5855	0.00
24/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6134	7	6	7	0.00
24/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2388	2	2	2	0.00
24/06/2024	R210 On 01-August-24			Bond Future	239.76	240.0569	239.7560	240.0569	1,448.00
24/06/2024	R210 On 07-November-24			Bond Future	242.11	242.4215	242.1139	242.4215	0.00
24/06/2024	R210 On 06-February-25			Bond Future	247.46	247.7710	247.4571	247.7710	0.00
24/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7847	8	8	8	0.00
24/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
24/06/2024	R210 On 08-May-25			Bond Future	249.48	249.7943	249.4750	249.7943	0.00
24/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1445	2	1	2	0.00
24/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
24/06/2024	R210 On 07-August-25			Bond Future	254.83	255.1590	254.8337	255.1590	0.00
24/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6394	7	6	7	0.00
24/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
24/06/2024	R213 On 01-August-24			Bond Future	10.28	88.1478	87.6305	88.1478	27,086.00
24/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2735	3	3	3	0.00
24/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2769	3	3	3	0.00
24/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2700	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
24/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	289	0	0	0	0.00
24/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	277	0	0	0	0.00
24/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	283	0	0	0	0.00
24/06/2024	R213 On 07-November-24			Bond Future	10.36	86.6580	86.1286	86.6580	56,676.00
24/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4067	5	4	5	0.00
24/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4098	5	4	5	0.00
24/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4036	4	4	4	0.00
24/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	634	1	1	1	0.00
24/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	619	1	1	1	0.00
24/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	626	1	1	1	0.00
24/06/2024	R213 On 06-February-25			Bond Future	10.44	88.5499	88.0091	88.5499	0.00
24/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4493	5	4	5	0.00
24/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	980	1	1	1	0.00
24/06/2024	R213 On 08-May-25			Bond Future	10.53	86.9122	86.3599	86.9122	0.00
24/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2595	3	3	3	0.00
24/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2624	2	3	2	0.00
24/06/2024	R213 On 07-August-25			Bond Future	10.63	88.7577	88.1940	88.7577	0.00
24/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5350	6	5	6	0.00
24/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1623	1	2	1	0.00
24/06/2024	R214 On 01-August-24			Bond Future	11.80	65.0721	64.5899	65.0721	13,836.00
24/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2275	3	2	3	0.00
24/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2239	3	2	3	0.00
24/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2311	3	2	3	0.00
24/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	463	0	0	0	0.00
24/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	487	0	0	0	0.00
24/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	475	0	0	0	0.00
24/06/2024	R214 On 07-November-24			Bond Future	11.90	63.2944	62.8010	63.2944	1,770.00
24/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4354	5	4	5	0.00
24/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4320	5	4	5	0.00
24/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4388	5	4	5	0.00
24/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	978	1	1	1	0.00
24/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1001	1	1	1	0.00
24/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	990	1	1	1	0.00
24/06/2024	R214 On 06-February-25			Bond Future	12.00	64.6761	64.1720	64.6761	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
24/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	4943	5	5	5	0.00
24/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	8013	8	8	8	0.00
24/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2225	2	2	2	554.00
24/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3541	4	4	4	554.00
24/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3460	3	3	3	0.00
24/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	770	1	1	1	554.00
24/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2332	2	2	2	0.00
24/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1612	1	2	1	0.00
24/06/2024	R214 On 08-May-25			Bond Future	12.10	62.7736	62.2587	62.7736	0.00
24/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4285	5	4	5	0.00
24/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2841	3	3	3	0.00
24/06/2024	R214 On 07-August-25			Bond Future	12.20	64.1057	63.5801	64.1057	0.00
24/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6133	6	6	6	0.00
24/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2640	2	3	2	0.00
24/06/2024	R248 On 01-August-24			Bond Future	11.90	79.6314	79.0075	79.6314	224,894.00
24/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	2978	4	3	4	0.00
24/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3022	4	3	4	0.00
24/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	2933	3	3	3	0.00
24/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	564	0	1	0	0.00
24/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	537	0	1	0	0.00
24/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	551	0	1	0	0.00
24/06/2024	R248 On 07-November-24			Bond Future	12.01	77.0511	76.4127	77.0511	41,084.00
24/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5669	6	6	6	0.00
24/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5710	6	6	6	0.00
24/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	5627	6	6	6	0.00
24/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1172	1	1	1	0.00
24/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1146	1	1	1	0.00
24/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1159	1	1	1	0.00
24/06/2024	R248 On 06-February-25			Bond Future	12.11	78.7330	78.0808	78.7330	10,000.00
24/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5590	6	6	6	0.00
24/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2125	2	2	2	0.00
24/06/2024	R248 On 08-May-25			Bond Future	12.20	75.9907	75.3245	75.9907	0.00
24/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5521	6	6	6	0.00
24/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3253	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
24/06/2024	R248 On 07-August-25			Bond Future	12.31	77.6028	76.9227	77.6028	0.00
24/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7767	8	8	8	0.00
24/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2879	3	3	3	0.00
24/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00