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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/07/2024 TO: 18/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	2025 On 01-August-24			Bond Future	181.47	181.4748	181.4733	181.4748	4,600.00
18/07/2024	2025 On 07-November-24			Bond Future	185.76	185.7656	185.7641	185.7656	4,870.00
18/07/2024	2029 On 01-August-24			Bond Future	130.91	130.9163	130.9132	130.9163	2,768.00
18/07/2024	2029 On 07-November-24			Bond Future	132.61	132.6099	132.6068	132.6099	7,605.00
18/07/2024	2029 On 06-February-25			Bond Future	135.52	135.5252	135.5224	135.5252	0.00
18/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3122	3	3	3	0.00
18/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2029 On 08-May-25			Bond Future	137.02	137.0222	137.0198	137.0222	0.00
18/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
18/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	830	1	1	1	0.00
18/07/2024	2029 On 07-August-25			Bond Future	139.98	139.9792	139.9772	139.9792	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
18/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2567	3	3	3	0.00
18/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2030 On 01-August-24			Bond Future	9.63	93.3944	93.3159	93.3944	28,761.00
18/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2967	3	3	3	0.00
18/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2930	3	3	3	0.00
18/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3005	3	3	3	0.00
18/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2333	2	2	2	600.00
18/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4214	4	4	4	600.00
18/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6446	7	6	7	0.00
18/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
18/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	36	0	0	0	0.00
18/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	2	0	0	0	0.00
18/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	13	0	0	0	0.00
18/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	15	0	0	0	0.00
18/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	14	0	0	0	0.00
18/07/2024	2030 On 07-November-24			Bond Future	9.68	95.5778	95.4975	95.5778	149,014.00
18/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4337	4	4	4	0.00
18/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4369	4	4	4	0.00
18/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4305	4	4	4	0.00
18/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4211	4	4	4	600.00
18/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8180	8	8	8	0.00
18/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2721	3	3	3	600.00
18/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	327	0	0	0	0.00
18/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	38	0	0	0	600.00
18/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	689	1	1	1	0.00
18/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	312	0	0	0	0.00
18/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	302	0	0	0	0.00
18/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	307	0	0	0	0.00
18/07/2024	2030 On 06-February-25			Bond Future	9.73	93.6460	93.5641	93.6460	0.00
18/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4212	4	4	4	0.00
18/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	754	1	1	1	0.00
18/07/2024	2030 On 08-May-25			Bond Future	9.80	95.6461	95.5628	95.6461	0.00
18/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2441	2	2	2	0.00
18/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7423	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3281	3	3	3	1,640.00
18/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4213	4	4	4	2,280.00
18/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8604	9	9	9	0.00
18/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	275	0	0	0	2,280.00
18/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1110	1	1	1	0.00
18/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	437	0	0	0	1,640.00
18/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1485	1	1	1	0.00
18/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1976	2	2	2	0.00
18/07/2024	2030 On 07-August-25			Bond Future	9.88	93.6763	93.5915	93.6763	0.00
18/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5184	5	5	5	0.00
18/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3678	4	4	4	1,054.00
18/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7780	8	8	8	0.00
18/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	544	1	1	1	1,054.00
18/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1671	2	2	2	0.00
18/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1123	1	1	1	0.00
18/07/2024	2032 On 01-August-24			Bond Future	10.37	92.0607	91.8701	92.0607	65,219.00
18/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3663	4	4	4	0.00
18/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3708	4	4	4	0.00
18/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3619	4	4	4	0.00
18/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9730	10	10	10	0.00
18/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3531	4	4	4	600.00
18/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5748	6	6	6	600.00
18/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8768	9	9	9	0.00
18/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5968	6	6	6	0.00
18/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2833	3	3	3	0.00
18/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5262	5	5	5	120.00
18/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	6	0	0	0	0.00
18/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	75	0	0	0	11,000.00
18/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	2	0	0	0	100.00
18/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
18/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	3	0	0	0	0.00
18/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
18/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	37	0	0	0	0.00
18/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	33	0	0	0	0.00

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18/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	30	0	0	0	0.00
18/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	32	0	0	0	0.00
18/07/2024	2032 On 07-November-24			Bond Future	10.45	90.0455	89.8505	90.0455	98,614.00
18/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5159	5	5	5	0.00
18/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5122	5	5	5	0.00
18/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5197	5	5	5	0.00
18/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5647	6	6	6	600.00
18/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10850	11	11	11	0.00
18/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3834	4	4	4	600.00
18/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12436	13	12	13	0.00
18/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5760	6	6	6	1,615.00
18/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	11	0	0	0	1,615.00
18/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	374	0	0	0	0.00
18/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	390	0	0	0	0.00
18/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	30	0	0	0	600.00
18/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	784	1	1	1	0.00
18/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	463	0	0	0	0.00
18/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	476	0	0	0	0.00
18/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	469	0	0	0	0.00
18/07/2024	2032 On 06-February-25			Bond Future	10.52	92.0034	91.8043	92.0034	0.00
18/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6047	6	6	6	0.00
18/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	790	1	1	1	0.00
18/07/2024	2032 On 08-May-25			Bond Future	10.62	89.8020	89.5990	89.8020	0.00
18/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3660	4	4	4	0.00
18/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2365	2	2	2	0.00
18/07/2024	2032 On 07-August-25			Bond Future	10.71	91.7173	91.5102	91.7173	0.00
18/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6980	7	7	7	0.00
18/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1602	2	2	2	0.00
18/07/2024	2033 On 01-August-24			Bond Future	124.40	124.4013	124.3991	124.4013	1,778.00
18/07/2024	2033 On 07-November-24			Bond Future	125.84	125.8425	125.8402	125.8425	6,190.00
18/07/2024	2033 On 06-February-25			Bond Future	128.61	128.6091	128.6072	128.6091	0.00
18/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3667	4	4	4	0.00
18/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2033 On 08-May-25			Bond Future	129.85	129.8561	129.8545	129.8561	0.00

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18/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	765	1	1	1	0.00
18/07/2024	2033 On 07-August-25			Bond Future	132.66	132.6585	132.6574	132.6585	0.00
18/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4007	4	4	4	0.00
18/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2037 On 01-August-24			Bond Future	11.36	81.4125	81.2754	81.4125	78,562.00
18/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4051	4	4	4	0.00
18/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4000	4	4	4	0.00
18/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4103	4	4	4	1,383.00
18/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12377	13	12	13	0.00
18/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9385	10	9	10	0.00
18/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
18/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
18/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	21	0	0	0	0.00
18/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	24	0	0	0	0.00
18/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	23	0	0	0	0.00
18/07/2024	2037 On 07-November-24			Bond Future	11.46	83.3157	83.1754	83.3157	180,286.00
18/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6457	7	6	7	0.00
18/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6500	7	7	7	0.00
18/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6414	7	6	7	0.00
18/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	532	1	1	1	0.00
18/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	518	1	1	1	0.00
18/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	525	1	1	1	0.00
18/07/2024	2037 On 06-February-25			Bond Future	11.55	80.8666	80.7233	80.8666	0.00
18/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7313	7	7	7	0.00
18/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1051	1	1	1	0.00
18/07/2024	2037 On 08-May-25			Bond Future	11.66	82.5932	82.4472	82.5932	3,975.00
18/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5609	6	6	6	0.00
18/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9616	10	10	10	7,500.00
18/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6654	7	7	7	15,000.00
18/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9427	10	9	10	7,500.00
18/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1232	1	1	1	0.00
18/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2050	2	2	2	0.00
18/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1191	1	1	1	0.00

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18/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2513	2	3	2	0.00
18/07/2024	2037 On 07-August-25			Bond Future	11.78	80.0935	79.9446	80.0935	0.00
18/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8337	8	8	8	0.00
18/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2165	2	2	2	0.00
18/07/2024	2038 On 01-August-24			Bond Future	134.17	134.1723	134.1705	134.1723	1,889.00
18/07/2024	2038 On 07-November-24			Bond Future	137.34	137.3447	137.3428	137.3447	2,088.00
18/07/2024	2038 On 06-February-25			Bond Future	138.25	138.2473	138.2458	138.2473	0.00
18/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3016	3	3	3	0.00
18/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2038 On 08-May-25			Bond Future	141.23	141.2340	141.2328	141.2340	0.00
18/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1553	2	2	2	0.00
18/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2038 On 07-August-25			Bond Future	142.12	142.1225	142.1219	142.1225	0.00
18/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2562	3	3	3	0.00
18/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2040 On 01-August-24			Bond Future	11.55	82.1010	81.9221	82.1010	12,450.00
18/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4570	5	5	5	0.00
18/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4625	5	5	5	0.00
18/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4515	5	5	5	0.00
18/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7911	8	8	8	7,500.00
18/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4296	4	4	4	680.00
18/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7544	8	8	8	0.00
18/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10605	11	11	11	0.00
18/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
18/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0	0	0	0	680.00
18/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	25	0	0	0	0.00
18/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	20	0	0	0	0.00
18/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	18	0	0	0	0.00
18/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	19	0	0	0	0.00
18/07/2024	2040 On 07-November-24			Bond Future	11.65	84.0203	83.8372	84.0203	110,756.00
18/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7246	7	7	7	0.00
18/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7338	8	7	8	0.00
18/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7292	7	7	7	0.00

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18/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4008	4	4	4	640.00
18/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6153	6	6	6	0.00
18/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8682	9	9	9	0.00
18/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	705	1	1	1	640.00
18/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1349	1	1	1	0.00
18/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	338	0	0	0	640.00
18/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	506	0	1	0	0.00
18/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	499	0	0	0	0.00
18/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	512	0	1	0	0.00
18/07/2024	2040 On 06-February-25			Bond Future	11.74	81.3358	81.1489	81.3358	14.00
18/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7853	8	8	8	0.00
18/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1129	1	1	1	0.00
18/07/2024	2040 On 08-May-25			Bond Future	11.85	83.0723	82.8817	83.0723	3,900.00
18/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6672	7	7	7	0.00
18/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9816	10	10	10	7,500.00
18/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7129	7	7	7	15,000.00
18/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10099	10	10	10	7,500.00
18/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1257	1	1	1	0.00
18/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2107	2	2	2	0.00
18/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1318	1	1	1	0.00
18/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2290	2	2	2	0.00
18/07/2024	2040 On 07-August-25			Bond Future	11.96	80.3320	80.1375	80.3320	0.00
18/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9338	9	9	9	0.00
18/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2223	2	2	2	0.00
18/07/2024	2044 On 01-August-24			Bond Future	11.59	78.4965	78.3442	78.4965	92,904.00
18/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4216	4	4	4	0.00
18/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4160	4	4	4	0.00
18/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4272	4	4	4	0.00
18/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8088	8	8	8	0.00
18/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9379	10	9	10	0.00
18/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
18/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00
18/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	25	0	0	0	0.00
18/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	28	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
18/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	27	0	0	0	0.00
18/07/2024	2044 On 07-November-24			Bond Future	11.68	80.3316	80.1757	80.3316	59,367.00
18/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7556	8	8	8	0.00
18/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7602	8	8	8	0.00
18/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7510	8	8	8	0.00
18/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5684	6	6	6	0.00
18/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	867	1	1	1	11,405.00
18/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	514	0	1	0	0.00
18/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	501	0	1	0	0.00
18/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	507	0	1	0	0.00
18/07/2024	2044 On 06-February-25			Bond Future	11.77	77.6921	77.5331	77.6921	0.00
18/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8199	8	8	8	0.00
18/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4121	4	4	4	449.00
18/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11324	11	11	11	0.00
18/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6038	6	6	6	449.00
18/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2733	3	3	3	0.00
18/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	603	1	1	1	449.00
18/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1770	2	2	2	0.00
18/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1125	1	1	1	0.00
18/07/2024	2044 On 08-May-25			Bond Future	11.87	79.3508	79.1886	79.3508	0.00
18/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7108	7	7	7	0.00
18/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2244	2	2	2	0.00
18/07/2024	2044 On 07-August-25			Bond Future	11.97	76.6564	76.4909	76.6564	0.00
18/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9694	10	10	10	0.00
18/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2241	2	2	2	0.00
18/07/2024	2046 On 01-August-24			Bond Future	116.93	116.7563	116.9296	116.7563	6,642.00
18/07/2024	2046 On 07-November-24			Bond Future	117.49	117.3141	117.4916	117.3141	17,994.00
18/07/2024	2046 On 06-February-25			Bond Future	120.07	119.8931	120.0748	119.8931	0.00
18/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6065	6	6	6	0.00
18/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2046 On 08-May-25			Bond Future	120.42	120.2339	120.4198	120.2339	0.00
18/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
18/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1550	2	2	2	0.00
18/07/2024	2046 On 07-August-25			Bond Future	123.02	122.8275	123.0179	122.8275	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
18/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4328	4	4	4	0.00
18/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2050 On 01-August-24			Bond Future	116.12	115.7341	116.1232	115.7341	6,618.00
18/07/2024	2050 On 07-November-24			Bond Future	118.87	118.4706	118.8688	118.4706	14,356.00
18/07/2024	2050 On 06-February-25			Bond Future	119.12	118.7158	119.1232	118.7158	0.00
18/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3523	3	4	3	0.00
18/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2050 On 08-May-25			Bond Future	121.70	121.2804	121.6970	121.2804	0.00
18/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	537	0	1	0	0.00
18/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
18/07/2024	2050 On 07-August-25			Bond Future	121.92	121.4891	121.9152	121.4891	0.00
18/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2025	2	2	2	0.00
18/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
18/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	AL37 On 01-August-24			Index Future	999.80	1000.8170	999.8000	1000.8170	0.00
18/07/2024	AL37 On 07-November-24			Index Future	1023.17	1024.2130	1023.1730	1024.2130	0.00
18/07/2024	AL37 On 06-February-25			Index Future	1045.43	1046.4900	1045.4290	1046.4900	0.00
18/07/2024	AL37 On 08-May-25			Index Future	1067.79	1068.8730	1067.7920	1068.8730	0.00
18/07/2024	AL37 On 07-August-25			Index Future	1090.62	1091.7200	1090.6200	1091.7200	0.00
18/07/2024	AL7T On 01-August-24			Index Future	1182.83	1184.9740	1182.8280	1184.9740	0.00
18/07/2024	AL7T On 07-November-24			Index Future	1210.48	1212.6760	1210.4790	1212.6760	0.00
18/07/2024	AL7T On 06-February-25			Index Future	1236.81	1239.0520	1236.8100	1239.0520	0.00
18/07/2024	AL7T On 08-May-25			Index Future	1263.27	1265.5530	1263.2670	1265.5530	0.00
18/07/2024	AL7T On 07-August-25			Index Future	1290.27	1292.6040	1290.2740	1292.6040	0.00
18/07/2024	ALBI On 01-August-24			Index Future	1026.26	1027.9210	1026.2640	1027.9210	119.00
18/07/2024	ALBI On 07-November-24			Index Future	1050.26	1051.9510	1050.2550	1051.9510	16.00
18/07/2024	ALBI On 06-February-25			Index Future	1073.10	1074.8310	1073.1010	1074.8310	0.00
18/07/2024	ALBI On 08-May-25			Index Future	1096.06	1097.8200	1096.0560	1097.8200	0.00
18/07/2024	ALBI On 07-August-25			Index Future	1119.49	1121.2860	1119.4880	1121.2860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	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
18/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	ES33 On 01-August-24			Bond Future	11.71	79.8609	79.7267	79.8609	0.00
18/07/2024	ES33 On 07-November-24			Bond Future	11.83	77.9466	77.8093	77.9466	0.00
18/07/2024	ES33 On 06-February-25			Bond Future	11.96	79.6599	79.5198	79.6599	0.00
18/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5788	6	6	6	0.00
18/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
18/07/2024	ES33 On 08-May-25			Bond Future	12.10	77.5765	77.4337	77.5765	0.00
18/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2662	3	3	3	0.00
18/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
18/07/2024	ES33 On 07-August-25			Bond Future	12.24	79.2479	79.1022	79.2479	0.00
18/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5298	5	5	5	0.00
18/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
18/07/2024	ES42 On 01-August-24			Bond Future	12.07	76.6832	76.5164	76.6832	0.00
18/07/2024	ES42 On 07-November-24			Bond Future	12.18	74.2278	74.0572	74.2278	0.00
18/07/2024	ES42 On 06-February-25			Bond Future	12.28	75.8589	75.6847	75.8589	0.00
18/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7291	7	7	7	0.00
18/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
18/07/2024	ES42 On 08-May-25			Bond Future	12.40	73.2282	73.0505	73.2282	0.00
18/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4420	5	4	5	0.00
18/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
18/07/2024	ES42 On 07-August-25			Bond Future	12.52	74.8041	74.6228	74.8041	0.00
18/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6351	7	6	7	0.00
18/07/2024	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
18/07/2024	GOVI On 01-August-24			GOVI	1010.58	1012.2290	1010.5780	1012.2290	381.00
18/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	671980	69	67	69	0.00
18/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	671880	69	67	69	0.00
18/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	672080	69	67	69	0.00
18/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
18/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
18/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
18/07/2024	GOVI On 07-November-24			GOVI	1034.20	1035.8920	1034.2030	1035.8920	327.00
18/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	854230	87	85	87	0.00
18/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	854130	87	85	87	0.00
18/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	854030	87	85	87	0.00
18/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
18/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/07/2024	GOVI On 06-February-25			GOVI	1056.70	1058.4230	1056.6990	1058.4230	0.00
18/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	846990	86	85	86	0.00
18/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/07/2024	GOVI On 08-May-25			GOVI	1079.30	1081.0610	1079.3040	1081.0610	0.00
18/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	573040	59	57	59	0.00
18/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
18/07/2024	GOVI On 07-August-25			GOVI	1102.38	1104.1690	1102.3770	1104.1690	0.00
18/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	913770	93	91	93	0.00
18/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2024	IGOV On 01-August-24			Index Future	356.48	356.1910	356.4840	356.1910	579.00
18/07/2024	IGOV On 07-November-24			Index Future	364.91	364.6120	364.9130	364.6120	16.00
18/07/2024	IGOV On 06-February-25			Index Future	372.94	372.6290	372.9370	372.6290	0.00
18/07/2024	IGOV On 08-May-25			Index Future	381.00	380.6830	380.9990	380.6830	0.00
18/07/2024	IGOV On 07-August-25			Index Future	389.23	388.9030	389.2270	388.9030	0.00
18/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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18/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
18/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6650	91.6750	91.6650	0.00
18/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6700	91.6650	91.6700	0.00
18/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6400	91.6700	91.6400	0.00
18/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6400	91.6430	0.00
18/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6230	91.6430	91.6230	0.00
18/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	92.0000	91.6230	92.0000	0.00
18/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
18/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/07/2024	R035 On 01-August-24			Bond Future	11.01	90.8003	90.6647	90.8003	33,647.00
18/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4266	4	4	4	0.00
18/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4317	4	4	4	0.00
18/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4215	4	4	4	0.00
18/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3503	4	4	4	0.00
18/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11260	11	11	11	0.00
18/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11122	11	11	11	0.00
18/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7545	8	8	8	0.00
18/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7790	8	8	8	0.00
18/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6300	6	6	6	5,100.00
18/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10565	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
18/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10425	11	10	11	0.00
18/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
18/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
18/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	1	0	0	0	0.00
18/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
18/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	40	0	0	0	9,500.00
18/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	17	0	0	0	0.00
18/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	15	0	0	0	0.00
18/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	16	0	0	0	0.00
18/07/2024	R035 On 07-November-24			Bond Future	11.11	88.4082	88.2694	88.4082	124,831.00
18/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6161	6	6	6	0.00
18/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6118	6	6	6	0.00
18/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6203	6	6	6	0.00
18/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6246	6	6	6	1,000.00
18/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10744	11	11	11	0.00
18/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	113	0	0	0	1,000.00
18/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	530	1	1	1	0.00
18/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	537	1	1	1	0.00
18/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	552	1	1	1	0.00
18/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	545	1	1	1	0.00
18/07/2024	R035 On 06-February-25			Bond Future	11.20	90.3307	90.1891	90.3307	0.00
18/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7189	7	7	7	0.00
18/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1021	1	1	1	0.00
18/07/2024	R035 On 08-May-25			Bond Future	11.30	87.7447	87.6004	87.7447	0.00
18/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5087	5	5	5	0.00
18/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4082	4	4	4	400.00
18/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8336	8	8	8	0.00
18/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10736	11	11	11	0.00
18/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	814	1	1	1	400.00
18/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1381	1	1	1	400.00
18/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3248	3	3	3	0.00
18/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2613	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	R035 On 07-August-25			Bond Future	11.41	89.6166	89.4695	89.6166	0.00
18/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8143	8	8	8	0.00
18/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2045	2	2	2	0.00
18/07/2024	R053 On 01-August-24			Bond Future	11.47	105.4697	105.3493	105.4697	0.00
18/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12618	13	13	13	0.00
18/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12485	13	12	13	0.00
18/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12552	13	13	13	0.00
18/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R053 On 07-November-24			Bond Future	11.55	102.0631	101.9401	102.0631	3,638.00
18/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10191	10	10	10	0.00
18/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10252	10	10	10	0.00
18/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10131	10	10	10	0.00
18/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	693	1	1	1	0.00
18/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	675	1	1	1	0.00
18/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	684	1	1	1	0.00
18/07/2024	R053 On 06-February-25			Bond Future	11.64	104.2822	104.1566	104.2822	0.00
18/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11255	11	11	11	0.00
18/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1479	1	1	1	0.00
18/07/2024	R053 On 08-May-25			Bond Future	11.73	100.6378	100.5099	100.6378	0.00
18/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9746	10	10	10	0.00
18/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2803	3	3	3	0.00
18/07/2024	R053 On 07-August-25			Bond Future	11.82	102.7830	102.6528	102.7830	0.00
18/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12571	13	13	13	0.00
18/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2753	3	3	3	0.00
18/07/2024	R186 On 01-August-24			Bond Future	8.52	105.5279	105.4832	105.5279	68,935.00
18/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	472	1	0	1	0.00
18/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	455	0	0	0	0.00
18/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	488	1	0	1	0.00
18/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	91	0	0	0	0.00
18/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	102	0	0	0	0.00
18/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	96	0	0	0	0.00
18/07/2024	R186 On 07-November-24			Bond Future	8.47	107.9948	107.9491	107.9948	121,352.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1516	2	2	2	0.00
18/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1501	2	2	2	0.00
18/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1531	2	2	2	0.00
18/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	227	0	0	0	0.00
18/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	236	0	0	0	0.00
18/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	232	0	0	0	0.00
18/07/2024	R186 On 06-February-25			Bond Future	8.42	105.0278	104.9813	105.0278	0.00
18/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1456	1	1	1	0.00
18/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	413	0	0	0	0.00
18/07/2024	R186 On 08-May-25			Bond Future	8.39	107.2712	107.2241	107.2712	0.00
18/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	879	1	1	1	0.00
18/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	753	1	1	1	0.00
18/07/2024	R186 On 07-August-25			Bond Future	8.33	104.2447	104.1969	104.2447	0.00
18/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1878	2	2	2	0.00
18/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1426	1	1	1	1,983.00
18/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2498	3	2	3	0.00
18/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	76	0	0	0	1,983.00
18/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	297	0	0	0	0.00
18/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	169	0	0	0	0.00
18/07/2024	R202 On 01-August-24			Bond Future	261.35	261.3492	261.3451	261.3492	538.00
18/07/2024	R202 On 07-November-24			Bond Future	267.52	267.5285	267.5245	267.5285	973.00
18/07/2024	R202 On 06-February-25			Bond Future	268.19	268.1915	268.1879	268.1915	0.00
18/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1398	1	1	1	0.00
18/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R202 On 08-May-25			Bond Future	273.98	273.9856	273.9831	273.9856	0.00
18/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1673	2	2	2	0.00
18/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R202 On 07-August-25			Bond Future	274.57	274.5702	274.5685	274.5702	0.00
18/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2968	3	3	3	0.00
18/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R209 On 01-August-24			Bond Future	11.10	71.0214	70.8746	71.0214	5,689.00
18/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3353	4	3	4	0.00
18/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3398	4	3	4	0.00
18/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3308	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	29	0	0	0	0.00
18/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	25	0	0	0	0.00
18/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	27	0	0	0	0.00
18/07/2024	R209 On 07-November-24			Bond Future	11.19	69.5246	69.3745	69.5246	15,408.00
18/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5357	5	5	5	0.00
18/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5395	6	5	6	0.00
18/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5320	5	5	5	0.00
18/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	522	1	1	1	0.00
18/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	508	0	1	0	0.00
18/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	515	0	1	0	0.00
18/07/2024	R209 On 06-February-25			Bond Future	11.27	71.0363	70.8831	71.0363	0.00
18/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6320	6	6	6	0.00
18/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	945	1	1	1	0.00
18/07/2024	R209 On 08-May-25			Bond Future	11.36	69.3972	69.2409	69.3972	0.00
18/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4742	5	5	5	0.00
18/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2281	2	2	2	0.00
18/07/2024	R209 On 07-August-25			Bond Future	11.46	70.8774	70.7180	70.8774	0.00
18/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7309	7	7	7	0.00
18/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1870	2	2	2	0.00
18/07/2024	R210 On 01-August-24			Bond Future	238.08	238.0875	238.0815	238.0875	842.00
18/07/2024	R210 On 07-November-24			Bond Future	240.37	240.3776	240.3715	240.3776	1,379.00
18/07/2024	R210 On 06-February-25			Bond Future	245.66	245.6621	245.6565	245.6621	0.00
18/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6047	6	6	6	0.00
18/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R210 On 08-May-25			Bond Future	247.56	247.5601	247.5552	247.5601	0.00
18/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
18/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	475	0	0	0	0.00
18/07/2024	R210 On 07-August-25			Bond Future	252.90	252.9017	252.8976	252.9017	0.00
18/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4458	4	4	4	0.00
18/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
18/07/2024	R213 On 01-August-24			Bond Future	10.05	88.7379	88.6110	88.7379	23,895.00
18/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3453	4	3	4	0.00
18/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3414	4	3	4	0.00
18/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3493	4	3	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
18/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	20	0	0	0	0.00
18/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	22	0	0	0	0.00
18/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	21	0	0	0	0.00
18/07/2024	R213 On 07-November-24			Bond Future	10.12	87.2514	87.1215	87.2514	74,171.00
18/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4763	5	5	5	0.00
18/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4729	5	5	5	0.00
18/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4797	5	5	5	0.00
18/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	325	0	0	0	0.00
18/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	335	0	0	0	0.00
18/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	330	0	0	0	0.00
18/07/2024	R213 On 06-February-25			Bond Future	10.19	89.1489	89.0163	89.1489	0.00
18/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5201	5	5	5	0.00
18/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	681	1	1	1	0.00
18/07/2024	R213 On 08-May-25			Bond Future	10.27	87.4921	87.3570	87.4921	0.00
18/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3071	3	3	3	0.00
18/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2103	2	2	2	0.00
18/07/2024	R213 On 07-August-25			Bond Future	10.36	89.3594	89.2217	89.3594	0.00
18/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6092	6	6	6	0.00
18/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1337	1	1	1	0.00
18/07/2024	R214 On 01-August-24			Bond Future	11.41	66.7585	66.6037	66.7585	8,133.00
18/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3829	4	4	4	0.00
18/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3876	4	4	4	0.00
18/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3782	4	4	4	0.00
18/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	16	0	0	0	0.00
18/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	14	0	0	0	0.00
18/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	15	0	0	0	0.00
18/07/2024	R214 On 07-November-24			Bond Future	11.50	65.0125	64.8541	65.0125	13,863.00
18/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5899	6	6	6	0.00
18/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5938	6	6	6	0.00
18/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5860	6	6	6	0.00
18/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	488	0	0	0	0.00
18/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	475	0	0	0	0.00
18/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	481	0	0	0	0.00
18/07/2024	R214 On 06-February-25			Bond Future	11.58	66.4263	66.2645	66.4263	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
18/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6453	7	6	7	0.00
18/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3259	3	3	3	554.00
18/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4850	5	5	5	554.00
18/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9777	10	10	10	0.00
18/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	442	0	0	0	554.00
18/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1549	2	2	2	0.00
18/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2402	2	2	2	0.00
18/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1030	1	1	1	0.00
18/07/2024	R214 On 08-May-25			Bond Future	11.67	64.5381	64.3731	64.5381	0.00
18/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5569	6	6	6	0.00
18/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2010	2	2	2	0.00
18/07/2024	R214 On 07-August-25			Bond Future	11.76	65.9149	65.7466	65.9149	0.00
18/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7661	8	8	8	0.00
18/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2001	2	2	2	0.00
18/07/2024	R248 On 01-August-24			Bond Future	11.51	81.7822	81.5249	81.7822	26,652.00
18/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4960	5	5	5	0.00
18/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5017	5	5	5	0.00
18/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4903	5	5	5	0.00
18/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	16	0	0	0	0.00
18/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	15	0	0	0	0.00
18/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	16	0	0	0	0.00
18/07/2024	R248 On 07-November-24			Bond Future	11.59	79.2428	78.9796	79.2428	240,601.00
18/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7639	8	8	8	0.00
18/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7686	8	8	8	0.00
18/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7591	8	8	8	0.00
18/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	569	1	1	1	0.00
18/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	555	1	1	1	0.00
18/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	562	1	1	1	0.00
18/07/2024	R248 On 06-February-25			Bond Future	11.68	80.9660	80.6972	80.9660	10,000.00
18/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7446	8	7	8	0.00
18/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1365	1	1	1	0.00
18/07/2024	R248 On 08-May-25			Bond Future	11.77	78.2433	77.9690	78.2433	0.00
18/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7237	7	7	7	0.00
18/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2324	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
18/07/2024	R248 On 07-August-25			Bond Future	11.86	79.9122	79.6323	79.9122	0.00
18/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9835	10	10	10	0.00
18/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2236	2	2	2	0.00
18/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00