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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/06/2024 TO: 28/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	2025 On 01-August-24			Bond Future	181.89	182.1357	181.8927	182.1357	4,600.00
28/06/2024	2025 On 07-November-24			Bond Future	186.20	186.4653	186.2019	186.4653	4,870.00
28/06/2024	2029 On 01-August-24			Bond Future	131.62	132.2666	131.6193	132.2666	9,944.00
28/06/2024	2029 On 07-November-24			Bond Future	133.34	134.0087	133.3357	134.0087	0.00
28/06/2024	2029 On 06-February-25			Bond Future	136.25	136.9678	136.2501	136.9678	0.00
28/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	3850	5	4	5	0.00
28/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2029 On 08-May-25			Bond Future	137.77	138.5454	137.7718	138.5454	0.00
28/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	1	0	1	0.00
28/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	78	0	0	0	0.00
28/06/2024	2029 On 07-August-25			Bond Future	140.71	141.5246	140.7069	141.5246	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
28/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3297	4	3	4	0.00
28/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2030 On 01-August-24			Bond Future	10.00	91.2907	91.8529	91.2907	121,734.00
28/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1797	1	2	1	0.00
28/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1828	1	2	1	0.00
28/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1767	1	2	1	0.00
28/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1310	1	1	1	600.00
28/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2872	2	3	2	600.00
28/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5003	4	5	4	0.00
28/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	19	0	0	0	600.00
28/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	477	1	0	1	0.00
28/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	122	0	0	0	0.00
28/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	315	1	0	1	0.00
28/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	299	1	0	1	0.00
28/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	307	1	0	1	0.00
28/06/2024	2030 On 07-November-24			Bond Future	10.07	93.4366	94.0046	93.4366	39,772.00
28/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3199	3	3	3	0.00
28/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3171	3	3	3	0.00
28/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3227	3	3	3	0.00
28/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1840	2	2	2	600.00
28/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3088	3	3	3	600.00
28/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	6788	6	7	6	0.00
28/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	139	0	0	0	600.00
28/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	697	1	1	1	0.00
28/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1301	2	1	2	0.00
28/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	653	1	1	1	0.00
28/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	670	1	1	1	0.00
28/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	662	1	1	1	0.00
28/06/2024	2030 On 06-February-25			Bond Future	10.14	91.4672	92.0266	91.4672	0.00
28/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3105	3	3	3	0.00
28/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1184	1	1	1	0.00
28/06/2024	2030 On 08-May-25			Bond Future	10.24	93.4561	93.9997	93.4561	0.00
28/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1704	2	2	2	0.00
28/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6145	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2389	2	2	2	1,640.00
28/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3192	3	3	3	2,280.00
28/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7300	7	7	7	0.00
28/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	534	1	1	1	2,280.00
28/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1652	2	2	2	0.00
28/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	723	1	1	1	1,640.00
28/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2156	2	2	2	0.00
28/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2802	3	3	3	0.00
28/06/2024	2030 On 07-August-25			Bond Future	10.36	91.4315	91.9680	91.4315	0.00
28/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3998	4	4	4	0.00
28/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	6472	6	6	6	0.00
28/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2663	2	3	2	1,054.00
28/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	860	1	1	1	1,054.00
28/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2280	3	2	3	0.00
28/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1561	2	2	2	0.00
28/06/2024	2032 On 01-August-24			Bond Future	10.74	89.4322	90.1020	89.4322	97,799.00
28/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2309	2	2	2	0.00
28/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2274	2	2	2	0.00
28/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2346	2	2	2	0.00
28/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	7978	7	8	7	0.00
28/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4131	4	4	4	600.00
28/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7029	6	7	6	0.00
28/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2203	2	2	2	600.00
28/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	4334	4	4	4	0.00
28/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	1662	1	2	1	0.00
28/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	3688	3	4	3	120.00
28/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	200	0	0	0	0.00
28/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	672	1	1	1	11,000.00
28/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	137	0	0	0	100.00
28/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	154	0	0	0	0.00
28/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	29	0	0	0	600.00
28/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	477	1	0	1	0.00
28/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	16	0	0	0	11,000.00
28/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	437	1	0	1	0.00

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28/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	456	1	0	1	0.00
28/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	446	1	0	1	0.00
28/06/2024	2032 On 07-November-24			Bond Future	10.84	87.3669	88.0454	87.3669	52,889.00
28/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	3769	3	4	3	0.00
28/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	3802	3	4	3	0.00
28/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	3736	3	4	3	0.00
28/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2628	2	3	2	600.00
28/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4204	4	4	4	600.00
28/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9136	8	9	8	0.00
28/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	10675	10	11	10	0.00
28/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4307	4	4	4	1,615.00
28/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	55	0	0	0	1,615.00
28/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	725	1	1	1	0.00
28/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	121	0	0	0	600.00
28/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	753	1	1	1	0.00
28/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1383	2	1	2	0.00
28/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	895	1	1	1	0.00
28/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	873	1	1	1	0.00
28/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	884	1	1	1	0.00
28/06/2024	2032 On 06-February-25			Bond Future	10.94	89.2750	89.9484	89.2750	0.00
28/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	4668	4	5	4	0.00
28/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1267	1	1	1	0.00
28/06/2024	2032 On 08-May-25			Bond Future	11.05	87.0492	87.7105	87.0492	0.00
28/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2697	2	3	2	0.00
28/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	3291	4	3	4	0.00
28/06/2024	2032 On 07-August-25			Bond Future	11.17	88.8979	89.5558	88.8979	0.00
28/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	5551	5	6	5	0.00
28/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2127	2	2	2	0.00
28/06/2024	2033 On 01-August-24			Bond Future	123.74	124.2623	123.7356	124.2623	7,742.00
28/06/2024	2033 On 07-November-24			Bond Future	125.17	125.7159	125.1668	125.7159	0.00
28/06/2024	2033 On 06-February-25			Bond Future	127.90	128.4919	127.9028	128.4919	0.00
28/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	2963	4	3	4	0.00
28/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2033 On 08-May-25			Bond Future	129.14	129.7826	129.1428	129.7826	0.00

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28/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
28/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1477	1	1	1	0.00
28/06/2024	2033 On 07-August-25			Bond Future	131.89	132.5734	131.8942	132.5734	0.00
28/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3244	4	3	4	0.00
28/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2037 On 01-August-24			Bond Future	11.82	77.8599	78.7393	77.8599	186,467.00
28/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2077	2	2	2	0.00
28/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2115	2	2	2	1,383.00
28/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2039	2	2	2	0.00
28/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	9843	9	10	9	0.00
28/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	6871	6	7	6	0.00
28/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	22	0	0	0	1,383.00
28/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	2	0	0	0	1,383.00
28/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	600	1	1	1	0.00
28/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	569	1	1	1	0.00
28/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	584	1	1	1	0.00
28/06/2024	2037 On 07-November-24			Bond Future	11.93	79.6901	80.5838	79.6901	16,440.00
28/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	4483	4	4	4	0.00
28/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	4446	4	4	4	0.00
28/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	4520	4	5	4	0.00
28/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1130	1	1	1	0.00
28/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1156	1	1	1	0.00
28/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1143	1	1	1	0.00
28/06/2024	2037 On 06-February-25			Bond Future	12.05	77.1696	78.0649	77.1696	0.00
28/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5358	5	5	5	0.00
28/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1754	2	2	2	0.00
28/06/2024	2037 On 08-May-25			Bond Future	12.17	78.8471	79.7379	78.8471	3,975.00
28/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	3959	4	4	4	0.00
28/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	7491	7	7	7	7,500.00
28/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	4847	4	5	4	15,000.00
28/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	7318	7	7	7	7,500.00
28/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1833	2	2	2	0.00
28/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2952	3	3	3	0.00
28/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1776	2	2	2	0.00

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28/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3572	4	4	4	0.00
28/06/2024	2037 On 07-August-25			Bond Future	12.32	76.2603	77.1542	76.2603	0.00
28/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	6330	6	6	6	0.00
28/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2948	3	3	3	0.00
28/06/2024	2038 On 01-August-24			Bond Future	133.77	133.6241	133.7691	133.6241	3,162.00
28/06/2024	2038 On 07-November-24			Bond Future	136.94	136.8005	136.9383	136.8005	425.00
28/06/2024	2038 On 06-February-25			Bond Future	137.81	137.7014	137.8124	137.7014	0.00
28/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2582	2	3	2	0.00
28/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2038 On 08-May-25			Bond Future	140.80	140.7290	140.8009	140.7290	0.00
28/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	1121	1	1	1	0.00
28/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2038 On 07-August-25			Bond Future	141.64	141.5894	141.6362	141.5894	0.00
28/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	2076	2	2	2	0.00
28/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2040 On 01-August-24			Bond Future	12.08	77.8481	78.8118	77.8481	38,200.00
28/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2107	2	2	2	0.00
28/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2068	2	2	2	0.00
28/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2147	2	2	2	0.00
28/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	4915	4	5	4	7,500.00
28/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	7515	7	8	7	0.00
28/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	1916	1	2	1	680.00
28/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	4574	4	5	4	0.00
28/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	141	0	0	0	680.00
28/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	756	1	1	1	0.00
28/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	20	0	0	0	680.00
28/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	114	0	0	0	0.00
28/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	649	1	1	1	0.00
28/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	683	1	1	1	0.00
28/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	666	1	1	1	0.00
28/06/2024	2040 On 07-November-24			Bond Future	12.19	79.6780	80.6580	79.6780	95,017.00
28/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	4854	4	5	4	0.00
28/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	4775	4	5	4	0.00
28/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	4814	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6027	5	6	5	0.00
28/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2207	2	2	2	640.00
28/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	3861	3	4	3	0.00
28/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1592	2	2	2	640.00
28/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2727	3	3	3	0.00
28/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	862	1	1	1	640.00
28/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1207	2	1	2	0.00
28/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1221	2	1	2	0.00
28/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1194	2	1	2	0.00
28/06/2024	2040 On 06-February-25			Bond Future	12.31	76.9065	77.8900	76.9065	14.00
28/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	5366	5	5	5	0.00
28/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1901	2	2	2	0.00
28/06/2024	2040 On 08-May-25			Bond Future	12.43	78.5782	79.5591	78.5782	3,900.00
28/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	4601	4	5	4	0.00
28/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	4981	4	5	4	15,000.00
28/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	7567	7	8	7	7,500.00
28/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	7314	7	7	7	7,500.00
28/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2047	2	2	2	0.00
28/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3281	4	3	4	0.00
28/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3541	4	4	4	0.00
28/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2139	2	2	2	0.00
28/06/2024	2040 On 07-August-25			Bond Future	12.58	75.7346	76.7207	75.7346	0.00
28/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	6827	6	7	6	0.00
28/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3129	4	3	4	0.00
28/06/2024	2044 On 01-August-24			Bond Future	12.16	73.9036	74.9059	73.9036	119,361.00
28/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	1677	1	2	1	0.00
28/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1713	1	2	1	0.00
28/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	1642	1	2	1	0.00
28/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	4783	4	5	4	0.00
28/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	6003	5	6	5	0.00
28/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	62	0	0	0	15,000.00
28/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	133	0	0	0	5,000.00
28/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	948	1	1	1	0.00
28/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	904	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
28/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	926	1	1	1	0.00
28/06/2024	2044 On 07-November-24			Bond Future	12.27	75.6408	76.6606	75.6408	234.00
28/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	4800	4	5	4	0.00
28/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	4760	4	5	4	0.00
28/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	4839	4	5	4	0.00
28/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	3281	3	3	3	0.00
28/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1979	2	2	2	11,405.00
28/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1252	2	1	2	0.00
28/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1280	2	1	2	0.00
28/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1266	2	1	2	0.00
28/06/2024	2044 On 06-February-25			Bond Future	12.38	72.9065	73.9315	72.9065	0.00
28/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	5424	5	5	5	0.00
28/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	3635	3	4	3	449.00
28/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2207	2	2	2	449.00
28/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	8210	7	8	7	0.00
28/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1091	1	1	1	449.00
28/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2970	4	3	4	0.00
28/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	4420	5	4	5	0.00
28/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1952	2	2	2	0.00
28/06/2024	2044 On 08-May-25			Bond Future	12.50	74.4911	75.5156	74.4911	0.00
28/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	4747	4	5	4	0.00
28/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3556	4	4	4	0.00
28/06/2024	2044 On 07-August-25			Bond Future	12.64	71.6860	72.7174	71.6860	0.00
28/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	6882	6	7	6	0.00
28/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3203	4	3	4	0.00
28/06/2024	2046 On 01-August-24			Bond Future	115.92	116.5345	115.9210	116.5345	12,779.00
28/06/2024	2046 On 07-November-24			Bond Future	116.46	117.1016	116.4646	117.1016	4,922.00
28/06/2024	2046 On 06-February-25			Bond Future	119.01	119.6871	119.0100	119.6871	0.00
28/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5000	6	5	6	0.00
28/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2046 On 08-May-25			Bond Future	119.34	120.0646	119.3379	120.0646	0.00
28/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
28/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	2632	2	3	2	0.00
28/06/2024	2046 On 07-August-25			Bond Future	121.88	122.6450	121.8789	122.6450	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
28/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3189	4	3	4	0.00
28/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2050 On 01-August-24			Bond Future	114.80	116.3647	114.8001	116.3647	11,361.00
28/06/2024	2050 On 07-November-24			Bond Future	117.52	119.1310	117.5198	119.1310	4,151.00
28/06/2024	2050 On 06-February-25			Bond Future	117.73	119.4003	117.7280	119.4003	0.00
28/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	2128	4	2	4	0.00
28/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
28/06/2024	2050 On 08-May-25			Bond Future	120.28	122.0255	120.2811	122.0255	0.00
28/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	1	0	1	0.00
28/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	879	0	1	0	0.00
28/06/2024	2050 On 07-August-25			Bond Future	120.43	122.2346	120.4304	122.2346	0.00
28/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	540	2	1	2	0.00
28/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
28/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	AL37 On 01-August-24			Index Future	983.73	977.6450	983.7300	977.6450	0.00
28/06/2024	AL37 On 07-November-24			Index Future	1006.78	1000.6280	1006.7760	1000.6280	0.00
28/06/2024	AL37 On 06-February-25			Index Future	1028.55	1022.4910	1028.5490	1022.4910	0.00
28/06/2024	AL37 On 08-May-25			Index Future	1050.64	1044.7540	1050.6350	1044.7540	0.00
28/06/2024	AL37 On 07-August-25			Index Future	1072.81	1067.0110	1072.8080	1067.0110	0.00
28/06/2024	AL7T On 01-August-24			Index Future	1155.17	1144.9390	1155.1710	1144.9390	0.00
28/06/2024	AL7T On 07-November-24			Index Future	1182.23	1171.8540	1182.2330	1171.8540	0.00
28/06/2024	AL7T On 06-February-25			Index Future	1207.80	1197.4580	1207.8010	1197.4580	0.00
28/06/2024	AL7T On 08-May-25			Index Future	1233.74	1223.5310	1233.7370	1223.5310	0.00
28/06/2024	AL7T On 07-August-25			Index Future	1259.77	1249.5970	1259.7730	1249.5970	0.00
28/06/2024	ALBI On 01-August-24			Index Future	1000.60	991.8940	1000.5950	991.8940	121.00
28/06/2024	ALBI On 07-November-24			Index Future	1024.04	1015.2110	1024.0370	1015.2110	16.00
28/06/2024	ALBI On 06-February-25			Index Future	1046.18	1037.3920	1046.1830	1037.3920	0.00
28/06/2024	ALBI On 08-May-25			Index Future	1068.65	1059.9800	1068.6480	1059.9800	0.00
28/06/2024	ALBI On 07-August-25			Index Future	1091.20	1082.5620	1091.2000	1082.5620	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
28/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	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
28/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	ES33 On 01-August-24			Bond Future	12.21	76.7246	77.4491	76.7246	0.00
28/06/2024	ES33 On 07-November-24			Bond Future	12.36	74.7456	75.4813	74.7456	0.00
28/06/2024	ES33 On 06-February-25			Bond Future	12.51	76.3956	77.1306	76.3956	0.00
28/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3399	3	3	3	0.00
28/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
28/06/2024	ES33 On 08-May-25			Bond Future	12.68	74.2703	74.9986	74.2703	0.00
28/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	227	0	0	0	0.00
28/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	1	0	1	0.00
28/06/2024	ES33 On 07-August-25			Bond Future	12.85	75.8636	76.5926	75.8636	0.00
28/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	2788	2	3	2	0.00
28/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
28/06/2024	ES42 On 01-August-24			Bond Future	12.67	72.2901	73.1778	72.2901	0.00
28/06/2024	ES42 On 07-November-24			Bond Future	12.81	69.7400	70.6430	69.7400	0.00
28/06/2024	ES42 On 06-February-25			Bond Future	12.94	71.2789	72.1858	71.2789	0.00
28/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	3792	3	4	3	0.00
28/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
28/06/2024	ES42 On 08-May-25			Bond Future	13.08	68.5765	69.4816	68.5765	0.00
28/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	851	0	1	0	0.00
28/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
28/06/2024	ES42 On 07-August-25			Bond Future	13.23	70.0452	70.9560	70.0452	0.00
28/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	2684	2	3	2	0.00
28/06/2024	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
28/06/2024	GOVI On 01-August-24			GOVI	985.67	977.1390	985.6700	977.1390	721.00
28/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	422800	34	42	34	0.00
28/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	422900	34	42	34	0.00
28/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	423000	34	42	34	0.00
28/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
28/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
28/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
28/06/2024	GOVI On 07-November-24			GOVI	1008.76	1000.1100	1008.7620	1000.1100	0.00
28/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	599620	51	60	51	0.00
28/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	599820	51	60	51	0.00
28/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	599720	51	60	51	0.00
28/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
28/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
28/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
28/06/2024	GOVI On 06-February-25			GOVI	1030.58	1021.9610	1030.5770	1021.9610	0.00
28/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	585770	50	59	50	0.00
28/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/06/2024	GOVI On 08-May-25			GOVI	1052.71	1044.2130	1052.7070	1044.2130	0.00
28/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	307070	22	31	22	0.00
28/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
28/06/2024	GOVI On 07-August-25			GOVI	1074.92	1066.4590	1074.9240	1066.4590	0.00
28/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	639240	55	64	55	0.00
28/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2024	IGOV On 01-August-24			Index Future	355.06	356.1810	355.0590	356.1810	585.00
28/06/2024	IGOV On 07-November-24			Index Future	363.47	364.6480	363.4710	364.6480	16.00
28/06/2024	IGOV On 06-February-25			Index Future	371.42	372.7010	371.4170	372.7010	0.00
28/06/2024	IGOV On 08-May-25			Index Future	379.48	380.8990	379.4750	380.8990	0.00
28/06/2024	IGOV On 07-August-25			Index Future	387.57	389.0950	387.5650	389.0950	0.00
28/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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28/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
28/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
28/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
28/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
28/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
28/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
28/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
28/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
28/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
28/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/06/2024	R035 On 01-August-24			Bond Future	11.43	87.5221	88.3689	87.5221	68,812.00
28/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	2409	2	2	2	0.00
28/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	2370	2	2	2	0.00
28/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	2449	2	2	2	0.00
28/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	1841	1	2	1	0.00
28/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	8968	8	9	8	0.00
28/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	8830	8	9	8	0.00
28/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	5549	5	6	5	0.00
28/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	5313	5	5	5	0.00
28/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4146	3	4	3	5,100.00
28/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	8276	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8137	7	8	7	0.00
28/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	8	0	0	0	7,500.00
28/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	7	0	0	0	8,650.00
28/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	64	0	0	0	0.00
28/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	54	0	0	0	0.00
28/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	5	0	0	0	8,000.00
28/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	4	0	0	0	0.00
28/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	675	1	1	1	9,500.00
28/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	142	0	0	0	0.00
28/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	443	1	0	1	0.00
28/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	468	1	0	1	0.00
28/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	455	1	0	1	0.00
28/06/2024	R035 On 07-November-24			Bond Future	11.54	85.0643	85.9240	85.0643	85,743.00
28/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	4404	4	4	4	0.00
28/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	4441	4	4	4	0.00
28/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	4367	4	4	4	0.00
28/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	4478	4	4	4	1,000.00
28/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	8616	8	9	8	0.00
28/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	329	0	0	0	1,000.00
28/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1108	1	1	1	0.00
28/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1147	1	1	1	0.00
28/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1121	1	1	1	0.00
28/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1134	1	1	1	0.00
28/06/2024	R035 On 06-February-25			Bond Future	11.66	86.9223	87.7815	86.9223	0.00
28/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	5425	5	5	5	0.00
28/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1665	2	2	2	0.00
28/06/2024	R035 On 08-May-25			Bond Future	11.78	84.2959	85.1481	84.2959	0.00
28/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	3657	3	4	3	0.00
28/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	8787	8	9	8	0.00
28/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	6511	6	7	6	0.00
28/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2837	2	3	2	400.00
28/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2009	2	2	2	400.00
28/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4456	5	4	5	0.00
28/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1316	2	1	2	400.00
28/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3636	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R035 On 07-August-25			Bond Future	11.91	86.0866	86.9399	86.0866	0.00
28/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	6405	6	6	6	0.00
28/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2837	3	3	3	0.00
28/06/2024	R053 On 01-August-24			Bond Future	12.04	99.3963	100.6885	99.3963	0.00
28/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	8041	7	8	7	0.00
28/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	7914	7	8	7	0.00
28/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	7978	7	8	7	0.00
28/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	87	0	0	0	0.00
28/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	90	0	0	0	0.00
28/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	84	0	0	0	0.00
28/06/2024	R053 On 07-November-24			Bond Future	12.15	95.8604	97.1749	95.8604	3,638.00
28/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	6434	6	6	6	0.00
28/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	6383	6	6	6	0.00
28/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	6486	6	6	6	0.00
28/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1674	2	2	2	0.00
28/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1711	2	2	2	0.00
28/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1692	2	2	2	0.00
28/06/2024	R053 On 06-February-25			Bond Future	12.26	97.9537	99.2750	97.9537	0.00
28/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	7433	7	7	7	0.00
28/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2538	3	3	3	0.00
28/06/2024	R053 On 08-May-25			Bond Future	12.37	94.2111	95.5317	94.2111	0.00
28/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	6362	6	6	6	0.00
28/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	4398	5	4	5	0.00
28/06/2024	R053 On 07-August-25			Bond Future	12.49	96.2101	97.5398	96.2101	0.00
28/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	8690	8	9	8	0.00
28/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3984	5	4	5	0.00
28/06/2024	R186 On 01-August-24			Bond Future	8.75	104.6670	104.9803	104.6670	89,368.00
28/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	300	0	0	0	0.00
28/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	310	0	0	0	0.00
28/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	289	0	0	0	0.00
28/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	439	1	0	1	0.00
28/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	416	1	0	1	0.00
28/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	427	1	0	1	0.00
28/06/2024	R186 On 07-November-24			Bond Future	8.74	107.1275	107.4397	107.1275	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
28/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1182	1	1	1	0.00
28/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1195	1	1	1	0.00
28/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1168	1	1	1	0.00
28/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	412	0	0	0	0.00
28/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	401	0	0	0	0.00
28/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	407	0	0	0	0.00
28/06/2024	R186 On 06-February-25			Bond Future	8.73	104.1518	104.4472	104.1518	0.00
28/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1143	1	1	1	0.00
28/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	634	1	1	1	0.00
28/06/2024	R186 On 08-May-25			Bond Future	8.74	106.4171	106.6872	106.4171	0.00
28/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	625	0	1	0	0.00
28/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1035	1	1	1	0.00
28/06/2024	R186 On 07-August-25			Bond Future	8.79	103.3632	103.6183	103.3632	0.00
28/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1476	1	1	1	0.00
28/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1092	1	1	1	1,983.00
28/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2026	2	2	2	0.00
28/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	182	0	0	0	1,983.00
28/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	541	1	1	1	0.00
28/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	345	1	0	1	0.00
28/06/2024	R202 On 01-August-24			Bond Future	262.05	262.0597	262.0520	262.0597	481.00
28/06/2024	R202 On 07-November-24			Bond Future	268.26	268.2894	268.2605	268.2894	520.00
28/06/2024	R202 On 06-February-25			Bond Future	268.90	268.9918	268.9040	268.9918	0.00
28/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	2114	2	2	2	0.00
28/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
28/06/2024	R202 On 08-May-25			Bond Future	274.74	274.9064	274.7358	274.9064	0.00
28/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2426	3	2	3	0.00
28/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
28/06/2024	R202 On 07-August-25			Bond Future	275.25	275.4769	275.2516	275.4769	0.00
28/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3652	4	4	4	0.00
28/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
28/06/2024	R209 On 01-August-24			Bond Future	11.52	68.0296	68.8060	68.0296	11,452.00
28/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1793	1	2	1	0.00
28/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1761	1	2	1	0.00
28/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1826	1	2	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
28/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	522	1	1	1	0.00
28/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	550	1	1	1	0.00
28/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	536	1	1	1	0.00
28/06/2024	R209 On 07-November-24			Bond Future	11.63	66.4715	67.2607	66.4715	5,237.00
28/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	3791	3	4	3	0.00
28/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	3759	3	4	3	0.00
28/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	3824	3	4	3	0.00
28/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1051	1	1	1	0.00
28/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1075	1	1	1	0.00
28/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1063	1	1	1	0.00
28/06/2024	R209 On 06-February-25			Bond Future	11.73	67.9233	68.7145	67.9233	0.00
28/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	4737	4	5	4	0.00
28/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1531	2	2	2	0.00
28/06/2024	R209 On 08-May-25			Bond Future	11.83	66.2434	67.0314	66.2434	0.00
28/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3420	3	3	3	0.00
28/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3168	4	3	4	0.00
28/06/2024	R209 On 07-August-25			Bond Future	11.95	67.6503	68.4417	67.6503	0.00
28/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	5740	5	6	5	0.00
28/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2576	3	3	3	0.00
28/06/2024	R210 On 01-August-24			Bond Future	238.38	239.8884	238.3798	239.8884	1,448.00
28/06/2024	R210 On 07-November-24			Bond Future	240.69	242.2513	240.6879	242.2513	0.00
28/06/2024	R210 On 06-February-25			Bond Future	245.95	247.6002	245.9486	247.6002	0.00
28/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	6339	8	6	8	0.00
28/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/06/2024	R210 On 08-May-25			Bond Future	247.87	249.6280	247.8680	249.6280	0.00
28/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	2	0	2	0.00
28/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	162	0	0	0	0.00
28/06/2024	R210 On 07-August-25			Bond Future	253.15	254.9947	253.1473	254.9947	0.00
28/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	4707	7	5	7	0.00
28/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/06/2024	R213 On 01-August-24			Bond Future	10.43	86.3870	86.9843	86.3870	29,996.00
28/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2165	2	2	2	0.00
28/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2198	2	2	2	0.00
28/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2133	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	368	1	0	1	0.00
28/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	352	1	0	1	0.00
28/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	360	1	0	1	0.00
28/06/2024	R213 On 07-November-24			Bond Future	10.52	84.8564	85.4609	84.8564	63,579.00
28/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	3492	3	3	3	0.00
28/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	3522	3	4	3	0.00
28/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	3462	3	3	3	0.00
28/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	728	1	1	1	0.00
28/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	710	1	1	1	0.00
28/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	719	1	1	1	0.00
28/06/2024	R213 On 06-February-25			Bond Future	10.62	86.7100	87.3085	86.7100	0.00
28/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3965	4	4	4	0.00
28/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1153	1	1	1	0.00
28/06/2024	R213 On 08-May-25			Bond Future	10.72	85.0337	85.6195	85.0337	0.00
28/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2215	2	2	2	0.00
28/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2985	3	3	3	0.00
28/06/2024	R213 On 07-August-25			Bond Future	10.84	86.8412	87.4224	86.8412	0.00
28/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	4777	4	5	4	0.00
28/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1822	2	2	2	0.00
28/06/2024	R214 On 01-August-24			Bond Future	11.94	63.0913	63.9123	63.0913	13,836.00
28/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1724	1	2	1	0.00
28/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1692	1	2	1	0.00
28/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1757	1	2	1	0.00
28/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	587	1	1	1	0.00
28/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	617	1	1	1	0.00
28/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	602	1	1	1	0.00
28/06/2024	R214 On 07-November-24			Bond Future	12.04	61.2675	62.1028	61.2675	1,770.00
28/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	3800	3	4	3	0.00
28/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	3767	3	4	3	0.00
28/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	3833	3	4	3	0.00
28/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1121	1	1	1	0.00
28/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1147	1	1	1	0.00
28/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1134	1	1	1	0.00
28/06/2024	R214 On 06-February-25			Bond Future	12.15	62.6057	63.4453	62.6057	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
28/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	4329	4	4	4	0.00
28/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	7329	7	7	7	0.00
28/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	1800	2	2	2	554.00
28/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	2998	3	3	3	554.00
28/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3762	4	4	4	0.00
28/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	813	1	1	1	554.00
28/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2516	3	3	3	0.00
28/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1724	2	2	2	0.00
28/06/2024	R214 On 08-May-25			Bond Future	12.25	60.6591	61.4984	60.6591	0.00
28/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	3787	3	4	3	0.00
28/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3103	4	3	4	0.00
28/06/2024	R214 On 07-August-25			Bond Future	12.37	61.9477	62.7925	61.9477	0.00
28/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	5508	5	6	5	0.00
28/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2802	3	3	3	0.00
28/06/2024	R248 On 01-August-24			Bond Future	12.04	77.1741	78.1780	77.1741	194,894.00
28/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	2282	2	2	2	0.00
28/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	2323	2	2	2	0.00
28/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	2241	2	2	2	0.00
28/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	702	1	1	1	0.00
28/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	667	1	1	1	0.00
28/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	684	1	1	1	0.00
28/06/2024	R248 On 07-November-24			Bond Future	12.15	74.5365	75.5580	74.5365	71,084.00
28/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	4895	4	5	4	0.00
28/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	4936	4	5	4	0.00
28/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	4855	4	5	4	0.00
28/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1255	2	1	2	0.00
28/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1226	2	1	2	0.00
28/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1240	2	1	2	0.00
28/06/2024	R248 On 06-February-25			Bond Future	12.26	76.1645	77.1912	76.1645	10,000.00
28/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	4919	4	5	4	0.00
28/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2344	3	2	3	0.00
28/06/2024	R248 On 08-May-25			Bond Future	12.36	73.3675	74.3940	73.3675	0.00
28/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	4876	4	5	4	0.00
28/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3538	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R248 On 07-August-25			Bond Future	12.48	74.9255	75.9591	74.9255	0.00
28/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7043	6	7	6	0.00
28/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3118	4	3	4	0.00
28/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00