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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/06/2024 TO: 27/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	2025 On 01-August-24			Bond Future	182.14	181.9537	182.1357	181.9537	4,600.00
27/06/2024	2025 On 07-November-24			Bond Future	186.47	186.2788	186.4653	186.2788	4,870.00
27/06/2024	2029 On 01-August-24			Bond Future	132.27	132.2705	132.2666	132.2705	9,944.00
27/06/2024	2029 On 07-November-24			Bond Future	134.01	134.0126	134.0087	134.0126	0.00
27/06/2024	2029 On 06-February-25			Bond Future	136.97	136.9713	136.9678	136.9713	0.00
27/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4568	5	5	5	0.00
27/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2029 On 08-May-25			Bond Future	138.55	138.5480	138.5454	138.5480	0.00
27/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	695	1	1	1	0.00
27/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2029 On 07-August-25			Bond Future	141.52	141.5267	141.5246	141.5267	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
27/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	4115	4	4	4	0.00
27/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2030 On 01-August-24			Bond Future	10.14	92.4933	91.2907	92.4933	121,734.00
27/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1449	2	1	2	0.00
27/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1475	2	1	2	0.00
27/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1422	2	1	2	0.00
27/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1030	2	1	2	600.00
27/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2419	3	2	3	600.00
27/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	4465	6	4	6	0.00
27/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	43	0	0	0	600.00
27/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	759	0	1	0	0.00
27/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	231	0	0	0	0.00
27/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	532	0	1	0	0.00
27/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	508	0	1	0	0.00
27/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	520	0	1	0	0.00
27/06/2024	2030 On 07-November-24			Bond Future	10.22	94.6674	93.4366	94.6674	39,772.00
27/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2794	4	3	4	0.00
27/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2768	4	3	4	0.00
27/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2820	4	3	4	0.00
27/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1537	2	2	2	600.00
27/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2690	4	3	4	600.00
27/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	6252	7	6	7	0.00
27/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	171	0	0	0	600.00
27/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	867	1	1	1	0.00
27/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1566	1	2	1	0.00
27/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	815	1	1	1	0.00
27/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	835	1	1	1	0.00
27/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	825	1	1	1	0.00
27/06/2024	2030 On 06-February-25			Bond Future	10.30	92.7247	91.4672	92.7247	0.00
27/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2792	4	3	4	0.00
27/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1431	1	1	1	0.00
27/06/2024	2030 On 08-May-25			Bond Future	10.40	94.7407	93.4561	94.7407	0.00
27/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1510	2	2	2	0.00
27/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5718	7	6	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
27/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2152	3	2	3	1,640.00
27/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2911	4	3	4	2,280.00
27/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6786	8	7	8	0.00
27/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	564	0	1	0	2,280.00
27/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1914	1	2	1	0.00
27/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	839	1	1	1	1,640.00
27/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2463	2	2	2	0.00
27/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3151	2	3	2	0.00
27/06/2024	2030 On 07-August-25			Bond Future	10.53	92.7431	91.4315	92.7431	0.00
27/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3736	5	4	5	0.00
27/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	6031	7	6	7	0.00
27/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2471	3	2	3	1,054.00
27/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	955	1	1	1	1,054.00
27/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2624	2	3	2	0.00
27/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1835	1	2	1	0.00
27/06/2024	2032 On 01-August-24			Bond Future	10.88	90.9121	89.4322	90.9121	97,799.00
27/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	1873	3	2	3	0.00
27/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	1841	3	2	3	0.00
27/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1905	3	2	3	0.00
27/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	7314	9	7	9	0.00
27/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	3554	5	4	5	600.00
27/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	6377	8	6	8	0.00
27/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	1778	3	2	3	600.00
27/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	3748	5	4	5	0.00
27/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	1307	2	1	2	0.00
27/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	3134	4	3	4	120.00
27/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	316	0	0	0	0.00
27/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	988	0	1	0	11,000.00
27/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	221	0	0	0	100.00
27/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	247	0	0	0	0.00
27/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	46	0	0	0	600.00
27/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	722	0	1	0	0.00
27/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	21	0	0	0	11,000.00
27/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	666	0	1	0	0.00

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27/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	694	0	1	0	0.00
27/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	680	0	1	0	0.00
27/06/2024	2032 On 07-November-24			Bond Future	10.98	88.8815	87.3669	88.8815	52,889.00
27/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	3363	4	3	4	0.00
27/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	3394	5	3	5	0.00
27/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	3333	4	3	4	0.00
27/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2310	3	2	3	600.00
27/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	3770	5	4	5	600.00
27/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	8482	10	8	10	0.00
27/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	10009	11	10	11	0.00
27/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	3866	5	4	5	1,615.00
27/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	68	0	0	0	1,615.00
27/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	963	1	1	1	0.00
27/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	147	0	0	0	600.00
27/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	997	1	1	1	0.00
27/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1743	1	2	1	0.00
27/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1170	1	1	1	0.00
27/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1144	1	1	1	0.00
27/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1157	1	1	1	0.00
27/06/2024	2032 On 06-February-25			Bond Future	11.09	90.8225	89.2750	90.8225	0.00
27/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	4217	5	4	5	0.00
27/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1490	1	1	1	0.00
27/06/2024	2032 On 08-May-25			Bond Future	11.20	88.6302	87.0492	88.6302	0.00
27/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2411	3	2	3	0.00
27/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	3666	3	4	3	0.00
27/06/2024	2032 On 07-August-25			Bond Future	11.33	90.5123	88.8979	90.5123	0.00
27/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	5176	6	5	6	0.00
27/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2410	2	2	2	0.00
27/06/2024	2033 On 01-August-24			Bond Future	124.26	124.6468	124.2623	124.6468	7,742.00
27/06/2024	2033 On 07-November-24			Bond Future	125.72	126.1093	125.7159	126.1093	0.00
27/06/2024	2033 On 06-February-25			Bond Future	128.49	128.8937	128.4919	128.8937	0.00
27/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3552	4	4	4	0.00
27/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2033 On 08-May-25			Bond Future	129.78	130.1922	129.7826	130.1922	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
27/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
27/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	837	0	1	0	0.00
27/06/2024	2033 On 07-August-25			Bond Future	132.57	132.9914	132.5734	132.9914	0.00
27/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3923	4	4	4	0.00
27/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2037 On 01-August-24			Bond Future	11.98	79.8672	77.8599	79.8672	186,401.00
27/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	1545	3	2	3	0.00
27/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	1577	3	2	3	1,383.00
27/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	1513	3	2	3	0.00
27/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	8967	11	9	11	0.00
27/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	6019	8	6	8	0.00
27/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	49	0	0	0	1,383.00
27/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	5	0	0	0	1,383.00
27/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	953	0	1	0	0.00
27/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	911	0	1	0	0.00
27/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	931	0	1	0	0.00
27/06/2024	2037 On 07-November-24			Bond Future	12.10	81.7445	79.6901	81.7445	16,440.00
27/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	3892	5	4	5	0.00
27/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	3858	5	4	5	0.00
27/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	3927	5	4	5	0.00
27/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1430	1	1	1	0.00
27/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1461	1	1	1	0.00
27/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1446	1	1	1	0.00
27/06/2024	2037 On 06-February-25			Bond Future	12.22	79.2687	77.1696	79.2687	0.00
27/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	4782	6	5	6	0.00
27/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2073	1	2	1	0.00
27/06/2024	2037 On 08-May-25			Bond Future	12.35	80.9917	78.8471	80.9917	3,975.00
27/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	3532	5	4	5	0.00
27/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	6878	8	7	8	7,500.00
27/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	4364	6	4	6	15,000.00
27/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	6712	8	7	8	7,500.00
27/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2117	2	2	2	0.00
27/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	3361	3	3	3	0.00
27/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2053	2	2	2	0.00

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27/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4037	3	4	3	0.00
27/06/2024	2037 On 07-August-25			Bond Future	12.50	78.4503	76.2603	78.4503	0.00
27/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	5853	7	6	7	0.00
27/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3365	3	3	3	0.00
27/06/2024	2038 On 01-August-24			Bond Future	133.62	133.6260	133.6241	133.6260	3,162.00
27/06/2024	2038 On 07-November-24			Bond Future	136.80	136.8023	136.8005	136.8023	425.00
27/06/2024	2038 On 06-February-25			Bond Future	137.70	137.7021	137.7014	137.7021	0.00
27/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2471	2	2	2	0.00
27/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2038 On 08-May-25			Bond Future	140.73	140.7294	140.7290	140.7294	0.00
27/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	1049	1	1	1	0.00
27/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2038 On 07-August-25			Bond Future	141.59	141.5874	141.5894	141.5874	0.00
27/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	2029	2	2	2	0.00
27/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2040 On 01-August-24			Bond Future	12.25	80.1034	77.8481	80.1034	38,180.00
27/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	1586	3	2	3	0.00
27/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	1554	3	2	3	0.00
27/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	1619	3	2	3	0.00
27/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	4085	6	4	6	7,500.00
27/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	6586	9	7	9	0.00
27/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	1428	3	1	3	680.00
27/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	3768	6	4	6	0.00
27/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	299	0	0	0	680.00
27/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	1232	0	1	0	0.00
27/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	55	0	0	0	680.00
27/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	248	0	0	0	0.00
27/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	1085	0	1	0	0.00
27/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	1133	0	1	0	0.00
27/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	1109	0	1	0	0.00
27/06/2024	2040 On 07-November-24			Bond Future	12.37	81.9862	79.6780	81.9862	95,017.00
27/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	4203	6	4	6	0.00
27/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	4130	6	4	6	0.00
27/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	4166	6	4	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
27/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	5301	7	5	7	0.00
27/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1806	3	2	3	640.00
27/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	3289	5	3	5	0.00
27/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2000	1	2	1	640.00
27/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	3306	2	3	2	0.00
27/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1116	1	1	1	640.00
27/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1539	1	2	1	0.00
27/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1556	1	2	1	0.00
27/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1523	1	2	1	0.00
27/06/2024	2040 On 06-February-25			Bond Future	12.49	79.2651	76.9065	79.2651	14.00
27/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	4836	6	5	6	0.00
27/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2354	2	2	2	0.00
27/06/2024	2040 On 08-May-25			Bond Future	12.62	80.9878	78.5782	80.9878	3,900.00
27/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	4112	6	4	6	0.00
27/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	4468	6	4	6	15,000.00
27/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	6913	9	7	9	7,500.00
27/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	6672	8	7	8	7,500.00
27/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2375	2	2	2	0.00
27/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3750	3	4	3	0.00
27/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4033	3	4	3	0.00
27/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2478	2	2	2	0.00
27/06/2024	2040 On 07-August-25			Bond Future	12.76	78.1953	75.7346	78.1953	0.00
27/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	6303	8	6	8	0.00
27/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3590	3	4	3	0.00
27/06/2024	2044 On 01-August-24			Bond Future	12.33	76.1847	73.9036	76.1847	118,867.00
27/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	1180	3	1	3	0.00
27/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1209	3	1	3	0.00
27/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	1152	3	1	3	0.00
27/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	3912	6	4	6	0.00
27/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	5071	7	5	7	0.00
27/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	132	0	0	0	15,000.00
27/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	265	0	0	0	5,000.00
27/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	1461	1	1	1	0.00
27/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	1402	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
27/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	1431	1	1	1	0.00
27/06/2024	2044 On 07-November-24			Bond Future	12.45	77.9754	75.6408	77.9754	234.00
27/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	4138	6	4	6	0.00
27/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	4102	6	4	6	0.00
27/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	4175	6	4	6	0.00
27/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	2751	4	3	4	0.00
27/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	2470	2	2	2	11,405.00
27/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1608	1	2	1	0.00
27/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1642	1	2	1	0.00
27/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1625	1	2	1	0.00
27/06/2024	2044 On 06-February-25			Bond Future	12.56	75.2919	72.9065	75.2919	0.00
27/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	4880	7	5	7	0.00
27/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	3225	5	3	5	449.00
27/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	1923	3	2	3	449.00
27/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	7499	9	7	9	0.00
27/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1405	1	1	1	449.00
27/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	3584	3	4	3	0.00
27/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	5160	4	5	4	0.00
27/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2433	2	2	2	0.00
27/06/2024	2044 On 08-May-25			Bond Future	12.69	76.9282	74.4911	76.9282	0.00
27/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	4242	6	4	6	0.00
27/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4076	3	4	3	0.00
27/06/2024	2044 On 07-August-25			Bond Future	12.83	74.1748	71.6860	74.1748	0.00
27/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	6350	8	6	8	0.00
27/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3702	3	4	3	0.00
27/06/2024	2046 On 01-August-24			Bond Future	116.53	117.1507	116.5345	117.1507	12,779.00
27/06/2024	2046 On 07-November-24			Bond Future	117.10	117.7323	117.1016	117.7323	4,922.00
27/06/2024	2046 On 06-February-25			Bond Future	119.69	120.3315	119.6871	120.3315	0.00
27/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5677	6	6	6	0.00
27/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
27/06/2024	2046 On 08-May-25			Bond Future	120.06	120.7217	120.0646	120.7217	0.00
27/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
27/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1905	1	2	1	0.00
27/06/2024	2046 On 07-August-25			Bond Future	122.64	123.3157	122.6450	123.3157	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
27/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3955		5	4	5	0.00
27/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0		0	0	0	0.00
27/06/2024	2050 On 01-August-24			Bond Future	116.36		116.3667	116.3647	116.3667	11,361.00
27/06/2024	2050 On 07-November-24			Bond Future	119.13		119.1329	119.1310	119.1329	4,151.00
27/06/2024	2050 On 06-February-25			Bond Future	119.40		119.4012	119.4003	119.4012	0.00
27/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3800		4	4	4	0.00
27/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0		0	0	0	0.00
27/06/2024	2050 On 08-May-25			Bond Future	122.03		122.0260	122.0255	122.0260	0.00
27/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	865		1	1	1	0.00
27/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0		0	0	0	0.00
27/06/2024	2050 On 07-August-25			Bond Future	122.23		122.2330	122.2346	122.2330	0.00
27/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	2345		2	2	2	0.00
27/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0		0	0	0	0.00
27/06/2024	8607 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/06/2024	8608 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/06/2024	8657 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/06/2024	AL37 On 01-August-24			Index Future	977.65		990.9530	977.6450	990.9530	0.00
27/06/2024	AL37 On 07-November-24			Index Future	1000.63		1014.2470	1000.6280	1014.2470	0.00
27/06/2024	AL37 On 06-February-25			Index Future	1022.49		1036.4050	1022.4910	1036.4050	0.00
27/06/2024	AL37 On 08-May-25			Index Future	1044.75		1058.9690	1044.7540	1058.9690	0.00
27/06/2024	AL37 On 07-August-25			Index Future	1067.01		1081.5250	1067.0110	1081.5250	0.00
27/06/2024	AL7T On 01-August-24			Index Future	1144.94		1168.3090	1144.9390	1168.3090	0.00
27/06/2024	AL7T On 07-November-24			Index Future	1171.85		1195.7720	1171.8540	1195.7720	0.00
27/06/2024	AL7T On 06-February-25			Index Future	1197.46		1221.8960	1197.4580	1221.8960	0.00
27/06/2024	AL7T On 08-May-25			Index Future	1223.53		1248.4980	1223.5310	1248.4980	0.00
27/06/2024	AL7T On 07-August-25			Index Future	1249.60		1275.0910	1249.5970	1275.0910	0.00
27/06/2024	ALBI On 01-August-24			Index Future	991.89		1011.6320	991.8940	1011.6320	121.00
27/06/2024	ALBI On 07-November-24			Index Future	1015.21		1035.4120	1015.2110	1035.4120	16.00
27/06/2024	ALBI On 06-February-25			Index Future	1037.39		1058.0330	1037.3920	1058.0330	0.00
27/06/2024	ALBI On 08-May-25			Index Future	1059.98		1081.0670	1059.9800	1081.0670	0.00
27/06/2024	ALBI On 07-August-25			Index Future	1082.56		1104.0940	1082.5620	1104.0940	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
27/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	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
27/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	ES33 On 01-August-24			Bond Future	12.37	78.3491	76.7246	78.3491	0.00
27/06/2024	ES33 On 07-November-24			Bond Future	12.53	76.4086	74.7456	76.4086	0.00
27/06/2024	ES33 On 06-February-25			Bond Future	12.69	78.0951	76.3956	78.0951	0.00
27/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2664	4	3	4	0.00
27/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
27/06/2024	ES33 On 08-May-25			Bond Future	12.85	76.0070	74.2703	76.0070	0.00
27/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	1	0	1	0.00
27/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	502	0	1	0	0.00
27/06/2024	ES33 On 07-August-25			Bond Future	13.03	77.6373	75.8636	77.6373	0.00
27/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	2059	4	2	4	0.00
27/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
27/06/2024	ES42 On 01-August-24			Bond Future	12.84	74.3679	72.2901	74.3679	0.00
27/06/2024	ES42 On 07-November-24			Bond Future	12.98	71.8671	69.7400	71.8671	0.00
27/06/2024	ES42 On 06-February-25			Bond Future	13.12	73.4528	71.2789	73.4528	0.00
27/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2885	5	3	5	0.00
27/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
27/06/2024	ES42 On 08-May-25			Bond Future	13.26	70.7980	68.5765	70.7980	0.00
27/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	2	0	2	0.00
27/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	54	0	0	0	0.00
27/06/2024	ES42 On 07-August-25			Bond Future	13.42	72.3142	70.0452	72.3142	0.00
27/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	1773	4	2	4	0.00
27/06/2024	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
27/06/2024	GOVI On 01-August-24			GOVI	977.14	996.4580	977.1390	996.4580	721.00
27/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	337490	53	34	53	0.00
27/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	337590	53	34	53	0.00
27/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	337690	53	34	53	0.00
27/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
27/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
27/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
27/06/2024	GOVI On 07-November-24			GOVI	1000.11	1019.8810	1000.1100	1019.8810	0.00
27/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	513100	71	51	71	0.00
27/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	513300	71	51	71	0.00
27/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	513200	71	51	71	0.00
27/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
27/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
27/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
27/06/2024	GOVI On 06-February-25			GOVI	1021.96	1042.1630	1021.9610	1042.1630	0.00
27/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	499610	70	50	70	0.00
27/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
27/06/2024	GOVI On 08-May-25			GOVI	1044.21	1064.8520	1044.2130	1064.8520	0.00
27/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	222130	43	22	43	0.00
27/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
27/06/2024	GOVI On 07-August-25			GOVI	1066.46	1087.5330	1066.4590	1087.5330	0.00
27/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	554590	77	55	77	0.00
27/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2024	IGOV On 01-August-24			Index Future	356.18	358.0990	356.1810	358.0990	585.00
27/06/2024	IGOV On 07-November-24			Index Future	364.65	366.6120	364.6480	366.6120	16.00
27/06/2024	IGOV On 06-February-25			Index Future	372.70	374.7070	372.7010	374.7070	0.00
27/06/2024	IGOV On 08-May-25			Index Future	380.90	382.9480	380.8990	382.9480	0.00
27/06/2024	IGOV On 07-August-25			Index Future	389.10	391.1870	389.0950	391.1870	0.00
27/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
27/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
27/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
27/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
27/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
27/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
27/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
27/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
27/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
27/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/06/2024	R035 On 01-August-24			Bond Future	11.59	89.5181	87.5221	89.5181	68,699.00
27/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1882	3	2	3	0.00
27/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	1847	3	2	3	0.00
27/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1916	3	2	3	0.00
27/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	1400	3	1	3	0.00
27/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	8128	10	8	10	0.00
27/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	7991	10	8	10	0.00
27/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	4770	7	5	7	0.00
27/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	4544	6	5	6	0.00
27/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	3442	5	3	5	5,100.00
27/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	7441	9	7	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
27/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	7304	9	7	9	0.00
27/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	22	0	0	0	7,500.00
27/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	19	0	0	0	8,650.00
27/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	142	0	0	0	0.00
27/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	123	0	0	0	0.00
27/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	12	0	0	0	8,000.00
27/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	10	0	0	0	0.00
27/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	1080	0	1	0	9,500.00
27/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	285	0	0	0	0.00
27/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	757	0	1	0	0.00
27/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	792	0	1	0	0.00
27/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	774	0	1	0	0.00
27/06/2024	R035 On 07-November-24			Bond Future	11.71	87.1071	85.0643	87.1071	85,743.00
27/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	3830	5	4	5	0.00
27/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	3865	5	4	5	0.00
27/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	3796	5	4	5	0.00
27/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	3900	5	4	5	1,000.00
27/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	7856	10	8	10	0.00
27/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	430	0	0	0	1,000.00
27/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1389	1	1	1	0.00
27/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1435	1	1	1	0.00
27/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1404	1	1	1	0.00
27/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1420	1	1	1	0.00
27/06/2024	R035 On 06-February-25			Bond Future	11.83	89.0095	86.9223	89.0095	0.00
27/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	4857	6	5	6	0.00
27/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1956	1	2	1	0.00
27/06/2024	R035 On 08-May-25			Bond Future	11.95	86.4283	84.2959	86.4283	0.00
27/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	3255	4	3	4	0.00
27/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	8138	10	8	10	0.00
27/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	5948	7	6	7	0.00
27/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2490	3	2	3	400.00
27/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2298	2	2	2	400.00
27/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4961	4	5	4	0.00
27/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1520	1	2	1	400.00
27/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	4086	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
27/06/2024	R035 On 07-August-25			Bond Future	12.08	88.2642	86.0866	88.2642	0.00
27/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	5859	7	6	7	0.00
27/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3144	2	3	2	0.00
27/06/2024	R053 On 01-August-24			Bond Future	12.21	102.5986	99.3963	102.5986	0.00
27/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	6845	10	7	10	0.00
27/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	6722	10	7	10	0.00
27/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	6784	10	7	10	0.00
27/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	185	0	0	0	0.00
27/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	190	0	0	0	0.00
27/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	180	0	0	0	0.00
27/06/2024	R053 On 07-November-24			Bond Future	12.32	99.1379	95.8604	99.1379	3,638.00
27/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	5596	8	6	8	0.00
27/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	5548	8	6	8	0.00
27/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	5643	8	6	8	0.00
27/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2146	1	2	1	0.00
27/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2190	1	2	1	0.00
27/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2168	1	2	1	0.00
27/06/2024	R053 On 06-February-25			Bond Future	12.43	101.3026	97.9537	101.3026	0.00
27/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	6747	9	7	9	0.00
27/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3174	2	3	2	0.00
27/06/2024	R053 On 08-May-25			Bond Future	12.55	97.6326	94.2111	97.6326	0.00
27/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	5698	8	6	8	0.00
27/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5054	4	5	4	0.00
27/06/2024	R053 On 07-August-25			Bond Future	12.68	99.7042	96.2101	99.7042	0.00
27/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	8069	10	8	10	0.00
27/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	4693	4	5	4	0.00
27/06/2024	R186 On 01-August-24			Bond Future	8.89	105.1620	104.6670	105.1620	89,368.00
27/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	135	0	0	0	0.00
27/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	142	0	0	0	0.00
27/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	128	0	0	0	0.00
27/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	590	0	1	0	0.00
27/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	561	0	1	0	0.00
27/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	575	0	1	0	0.00
27/06/2024	R186 On 07-November-24			Bond Future	8.90	107.6340	107.1275	107.6340	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
27/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	952	1	1	1	0.00
27/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	965	1	1	1	0.00
27/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	940	1	1	1	0.00
27/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	496	0	0	0	0.00
27/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	484	0	0	0	0.00
27/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	490	0	0	0	0.00
27/06/2024	R186 On 06-February-25			Bond Future	8.91	104.6691	104.1518	104.6691	0.00
27/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	932	1	1	1	0.00
27/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	719	1	1	1	0.00
27/06/2024	R186 On 08-May-25			Bond Future	8.92	106.9454	106.4171	106.9454	0.00
27/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	481	1	0	1	0.00
27/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1162	1	1	1	0.00
27/06/2024	R186 On 07-August-25			Bond Future	8.99	103.9024	103.3632	103.9024	0.00
27/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1427	2	1	2	0.00
27/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1030	1	1	1	1,983.00
27/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1975	2	2	2	0.00
27/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	387	0	0	0	1,983.00
27/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	734	1	1	1	0.00
27/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	551	0	1	0	0.00
27/06/2024	R202 On 01-August-24			Bond Future	262.06	262.0642	262.0597	262.0642	481.00
27/06/2024	R202 On 07-November-24			Bond Future	268.29	268.2935	268.2894	268.2935	520.00
27/06/2024	R202 On 06-February-25			Bond Future	268.99	268.9941	268.9918	268.9941	0.00
27/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	2202	2	2	2	0.00
27/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
27/06/2024	R202 On 08-May-25			Bond Future	274.91	274.9083	274.9064	274.9083	0.00
27/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2596	3	3	3	0.00
27/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
27/06/2024	R202 On 07-August-25			Bond Future	275.48	275.4738	275.4769	275.4738	0.00
27/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3877	4	4	4	0.00
27/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
27/06/2024	R209 On 01-August-24			Bond Future	11.69	69.7799	68.0296	69.7799	11,452.00
27/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1328	3	1	3	0.00
27/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1300	3	1	3	0.00
27/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1356	3	1	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
27/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	828	0	1	0	0.00
27/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	866	0	1	0	0.00
27/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	846	0	1	0	0.00
27/06/2024	R209 On 07-November-24			Bond Future	11.79	68.2630	66.4715	68.2630	5,237.00
27/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	3272	5	3	5	0.00
27/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	3242	5	3	5	0.00
27/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	3302	5	3	5	0.00
27/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1318	1	1	1	0.00
27/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1347	1	1	1	0.00
27/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1333	1	1	1	0.00
27/06/2024	R209 On 06-February-25			Bond Future	11.90	69.7537	67.9233	69.7537	0.00
27/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	4219	6	4	6	0.00
27/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1804	1	2	1	0.00
27/06/2024	R209 On 08-May-25			Bond Future	12.01	68.1135	66.2434	68.1135	0.00
27/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3033	4	3	4	0.00
27/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3569	3	4	3	0.00
27/06/2024	R209 On 07-August-25			Bond Future	12.13	69.5600	67.6503	69.5600	0.00
27/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	5228	6	5	6	0.00
27/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2856	2	3	2	0.00
27/06/2024	R210 On 01-August-24			Bond Future	239.89	239.8122	239.8884	239.8122	1,448.00
27/06/2024	R210 On 07-November-24			Bond Future	242.25	242.1728	242.2513	242.1728	0.00
27/06/2024	R210 On 06-February-25			Bond Future	247.60	247.5194	247.6002	247.5194	0.00
27/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7990	8	8	8	0.00
27/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
27/06/2024	R210 On 08-May-25			Bond Future	249.63	249.5429	249.6280	249.5429	0.00
27/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1598	2	2	2	0.00
27/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
27/06/2024	R210 On 07-August-25			Bond Future	254.99	254.9068	254.9947	254.9068	0.00
27/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6555	6	7	6	0.00
27/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/06/2024	R213 On 01-August-24			Bond Future	10.58	87.7511	86.3870	87.7511	27,086.00
27/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1762	3	2	3	0.00
27/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1791	3	2	3	0.00
27/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1733	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
27/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	565	0	1	0	0.00
27/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	542	0	1	0	0.00
27/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	554	0	1	0	0.00
27/06/2024	R213 On 07-November-24			Bond Future	10.67	86.2525	84.8564	86.2525	63,579.00
27/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	3113	4	3	4	0.00
27/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	3141	4	3	4	0.00
27/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	3085	4	3	4	0.00
27/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	956	1	1	1	0.00
27/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	934	1	1	1	0.00
27/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	945	1	1	1	0.00
27/06/2024	R213 On 06-February-25			Bond Future	10.77	88.1364	86.7100	88.1364	0.00
27/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3569	5	4	5	0.00
27/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1355	1	1	1	0.00
27/06/2024	R213 On 08-May-25			Bond Future	10.88	86.4909	85.0337	86.4909	0.00
27/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1956	3	2	3	0.00
27/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	3312	3	3	3	0.00
27/06/2024	R213 On 07-August-25			Bond Future	11.00	88.3291	86.8412	88.3291	0.00
27/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	4435	5	4	5	0.00
27/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2061	2	2	2	0.00
27/06/2024	R214 On 01-August-24			Bond Future	12.11	65.0186	63.0913	65.0186	13,836.00
27/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1257	3	1	3	0.00
27/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1230	3	1	3	0.00
27/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1285	3	1	3	0.00
27/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	935	0	1	0	0.00
27/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	977	0	1	0	0.00
27/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	956	0	1	0	0.00
27/06/2024	R214 On 07-November-24			Bond Future	12.22	63.2400	61.2675	63.2400	1,770.00
27/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	3270	5	3	5	0.00
27/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	3239	5	3	5	0.00
27/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	3300	5	3	5	0.00
27/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1423	1	1	1	0.00
27/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1454	1	1	1	0.00
27/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1439	1	1	1	0.00
27/06/2024	R214 On 06-February-25			Bond Future	12.33	64.6212	62.6057	64.6212	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
27/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3897	5	4	5	0.00
27/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	6725	8	7	8	0.00
27/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	1570	2	2	2	554.00
27/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	2666	4	3	4	554.00
27/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	4372	3	4	3	0.00
27/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	1048	1	1	1	554.00
27/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	3024	2	3	2	0.00
27/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2131	1	2	1	0.00
27/06/2024	R214 On 08-May-25			Bond Future	12.43	62.7184	60.6591	62.7184	0.00
27/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	3377	5	3	5	0.00
27/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3532	3	4	3	0.00
27/06/2024	R214 On 07-August-25			Bond Future	12.55	64.0505	61.9477	64.0505	0.00
27/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	5083	6	5	6	0.00
27/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3222	2	3	2	0.00
27/06/2024	R248 On 01-August-24			Bond Future	12.21	79.5981	77.1741	79.5981	194,894.00
27/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	1695	3	2	3	0.00
27/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	1730	3	2	3	0.00
27/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	1661	3	2	3	0.00
27/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	1126	0	1	0	0.00
27/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	1078	0	1	0	0.00
27/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	1102	0	1	0	0.00
27/06/2024	R248 On 07-November-24			Bond Future	12.32	77.0174	74.5365	77.0174	71,084.00
27/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	4312	6	4	6	0.00
27/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	4349	6	4	6	0.00
27/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	4275	6	4	6	0.00
27/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1696	1	2	1	0.00
27/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1661	1	2	1	0.00
27/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1678	1	2	1	0.00
27/06/2024	R248 On 06-February-25			Bond Future	12.43	78.6994	76.1645	78.6994	10,000.00
27/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	4355	6	4	6	0.00
27/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2807	2	3	2	0.00
27/06/2024	R248 On 08-May-25			Bond Future	12.54	75.9574	73.3675	75.9574	0.00
27/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	4373	6	4	6	0.00
27/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4062	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
27/06/2024	R248 On 07-August-25			Bond Future	12.67	77.5703	74.9255	77.5703	0.00
27/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	6442	8	6	8	0.00
27/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3551	3	4	3	0.00
27/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00