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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/07/2024 TO: 16/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	2025 On 01-August-24			Bond Future	181.48	181.4952	181.4795	181.4952	4,600.00
16/07/2024	2025 On 07-November-24			Bond Future	185.77	185.7861	185.7701	185.7861	4,870.00
16/07/2024	2029 On 01-August-24			Bond Future	130.98	130.9857	130.9827	130.9857	2,768.00
16/07/2024	2029 On 07-November-24			Bond Future	132.68	132.6806	132.6776	132.6806	7,605.00
16/07/2024	2029 On 06-February-25			Bond Future	135.59	135.5964	135.5936	135.5964	0.00
16/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3194	3	3	3	0.00
16/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2029 On 08-May-25			Bond Future	137.09	137.0922	137.0906	137.0922	0.00
16/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
16/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	759	1	1	1	0.00
16/07/2024	2029 On 07-August-25			Bond Future	140.05	140.0490	140.0479	140.0490	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
16/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2638	3	3	3	0.00
16/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2030 On 01-August-24			Bond Future	9.55	93.5463	93.6299	93.5463	56,387.00
16/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3280	3	3	3	0.00
16/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3242	3	3	3	0.00
16/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3318	3	3	3	0.00
16/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2641	3	3	3	600.00
16/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4529	4	5	4	600.00
16/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6760	7	7	7	0.00
16/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
16/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	31	0	0	0	0.00
16/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	2	0	0	0	0.00
16/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	12	0	0	0	0.00
16/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	13	0	0	0	0.00
16/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	12	0	0	0	0.00
16/07/2024	2030 On 07-November-24			Bond Future	9.59	95.7330	95.8187	95.7330	121,984.00
16/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4622	5	5	5	0.00
16/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4654	5	5	5	0.00
16/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4589	5	5	5	0.00
16/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4493	4	4	4	600.00
16/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8496	8	8	8	0.00
16/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2966	3	3	3	600.00
16/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	288	0	0	0	0.00
16/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	33	0	0	0	600.00
16/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	612	1	1	1	0.00
16/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	275	0	0	0	0.00
16/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	266	0	0	0	0.00
16/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	270	0	0	0	0.00
16/07/2024	2030 On 06-February-25			Bond Future	9.64	93.8037	93.8914	93.8037	0.00
16/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4471	4	4	4	0.00
16/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	686	1	1	1	0.00
16/07/2024	2030 On 08-May-25			Bond Future	9.71	95.8056	95.8956	95.8056	0.00
16/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2634	3	3	3	0.00
16/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7719	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3503	3	4	3	1,640.00
16/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4460	4	4	4	2,280.00
16/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8912	9	9	9	0.00
16/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	251	0	0	0	2,280.00
16/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1024	1	1	1	0.00
16/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	401	0	0	0	1,640.00
16/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1374	1	1	1	0.00
16/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1836	2	2	2	0.00
16/07/2024	2030 On 07-August-25			Bond Future	9.78	93.8379	93.9301	93.8379	0.00
16/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5443	5	5	5	0.00
16/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3903	4	4	4	1,054.00
16/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8077	8	8	8	0.00
16/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	502	1	1	1	1,054.00
16/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1557	2	2	2	0.00
16/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1043	1	1	1	0.00
16/07/2024	2032 On 01-August-24			Bond Future	10.26	92.2406	92.3913	92.2406	65,219.00
16/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4178	4	4	4	0.00
16/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4223	4	4	4	0.00
16/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4133	4	4	4	0.00
16/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10252	10	10	10	0.00
16/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4044	4	4	4	600.00
16/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6269	6	6	6	600.00
16/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9289	9	9	9	0.00
16/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6489	6	6	6	0.00
16/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3336	3	3	3	0.00
16/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5782	6	6	6	120.00
16/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	5	0	0	0	0.00
16/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	58	0	0	0	11,000.00
16/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	2	0	0	0	100.00
16/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
16/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	3	0	0	0	0.00
16/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
16/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	29	0	0	0	0.00
16/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	27	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
16/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	24	0	0	0	0.00
16/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	25	0	0	0	0.00
16/07/2024	2032 On 07-November-24			Bond Future	10.33	90.2295	90.3838	90.2295	101,348.00
16/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5621	5	6	5	0.00
16/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5583	5	6	5	0.00
16/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5659	6	6	6	0.00
16/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6119	6	6	6	600.00
16/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11377	11	11	11	0.00
16/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4253	4	4	4	600.00
16/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12967	13	13	13	0.00
16/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6235	6	6	6	1,615.00
16/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	9	0	0	0	1,615.00
16/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	315	0	0	0	0.00
16/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	329	0	0	0	0.00
16/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	25	0	0	0	600.00
16/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	669	1	1	1	0.00
16/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	392	0	0	0	0.00
16/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	403	0	0	0	0.00
16/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	397	0	0	0	0.00
16/07/2024	2032 On 06-February-25			Bond Future	10.41	92.1906	92.3484	92.1906	0.00
16/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6496	6	6	6	0.00
16/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	695	1	1	1	0.00
16/07/2024	2032 On 08-May-25			Bond Future	10.49	89.9919	90.1534	89.9919	0.00
16/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4002	4	4	4	0.00
16/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2153	2	2	2	0.00
16/07/2024	2032 On 07-August-25			Bond Future	10.58	91.9101	92.0754	91.9101	0.00
16/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7410	7	7	7	0.00
16/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1466	2	1	2	0.00
16/07/2024	2033 On 01-August-24			Bond Future	124.41	124.3151	124.4078	124.3151	1,778.00
16/07/2024	2033 On 07-November-24			Bond Future	125.85	125.7539	125.8489	125.7539	5,856.00
16/07/2024	2033 On 06-February-25			Bond Future	128.61	128.5176	128.6149	128.5176	0.00
16/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3675	4	4	4	0.00
16/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2033 On 08-May-25			Bond Future	129.86	129.7601	129.8607	129.7601	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
16/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
16/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	759	1	1	1	0.00
16/07/2024	2033 On 07-August-25			Bond Future	132.66	132.5590	132.6620	132.5590	0.00
16/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4012	4	4	4	0.00
16/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2037 On 01-August-24			Bond Future	11.31	81.3000	81.5640	81.3000	78,746.00
16/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4342	4	4	4	0.00
16/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4290	4	4	4	0.00
16/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4393	4	4	4	1,383.00
16/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12666	12	13	12	0.00
16/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9674	9	10	9	0.00
16/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
16/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
16/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	23	0	0	0	0.00
16/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	26	0	0	0	0.00
16/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	24	0	0	0	0.00
16/07/2024	2037 On 07-November-24			Bond Future	11.41	83.2004	83.4706	83.2004	179,757.00
16/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6721	6	7	6	0.00
16/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6765	7	7	7	0.00
16/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6678	6	7	6	0.00
16/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	501	1	1	1	0.00
16/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	487	1	0	1	0.00
16/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	494	1	0	1	0.00
16/07/2024	2037 On 06-February-25			Bond Future	11.50	80.7479	81.0242	80.7479	0.00
16/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7565	7	8	7	0.00
16/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1002	1	1	1	0.00
16/07/2024	2037 On 08-May-25			Bond Future	11.60	82.4706	82.7531	82.4706	3,975.00
16/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5821	6	6	6	0.00
16/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9876	10	10	10	7,500.00
16/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6882	7	7	7	15,000.00
16/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9684	9	10	9	7,500.00
16/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1184	1	1	1	0.00
16/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1972	2	2	2	0.00
16/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1145	1	1	1	0.00

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16/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2420	3	2	3	0.00
16/07/2024	2037 On 07-August-25			Bond Future	11.72	79.9671	80.2559	79.9671	0.00
16/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8576	8	9	8	0.00
16/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2092	2	2	2	0.00
16/07/2024	2038 On 01-August-24			Bond Future	134.03	134.0316	134.0297	134.0316	1,889.00
16/07/2024	2038 On 07-November-24			Bond Future	137.20	137.2003	137.1985	137.2003	1,668.00
16/07/2024	2038 On 06-February-25			Bond Future	138.10	138.0980	138.0971	138.0980	0.00
16/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2867	3	3	3	0.00
16/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2038 On 08-May-25			Bond Future	141.08	141.0793	141.0789	141.0793	0.00
16/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1399	1	1	1	0.00
16/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2038 On 07-August-25			Bond Future	141.96	141.9602	141.9628	141.9602	0.00
16/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2403	2	2	2	0.00
16/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2040 On 01-August-24			Bond Future	11.50	81.4260	82.2645	81.4260	12,450.00
16/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4914	4	5	4	0.00
16/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4969	4	5	4	0.00
16/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4859	4	5	4	0.00
16/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8254	7	8	7	7,500.00
16/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4639	4	5	4	680.00
16/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7886	7	8	7	0.00
16/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10948	10	11	10	0.00
16/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
16/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	1	0	0	0	680.00
16/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	26	0	0	0	0.00
16/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	21	0	0	0	0.00
16/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	19	0	0	0	0.00
16/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	20	0	0	0	0.00
16/07/2024	2040 On 07-November-24			Bond Future	11.59	83.3294	84.1876	83.3294	110,754.00
16/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7562	7	8	7	0.00
16/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7655	7	8	7	0.00
16/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7608	7	8	7	0.00

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16/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4269	4	4	4	640.00
16/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6456	6	6	6	0.00
16/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	9009	8	9	8	0.00
16/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	657	1	1	1	640.00
16/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1260	2	1	2	0.00
16/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	315	0	0	0	640.00
16/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	471	1	0	1	0.00
16/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	465	1	0	1	0.00
16/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	478	1	0	1	0.00
16/07/2024	2040 On 06-February-25			Bond Future	11.68	80.6290	81.5061	80.6290	14.00
16/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8151	7	8	7	0.00
16/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1070	1	1	1	0.00
16/07/2024	2040 On 08-May-25			Bond Future	11.79	82.3490	83.2451	82.3490	3,900.00
16/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6936	6	7	6	0.00
16/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	10121	9	10	9	7,500.00
16/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7401	7	7	7	15,000.00
16/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10406	10	10	10	7,500.00
16/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1200	1	1	1	0.00
16/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2015	2	2	2	0.00
16/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1259	1	1	1	0.00
16/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2191	2	2	2	0.00
16/07/2024	2040 On 07-August-25			Bond Future	11.90	79.5920	80.5075	79.5920	0.00
16/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9625	9	10	9	0.00
16/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2140	2	2	2	0.00
16/07/2024	2044 On 01-August-24			Bond Future	11.57	77.4627	78.5064	77.4627	92,926.00
16/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4385	3	4	3	0.00
16/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4329	3	4	3	0.00
16/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4440	3	4	3	0.00
16/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8251	7	8	7	0.00
16/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9542	8	10	8	0.00
16/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
16/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00
16/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	31	0	0	0	0.00
16/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	35	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
16/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	33	0	0	0	0.00
16/07/2024	2044 On 07-November-24			Bond Future	11.66	79.2735	80.3416	79.2735	59,366.00
16/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7713	7	8	7	0.00
16/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7759	7	8	7	0.00
16/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7666	7	8	7	0.00
16/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5831	5	6	5	0.00
16/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	849	1	1	1	11,405.00
16/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	505	1	1	1	0.00
16/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	492	1	0	1	0.00
16/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	498	1	0	1	0.00
16/07/2024	2044 On 06-February-25			Bond Future	11.74	76.6103	77.7018	76.6103	0.00
16/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8348	7	8	7	0.00
16/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4237	4	4	4	449.00
16/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11483	11	11	11	0.00
16/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6172	5	6	5	449.00
16/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2680	3	3	3	0.00
16/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	593	1	1	1	449.00
16/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1737	2	2	2	0.00
16/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1105	1	1	1	0.00
16/07/2024	2044 On 08-May-25			Bond Future	11.84	78.2444	79.3596	78.2444	0.00
16/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7241	6	7	6	0.00
16/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2206	3	2	3	0.00
16/07/2024	2044 On 07-August-25			Bond Future	11.95	75.5252	76.6644	75.5252	0.00
16/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9835	9	10	9	0.00
16/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2209	3	2	3	0.00
16/07/2024	2046 On 01-August-24			Bond Future	116.94	116.9380	116.9363	116.9380	6,642.00
16/07/2024	2046 On 07-November-24			Bond Future	117.50	117.4998	117.4983	117.4998	13,463.00
16/07/2024	2046 On 06-February-25			Bond Future	120.08	120.0818	120.0805	120.0818	0.00
16/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6070	6	6	6	0.00
16/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2046 On 08-May-25			Bond Future	120.42	120.4240	120.4242	120.4240	0.00
16/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
16/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1546	2	2	2	0.00
16/07/2024	2046 On 07-August-25			Bond Future	123.02	123.0202	123.0208	123.0202	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
16/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4331	4	4	4	0.00
16/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2050 On 01-August-24			Bond Future	116.13	116.1320	116.1303	116.1320	6,671.00
16/07/2024	2050 On 07-November-24			Bond Future	118.88	118.8775	118.8758	118.8775	12,155.00
16/07/2024	2050 On 06-February-25			Bond Future	119.13	119.1302	119.1293	119.1302	0.00
16/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3529	4	4	4	0.00
16/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2050 On 08-May-25			Bond Future	121.70	121.7021	121.7014	121.7021	0.00
16/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	541	1	1	1	0.00
16/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
16/07/2024	2050 On 07-August-25			Bond Future	121.92	121.9159	121.9184	121.9159	0.00
16/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2028	2	2	2	0.00
16/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
16/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	AL37 On 01-August-24			Index Future	1003.52	1002.5240	1003.5180	1002.5240	0.00
16/07/2024	AL37 On 07-November-24			Index Future	1026.98	1025.9590	1026.9780	1025.9590	0.00
16/07/2024	AL37 On 06-February-25			Index Future	1049.31	1048.2700	1049.3130	1048.2700	0.00
16/07/2024	AL37 On 08-May-25			Index Future	1071.75	1070.6830	1071.7520	1070.6830	0.00
16/07/2024	AL37 On 07-August-25			Index Future	1094.66	1093.5630	1094.6570	1093.5630	0.00
16/07/2024	AL7T On 01-August-24			Index Future	1189.86	1187.4060	1189.8600	1187.4060	0.00
16/07/2024	AL7T On 07-November-24			Index Future	1217.68	1215.1640	1217.6750	1215.1640	0.00
16/07/2024	AL7T On 06-February-25			Index Future	1244.16	1241.5890	1244.1570	1241.5890	0.00
16/07/2024	AL7T On 08-May-25			Index Future	1270.76	1268.1360	1270.7630	1268.1360	0.00
16/07/2024	AL7T On 07-August-25			Index Future	1297.92	1295.2340	1297.9220	1295.2340	0.00
16/07/2024	ALBI On 01-August-24			Index Future	1030.10	1024.9490	1030.1000	1024.9490	120.00
16/07/2024	ALBI On 07-November-24			Index Future	1054.18	1048.9090	1054.1800	1048.9090	16.00
16/07/2024	ALBI On 06-February-25			Index Future	1077.11	1071.7190	1077.1070	1071.7190	0.00
16/07/2024	ALBI On 08-May-25			Index Future	1100.14	1094.6330	1100.1410	1094.6330	0.00
16/07/2024	ALBI On 07-August-25			Index Future	1123.65	1118.0250	1123.6530	1118.0250	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
16/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	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
16/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	ES33 On 01-August-24			Bond Future	11.62	79.9313	80.1248	79.9313	0.00
16/07/2024	ES33 On 07-November-24			Bond Future	11.74	78.0186	78.2167	78.0186	0.00
16/07/2024	ES33 On 06-February-25			Bond Future	11.87	79.7327	79.9354	79.7327	0.00
16/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6204	6	6	6	0.00
16/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
16/07/2024	ES33 On 08-May-25			Bond Future	12.00	77.6498	77.8570	77.6498	0.00
16/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3085	3	3	3	0.00
16/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
16/07/2024	ES33 On 07-August-25			Bond Future	12.14	79.3217	79.5337	79.3217	0.00
16/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5729	6	6	6	0.00
16/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
16/07/2024	ES42 On 01-August-24			Bond Future	12.03	75.5987	76.7219	75.5987	0.00
16/07/2024	ES42 On 07-November-24			Bond Future	12.14	73.1176	74.2673	73.1176	0.00
16/07/2024	ES42 On 06-February-25			Bond Future	12.24	74.7236	75.8987	74.7236	0.00
16/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7505	6	8	6	0.00
16/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/07/2024	ES42 On 08-May-25			Bond Future	12.36	72.0672	73.2681	72.0672	0.00
16/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4637	3	5	3	0.00
16/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
16/07/2024	ES42 On 07-August-25			Bond Future	12.48	73.6171	74.8440	73.6171	0.00
16/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6572	5	7	5	0.00
16/07/2024	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
16/07/2024	GOVI On 01-August-24			GOVI	1014.45	1009.6320	1014.4490	1009.6320	710.00
16/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	710690	66	71	66	0.00
16/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	710590	66	71	66	0.00
16/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	710790	66	71	66	0.00
16/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
16/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
16/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
16/07/2024	GOVI On 07-November-24			GOVI	1038.16	1033.2340	1038.1640	1033.2340	0.00
16/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	893840	84	89	84	0.00
16/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	893740	84	89	84	0.00
16/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	893640	84	89	84	0.00
16/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/07/2024	GOVI On 06-February-25			GOVI	1060.74	1055.7020	1060.7420	1055.7020	0.00
16/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	887420	84	89	84	0.00
16/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
16/07/2024	GOVI On 08-May-25			GOVI	1083.43	1078.2750	1083.4260	1078.2750	0.00
16/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	614260	56	61	56	0.00
16/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
16/07/2024	GOVI On 07-August-25			GOVI	1106.58	1101.3170	1106.5810	1101.3170	0.00
16/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	955810	90	96	90	0.00
16/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
16/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2024	IGOV On 01-August-24			Index Future	356.44	356.4190	356.4370	356.4190	579.00
16/07/2024	IGOV On 07-November-24			Index Future	364.87	364.8460	364.8650	364.8460	16.00
16/07/2024	IGOV On 06-February-25			Index Future	372.89	372.8660	372.8860	372.8660	0.00
16/07/2024	IGOV On 08-May-25			Index Future	380.94	380.9220	380.9440	380.9220	0.00
16/07/2024	IGOV On 07-August-25			Index Future	389.17	389.1450	389.1680	389.1450	0.00
16/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/07/2024	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
16/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
16/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
16/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
16/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
16/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
16/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
16/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.00	8.0000	92.0000	8.0000	0.00
16/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
16/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
16/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
16/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/07/2024	R035 On 01-August-24			Bond Future	10.92	91.0061	91.2097	91.0061	36,054.00
16/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4808	5	5	5	0.00
16/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4859	5	5	5	0.00
16/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4757	5	5	5	0.00
16/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	4038	4	4	4	0.00
16/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11805	12	12	12	0.00
16/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11667	11	12	11	0.00
16/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	8090	8	8	8	0.00
16/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8335	8	8	8	0.00
16/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6845	7	7	7	5,100.00
16/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	11110	11	11	11	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
16/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10970	11	11	11	0.00
16/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
16/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
16/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	1	0	0	0	0.00
16/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
16/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	31	0	0	0	9,500.00
16/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	14	0	0	0	0.00
16/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	12	0	0	0	0.00
16/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	13	0	0	0	0.00
16/07/2024	R035 On 07-November-24			Bond Future	11.01	88.6187	88.8270	88.6187	112,492.00
16/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6646	6	7	6	0.00
16/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6602	6	7	6	0.00
16/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6689	7	7	7	0.00
16/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6733	7	7	7	1,000.00
16/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11286	11	11	11	0.00
16/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	96	0	0	0	1,000.00
16/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	459	0	0	0	0.00
16/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	466	1	0	1	0.00
16/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	479	1	0	1	0.00
16/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	472	1	0	1	0.00
16/07/2024	R035 On 06-February-25			Bond Future	11.10	90.5450	90.7581	90.5450	0.00
16/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7656	7	8	7	0.00
16/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	919	1	1	1	0.00
16/07/2024	R035 On 08-May-25			Bond Future	11.19	87.9623	88.1802	87.9623	0.00
16/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5468	5	5	5	0.00
16/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4424	4	4	4	400.00
16/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8802	9	9	9	0.00
16/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11244	11	11	11	0.00
16/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	742	1	1	1	400.00
16/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1268	1	1	1	400.00
16/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3011	3	3	3	0.00
16/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2415	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
16/07/2024	R035 On 07-August-25			Bond Future	11.29	89.8377	90.0605	89.8377	0.00
16/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8589	8	9	8	0.00
16/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1900	2	2	2	0.00
16/07/2024	R053 On 01-August-24			Bond Future	11.45	104.0476	105.5326	104.0476	0.00
16/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12801	11	13	11	0.00
16/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12669	11	13	11	0.00
16/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12735	11	13	11	0.00
16/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R053 On 07-November-24			Bond Future	11.53	100.6077	102.1273	100.6077	3,638.00
16/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10372	9	10	9	0.00
16/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10433	9	10	9	0.00
16/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10311	9	10	9	0.00
16/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	686	1	1	1	0.00
16/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	668	1	1	1	0.00
16/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	677	1	1	1	0.00
16/07/2024	R053 On 06-February-25			Bond Future	11.61	102.7943	104.3471	102.7943	0.00
16/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11426	10	11	10	0.00
16/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1459	2	1	2	0.00
16/07/2024	R053 On 08-May-25			Bond Future	11.70	99.1166	100.7030	99.1166	0.00
16/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9901	9	10	9	0.00
16/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2765	3	3	3	0.00
16/07/2024	R053 On 07-August-25			Bond Future	11.79	101.2279	102.8486	101.2279	0.00
16/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12733	12	13	12	0.00
16/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2719	3	3	3	0.00
16/07/2024	R186 On 01-August-24			Bond Future	8.43	105.6190	105.6739	105.6190	68,935.00
16/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	632	1	1	1	0.00
16/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	614	1	1	1	0.00
16/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	650	1	1	1	0.00
16/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	62	0	0	0	0.00
16/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	70	0	0	0	0.00
16/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	66	0	0	0	0.00
16/07/2024	R186 On 07-November-24			Bond Future	8.37	108.0879	108.1441	108.0879	120,758.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1674	2	2	2	0.00
16/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1659	2	2	2	0.00
16/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1689	2	2	2	0.00
16/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	191	0	0	0	0.00
16/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	199	0	0	0	0.00
16/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	195	0	0	0	0.00
16/07/2024	R186 On 06-February-25			Bond Future	8.31	105.1220	105.1796	105.1220	0.00
16/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1600	2	2	2	0.00
16/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	360	0	0	0	0.00
16/07/2024	R186 On 08-May-25			Bond Future	8.25	107.3659	107.4252	107.3659	0.00
16/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	992	1	1	1	0.00
16/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	665	1	1	1	0.00
16/07/2024	R186 On 07-August-25			Bond Future	8.18	104.3400	104.4009	104.3400	0.00
16/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2051	2	2	2	0.00
16/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1582	2	2	2	1,983.00
16/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2686	3	3	3	0.00
16/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	60	0	0	0	1,983.00
16/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	248	0	0	0	0.00
16/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	138	0	0	0	0.00
16/07/2024	R202 On 01-August-24			Bond Future	261.36	261.3651	261.3611	261.3651	538.00
16/07/2024	R202 On 07-November-24			Bond Future	267.54	267.5442	267.5402	267.5442	583.00
16/07/2024	R202 On 06-February-25			Bond Future	268.20	268.2042	268.2019	268.2042	0.00
16/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1412	1	1	1	0.00
16/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R202 On 08-May-25			Bond Future	273.99	273.9947	273.9934	273.9947	0.00
16/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1683	2	2	2	0.00
16/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R202 On 07-August-25			Bond Future	274.58	274.5713	274.5760	274.5713	0.00
16/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2976	3	3	3	0.00
16/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R209 On 01-August-24			Bond Future	11.02	71.1050	71.3122	71.1050	5,689.00
16/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3786	4	4	4	0.00
16/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3832	4	4	4	0.00
16/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3741	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
16/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	24	0	0	0	0.00
16/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	21	0	0	0	0.00
16/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	22	0	0	0	0.00
16/07/2024	R209 On 07-November-24			Bond Future	11.10	69.6101	69.8222	69.6101	16,250.00
16/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5745	6	6	6	0.00
16/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5784	6	6	6	0.00
16/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5707	6	6	6	0.00
16/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	461	1	0	1	0.00
16/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	449	0	0	0	0.00
16/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	455	0	0	0	0.00
16/07/2024	R209 On 06-February-25			Bond Future	11.18	71.1231	71.3399	71.1231	0.00
16/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6694	7	7	7	0.00
16/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	862	1	1	1	0.00
16/07/2024	R209 On 08-May-25			Bond Future	11.27	69.4848	69.7065	69.4848	0.00
16/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	5054	5	5	5	0.00
16/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2128	2	2	2	0.00
16/07/2024	R209 On 07-August-25			Bond Future	11.36	70.9660	71.1926	70.9660	0.00
16/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7668	8	8	8	0.00
16/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1754	2	2	2	0.00
16/07/2024	R210 On 01-August-24			Bond Future	238.02	238.1113	238.0236	238.1113	842.00
16/07/2024	R210 On 07-November-24			Bond Future	240.31	240.4014	240.3119	240.4014	1,379.00
16/07/2024	R210 On 06-February-25			Bond Future	245.59	245.6843	245.5934	245.6843	0.00
16/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5983	6	6	6	0.00
16/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R210 On 08-May-25			Bond Future	247.49	247.5776	247.4874	247.5776	0.00
16/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
16/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	543	0	1	0	0.00
16/07/2024	R210 On 07-August-25			Bond Future	252.83	252.9165	252.8251	252.9165	0.00
16/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4385	4	4	4	0.00
16/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
16/07/2024	R213 On 01-August-24			Bond Future	9.96	88.9006	89.0121	88.9006	23,895.00
16/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3852	4	4	4	0.00
16/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3812	4	4	4	0.00
16/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3892	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
16/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	18	0	0	0	0.00
16/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	19	0	0	0	0.00
16/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	19	0	0	0	0.00
16/07/2024	R213 On 07-November-24			Bond Future	10.02	87.4178	87.5319	87.4178	72,344.00
16/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5127	5	5	5	0.00
16/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5092	5	5	5	0.00
16/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5161	5	5	5	0.00
16/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	279	0	0	0	0.00
16/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	287	0	0	0	0.00
16/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	283	0	0	0	0.00
16/07/2024	R213 On 06-February-25			Bond Future	10.09	89.3181	89.4349	89.3181	0.00
16/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5546	5	6	5	0.00
16/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	608	1	1	1	0.00
16/07/2024	R213 On 08-May-25			Bond Future	10.16	87.6637	87.7833	87.6637	0.00
16/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3330	3	3	3	0.00
16/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1936	2	2	2	0.00
16/07/2024	R213 On 07-August-25			Bond Future	10.24	89.5334	89.6559	89.5334	0.00
16/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6424	6	6	6	0.00
16/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1235	1	1	1	0.00
16/07/2024	R214 On 01-August-24			Bond Future	11.37	65.9757	66.7985	65.9757	8,133.00
16/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4026	3	4	3	0.00
16/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4073	3	4	3	0.00
16/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3979	3	4	3	0.00
16/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	18	0	0	0	0.00
16/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	16	0	0	0	0.00
16/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	17	0	0	0	0.00
16/07/2024	R214 On 07-November-24			Bond Future	11.46	64.2113	65.0534	64.2113	13,958.00
16/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6080	5	6	5	0.00
16/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6119	5	6	5	0.00
16/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	6041	5	6	5	0.00
16/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	470	1	0	1	0.00
16/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	457	1	0	1	0.00
16/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	463	1	0	1	0.00
16/07/2024	R214 On 06-February-25			Bond Future	11.54	65.6071	66.4676	65.6071	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
16/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6624	6	7	6	0.00
16/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3389	3	3	3	554.00
16/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	5005	4	5	4	554.00
16/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9967	9	10	9	0.00
16/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	428	1	0	1	554.00
16/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1501	2	2	2	0.00
16/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2329	3	2	3	0.00
16/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	997	1	1	1	0.00
16/07/2024	R214 On 08-May-25			Bond Future	11.63	63.7004	64.5796	63.7004	0.00
16/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5721	5	6	5	0.00
16/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1956	2	2	2	0.00
16/07/2024	R214 On 07-August-25			Bond Future	11.72	65.0585	65.9566	65.0585	0.00
16/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7824	7	8	7	0.00
16/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1955	2	2	2	0.00
16/07/2024	R248 On 01-August-24			Bond Future	11.47	80.6516	81.7654	80.6516	27,222.00
16/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5203	4	5	4	0.00
16/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5261	4	5	4	0.00
16/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5146	4	5	4	0.00
16/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	20	0	0	0	0.00
16/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	18	0	0	0	0.00
16/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	19	0	0	0	0.00
16/07/2024	R248 On 07-November-24			Bond Future	11.56	78.0857	79.2255	78.0857	240,601.00
16/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7864	7	8	7	0.00
16/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7912	7	8	7	0.00
16/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7817	7	8	7	0.00
16/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	549	1	1	1	0.00
16/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	535	1	1	1	0.00
16/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	542	1	1	1	0.00
16/07/2024	R248 On 06-February-25			Bond Future	11.64	79.7831	80.9478	79.7831	10,000.00
16/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7653	7	8	7	0.00
16/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1322	2	1	2	0.00
16/07/2024	R248 On 08-May-25			Bond Future	11.73	77.0339	78.2239	77.0339	0.00
16/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7429	7	7	7	0.00
16/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2262	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
16/07/2024	R248 On 07-August-25			Bond Future	11.82	78.6759	79.8916	78.6759	0.00
16/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	10041	9	10	9	0.00
16/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2183	3	2	3	0.00
16/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00