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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/07/2024 TO: 23/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	2025 On 01-August-24			Bond Future	181.44	181.4398	181.4387	181.4398	4,600.00
23/07/2024	2025 On 07-November-24			Bond Future	185.72	185.7193	185.7181	185.7193	4,870.00
23/07/2024	2029 On 01-August-24			Bond Future	130.96	131.0762	130.9591	131.0762	2,611.00
23/07/2024	2029 On 07-November-24			Bond Future	132.65	132.7660	132.6461	132.7660	7,762.00
23/07/2024	2029 On 06-February-25			Bond Future	135.54	135.6630	135.5408	135.6630	0.00
23/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3141	3	3	3	0.00
23/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2029 On 08-May-25			Bond Future	136.97	137.0954	136.9716	137.0954	0.00
23/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
23/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	878	1	1	1	0.00
23/07/2024	2029 On 07-August-25			Bond Future	139.83	139.9569	139.8311	139.9569	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
23/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2421	3	2	3	0.00
23/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2030 On 01-August-24			Bond Future	9.45	93.6021	94.0510	93.6021	27,497.00
23/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3689	3	4	3	0.00
23/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3651	3	4	3	0.00
23/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3728	3	4	3	0.00
23/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	3033	3	3	3	600.00
23/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4948	4	5	4	600.00
23/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7182	7	7	7	0.00
23/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
23/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	2	0	0	0	0.00
23/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2030 On 07-November-24			Bond Future	9.48	95.7848	96.2442	95.7848	159,333.00
23/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4949	5	5	5	0.00
23/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4983	5	5	5	0.00
23/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4916	5	5	5	0.00
23/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4816	4	5	4	600.00
23/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8908	8	9	8	0.00
23/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3216	3	3	3	600.00
23/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	185	0	0	0	0.00
23/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	19	0	0	0	600.00
23/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	437	1	0	1	0.00
23/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	175	0	0	0	0.00
23/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	169	0	0	0	0.00
23/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	172	0	0	0	0.00
23/07/2024	2030 On 06-February-25			Bond Future	9.52	93.8419	94.3114	93.8419	0.00
23/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4735	4	5	4	0.00
23/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	529	1	1	1	0.00
23/07/2024	2030 On 08-May-25			Bond Future	9.60	95.7984	96.2782	95.7984	0.00
23/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2804	3	3	3	0.00
23/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	8033	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
23/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3710	3	4	3	1,640.00
23/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4701	4	5	4	2,280.00
23/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9247	9	9	9	0.00
23/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	203	0	0	0	2,280.00
23/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	883	1	1	1	0.00
23/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	332	0	0	0	1,640.00
23/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1199	1	1	1	0.00
23/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1624	2	2	2	0.00
23/07/2024	2030 On 07-August-25			Bond Future	9.69	93.7636	94.2537	93.7636	0.00
23/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5661	5	6	5	0.00
23/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	4084	4	4	4	1,054.00
23/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8340	8	8	8	0.00
23/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	442	1	0	1	1,054.00
23/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1415	2	1	2	0.00
23/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	938	1	1	1	0.00
23/07/2024	2032 On 01-August-24			Bond Future	10.21	92.0465	92.6362	92.0465	58,109.00
23/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4399	4	4	4	0.00
23/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4444	4	4	4	0.00
23/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4353	4	4	4	0.00
23/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10496	10	10	10	0.00
23/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4262	4	4	4	600.00
23/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6511	6	7	6	600.00
23/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9534	9	10	9	0.00
23/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6732	6	7	6	0.00
23/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3529	3	4	3	0.00
23/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	6022	5	6	5	120.00
23/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	5	0	0	0	11,000.00
23/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0	0	0	0	100.00
23/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
23/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
23/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	2	0	0	0	0.00
23/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	1	0	0	0	0.00

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23/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	1	0	0	0	0.00
23/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	1	0	0	0	0.00
23/07/2024	2032 On 07-November-24			Bond Future	10.28	90.0257	90.6292	90.0257	105,080.00
23/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5762	5	6	5	0.00
23/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5723	5	6	5	0.00
23/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5801	5	6	5	0.00
23/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6274	6	6	6	600.00
23/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11614	11	12	11	0.00
23/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4351	4	4	4	600.00
23/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13209	13	13	13	0.00
23/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6393	6	6	6	1,615.00
23/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	5	0	0	0	1,615.00
23/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	227	0	0	0	0.00
23/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	239	0	0	0	0.00
23/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	16	0	0	0	600.00
23/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	522	1	1	1	0.00
23/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	289	0	0	0	0.00
23/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	298	0	0	0	0.00
23/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	293	0	0	0	0.00
23/07/2024	2032 On 06-February-25			Bond Future	10.35	91.9682	92.5850	91.9682	0.00
23/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6649	6	7	6	0.00
23/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	612	1	1	1	0.00
23/07/2024	2032 On 08-May-25			Bond Future	10.45	89.7204	90.3505	89.7204	0.00
23/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4054	4	4	4	0.00
23/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2008	2	2	2	0.00
23/07/2024	2032 On 07-August-25			Bond Future	10.55	91.5692	92.2127	91.5692	0.00
23/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7421	7	7	7	0.00
23/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1339	2	1	2	0.00
23/07/2024	2033 On 01-August-24			Bond Future	124.39	124.4874	124.3906	124.4874	1,778.00
23/07/2024	2033 On 07-November-24			Bond Future	125.82	125.9234	125.8243	125.9234	6,395.00
23/07/2024	2033 On 06-February-25			Bond Future	128.57	128.6712	128.5703	128.6712	0.00
23/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3630	4	4	4	0.00
23/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2033 On 08-May-25			Bond Future	129.75	129.8557	129.7535	129.8557	0.00

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23/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
23/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	867	1	1	1	0.00
23/07/2024	2033 On 07-August-25			Bond Future	132.46	132.5662	132.4624	132.5662	0.00
23/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3812	4	4	4	0.00
23/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2037 On 01-August-24			Bond Future	11.26	81.4568	81.8643	81.4568	78,313.00
23/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4619	4	5	4	0.00
23/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4567	4	5	4	0.00
23/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4672	4	5	4	1,383.00
23/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12966	13	13	13	0.00
23/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9974	10	10	10	0.00
23/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
23/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
23/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	1	0	0	0	0.00
23/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	2	0	0	0	0.00
23/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	2	0	0	0	0.00
23/07/2024	2037 On 07-November-24			Bond Future	11.35	83.3563	83.7734	83.3563	180,844.00
23/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6922	7	7	7	0.00
23/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6967	7	7	7	0.00
23/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6878	7	7	7	0.00
23/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	398	0	0	0	0.00
23/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	386	0	0	0	0.00
23/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	392	0	0	0	0.00
23/07/2024	2037 On 06-February-25			Bond Future	11.44	80.8944	81.3206	80.8944	0.00
23/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7732	7	8	7	0.00
23/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	872	1	1	1	0.00
23/07/2024	2037 On 08-May-25			Bond Future	11.55	82.5803	83.0158	82.5803	3,975.00
23/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5793	6	6	6	0.00
23/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9951	10	10	10	7,500.00
23/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6884	7	7	7	15,000.00
23/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9755	9	10	9	7,500.00
23/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	992	1	1	1	0.00
23/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1711	2	2	2	0.00
23/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	957	1	1	1	0.00

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23/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2129	2	2	2	0.00
23/07/2024	2037 On 07-August-25			Bond Future	11.68	80.0213	80.4662	80.0213	0.00
23/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8656	8	9	8	0.00
23/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	1962	2	2	2	0.00
23/07/2024	2038 On 01-August-24			Bond Future	134.01	134.1645	134.0145	134.1645	1,889.00
23/07/2024	2038 On 07-November-24			Bond Future	137.18	137.3289	137.1754	137.3289	2,088.00
23/07/2024	2038 On 06-February-25			Bond Future	138.05	138.2086	138.0522	138.2086	0.00
23/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2822	3	3	3	0.00
23/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2038 On 08-May-25			Bond Future	140.97	141.1250	140.9662	141.1250	0.00
23/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1286	1	1	1	0.00
23/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2038 On 07-August-25			Bond Future	141.75	141.9112	141.7504	141.9112	0.00
23/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2190	2	2	2	0.00
23/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2040 On 01-August-24			Bond Future	11.47	82.0564	82.4650	82.0564	8,754.00
23/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	5096	5	5	5	0.00
23/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	5151	5	5	5	0.00
23/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	5040	5	5	5	0.00
23/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8454	8	8	8	7,500.00
23/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4815	4	5	4	680.00
23/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	8086	8	8	8	0.00
23/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	11148	11	11	11	0.00
23/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
23/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0	0	0	0	680.00
23/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	2	0	0	0	0.00
23/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	1	0	0	0	0.00
23/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	1	0	0	0	0.00
23/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	1	0	0	0	0.00
23/07/2024	2040 On 07-November-24			Bond Future	11.56	83.9699	84.3880	83.9699	114,541.00
23/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7670	7	8	7	0.00
23/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7764	7	8	7	0.00
23/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7717	7	8	7	0.00

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23/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4303	4	4	4	640.00
23/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6542	6	7	6	0.00
23/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	9141	9	9	9	0.00
23/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	543	1	1	1	640.00
23/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1093	1	1	1	0.00
23/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	246	0	0	0	640.00
23/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	380	0	0	0	0.00
23/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	374	0	0	0	0.00
23/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	385	0	0	0	0.00
23/07/2024	2040 On 06-February-25			Bond Future	11.65	81.2705	81.6979	81.2705	14.00
23/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8216	8	8	8	0.00
23/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	944	1	1	1	0.00
23/07/2024	2040 On 08-May-25			Bond Future	11.76	82.9640	83.4008	82.9640	3,900.00
23/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6988	7	7	7	0.00
23/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	10203	10	10	10	7,500.00
23/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7458	7	7	7	15,000.00
23/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10490	10	10	10	7,500.00
23/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1129	1	1	1	0.00
23/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	1916	2	2	2	0.00
23/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1186	1	1	1	0.00
23/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2087	2	2	2	0.00
23/07/2024	2040 On 07-August-25			Bond Future	11.88	80.1620	80.6082	80.1620	0.00
23/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9601	9	10	9	0.00
23/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2015	2	2	2	0.00
23/07/2024	2044 On 01-August-24			Bond Future	11.52	78.5131	78.8371	78.5131	73,853.00
23/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4686	4	5	4	0.00
23/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4628	4	5	4	0.00
23/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4743	4	5	4	0.00
23/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8581	8	9	8	0.00
23/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9872	10	10	10	0.00
23/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
23/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00
23/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	3	0	0	0	0.00
23/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	3	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
23/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	3	0	0	0	0.00
23/07/2024	2044 On 07-November-24			Bond Future	11.60	80.3439	80.6755	80.3439	79,542.00
23/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7933	8	8	8	0.00
23/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7981	8	8	8	0.00
23/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7886	8	8	8	0.00
23/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	6002	6	6	6	0.00
23/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3798	4	4	4	0.00
23/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4867	5	5	5	0.00
23/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	970	1	1	1	9,540.00
23/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1365	1	1	1	13,875.00
23/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	685	1	1	1	11,405.00
23/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	390	0	0	0	0.00
23/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	379	0	0	0	0.00
23/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	385	0	0	0	0.00
23/07/2024	2044 On 06-February-25			Bond Future	11.69	77.6917	78.0305	77.6917	0.00
23/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8517	8	9	8	0.00
23/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4301	4	4	4	449.00
23/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11710	11	12	11	0.00
23/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6290	6	6	6	449.00
23/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2414	3	2	3	0.00
23/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	492	1	0	1	449.00
23/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1525	2	2	2	0.00
23/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	946	1	1	1	0.00
23/07/2024	2044 On 08-May-25			Bond Future	11.79	79.3105	79.6569	79.3105	0.00
23/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7387	7	7	7	0.00
23/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2055	2	2	2	0.00
23/07/2024	2044 On 07-August-25			Bond Future	11.90	76.5585	76.9124	76.5585	0.00
23/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9912	10	10	10	0.00
23/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2038	2	2	2	0.00
23/07/2024	2046 On 01-August-24			Bond Future	116.75	117.2750	116.7478	117.2750	6,642.00
23/07/2024	2046 On 07-November-24			Bond Future	117.30	117.8384	117.2988	117.8384	18,131.00
23/07/2024	2046 On 06-February-25			Bond Future	119.86	120.4095	119.8584	120.4095	0.00
23/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5848	6	6	6	0.00
23/07/2024	2046 On 06-February-25	114.01	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
23/07/2024	2046 On 08-May-25			Bond Future	120.14	120.7014	120.1399	120.7014	0.00
23/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
23/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1830	1	2	1	0.00
23/07/2024	2046 On 07-August-25			Bond Future	122.65	123.2193	122.6466	123.2193	0.00
23/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3957	5	4	5	0.00
23/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2050 On 01-August-24			Bond Future	115.92	115.9222	115.9206	115.9222	6,618.00
23/07/2024	2050 On 07-November-24			Bond Future	118.65	118.6563	118.6548	118.6563	14,356.00
23/07/2024	2050 On 06-February-25			Bond Future	118.89	118.8862	118.8851	118.8862	0.00
23/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3285	3	3	3	0.00
23/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2050 On 08-May-25			Bond Future	121.39	121.3949	121.3944	121.3949	0.00
23/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	234	0	0	0	0.00
23/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
23/07/2024	2050 On 07-August-25			Bond Future	121.52	121.5205	121.5212	121.5205	0.00
23/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1631	2	2	2	0.00
23/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
23/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	AL37 On 01-August-24			Index Future	1007.50	1002.5510	1007.4990	1002.5510	0.00
23/07/2024	AL37 On 07-November-24			Index Future	1030.99	1025.9290	1030.9920	1025.9290	0.00
23/07/2024	AL37 On 06-February-25			Index Future	1053.26	1048.0790	1053.2550	1048.0790	0.00
23/07/2024	AL37 On 08-May-25			Index Future	1075.27	1069.9830	1075.2720	1069.9830	0.00
23/07/2024	AL37 On 07-August-25			Index Future	1097.51	1092.1080	1097.5100	1092.1080	0.00
23/07/2024	AL7T On 01-August-24			Index Future	1191.49	1185.1400	1191.4940	1185.1400	0.00
23/07/2024	AL7T On 07-November-24			Index Future	1219.28	1212.7760	1219.2780	1212.7760	0.00
23/07/2024	AL7T On 06-February-25			Index Future	1245.61	1238.9600	1245.6060	1238.9600	0.00
23/07/2024	AL7T On 08-May-25			Index Future	1271.64	1264.8540	1271.6440	1264.8540	0.00
23/07/2024	AL7T On 07-August-25			Index Future	1297.94	1291.0080	1297.9440	1291.0080	0.00
23/07/2024	ALBI On 01-August-24			Index Future	1033.25	1028.6080	1033.2460	1028.6080	104.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	ALBI On 07-November-24			Index Future	1057.34	1052.5940	1057.3390	1052.5940	16.00
23/07/2024	ALBI On 06-February-25			Index Future	1080.17	1075.3200	1080.1710	1075.3200	0.00
23/07/2024	ALBI On 08-May-25			Index Future	1102.75	1097.7930	1102.7510	1097.7930	0.00
23/07/2024	ALBI On 07-August-25			Index Future	1125.56	1120.4930	1125.5570	1120.4930	0.00
23/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C219 On 31-March-29			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
23/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	ES33 On 01-August-24			Bond Future	11.60	79.8070	80.2338	79.8070	0.00
23/07/2024	ES33 On 07-November-24			Bond Future	11.72	77.8870	78.3239	77.8870	0.00
23/07/2024	ES33 On 06-February-25			Bond Future	11.85	79.5861	80.0327	79.5861	0.00
23/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6301	6	6	6	0.00
23/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
23/07/2024	ES33 On 08-May-25			Bond Future	11.99	77.4619	77.9184	77.4619	0.00
23/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3146	3	3	3	0.00
23/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
23/07/2024	ES33 On 07-August-25			Bond Future	12.14	79.0750	79.5414	79.0750	0.00
23/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5737	5	6	5	0.00
23/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
23/07/2024	ES42 On 01-August-24			Bond Future	11.98	76.6722	77.0265	76.6722	0.00
23/07/2024	ES42 On 07-November-24			Bond Future	12.08	74.2122	74.5748	74.2122	0.00
23/07/2024	ES42 On 06-February-25			Bond Future	12.19	75.8306	76.2013	75.8306	0.00
23/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7808	7	8	7	0.00
23/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/07/2024	ES42 On 08-May-25			Bond Future	12.31	73.1614	73.5402	73.1614	0.00
23/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4909	5	5	5	0.00
23/07/2024	ES42 On 08-May-25	13.25	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
23/07/2024	ES42 On 07-August-25			Bond Future	12.44	74.6825	75.0696	74.6825	0.00
23/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6797	6	7	6	0.00
23/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
23/07/2024	GOVI On 01-August-24			GOVI	1017.56	1012.9410	1017.5600	1012.9410	46.00
23/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	741800	70	74	70	0.00
23/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	741700	70	74	70	0.00
23/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	741900	70	74	70	0.00
23/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
23/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
23/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
23/07/2024	GOVI On 07-November-24			GOVI	1041.29	1036.5610	1041.2880	1036.5610	657.00
23/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	925080	88	93	88	0.00
23/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	924980	88	92	88	0.00
23/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	924880	88	92	88	0.00
23/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
23/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
23/07/2024	GOVI On 06-February-25			GOVI	1063.77	1058.9410	1063.7730	1058.9410	0.00
23/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	917730	87	92	87	0.00
23/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/07/2024	GOVI On 08-May-25			GOVI	1086.01	1081.0720	1086.0100	1081.0720	0.00
23/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	640100	59	64	59	0.00
23/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
23/07/2024	GOVI On 07-August-25			GOVI	1108.47	1103.4260	1108.4700	1103.4260	0.00
23/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	974700	92	97	92	0.00
23/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2024	IGOV On 01-August-24			Index Future	356.30	356.6250	356.2970	356.6250	7.00
23/07/2024	IGOV On 07-November-24			Index Future	364.70	365.0370	364.7000	365.0370	588.00
23/07/2024	IGOV On 06-February-25			Index Future	372.66	373.0040	372.6610	373.0040	0.00
23/07/2024	IGOV On 08-May-25			Index Future	380.54	380.8850	380.5360	380.8850	0.00
23/07/2024	IGOV On 07-August-25			Index Future	388.49	388.8430	388.4890	388.8430	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
23/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
23/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
23/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
23/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
23/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
23/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
23/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
23/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
23/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
23/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/07/2024	R035 On 01-August-24			Bond Future	10.91	90.8141	91.2145	90.8141	27,232.00
23/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4800	4	5	4	0.00
23/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4852	4	5	4	0.00
23/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4748	4	5	4	0.00
23/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	4015	4	4	4	0.00
23/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11810	11	12	11	0.00
23/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11671	11	12	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
23/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	8094	8	8	8	0.00
23/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8340	8	8	8	0.00
23/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6849	6	7	6	5,100.00
23/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	11115	11	11	11	0.00
23/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10974	11	11	11	0.00
23/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
23/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
23/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
23/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	3	0	0	0	9,500.00
23/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R035 On 07-November-24			Bond Future	11.01	88.4172	88.8270	88.4172	125,970.00
23/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6589	6	7	6	0.00
23/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6545	6	7	6	0.00
23/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6632	6	7	6	0.00
23/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6676	6	7	6	1,000.00
23/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11267	11	11	11	0.00
23/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	77	0	0	0	1,000.00
23/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	403	0	0	0	0.00
23/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	409	0	0	0	0.00
23/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	421	0	0	0	0.00
23/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	415	0	0	0	0.00
23/07/2024	R035 On 06-February-25			Bond Future	11.10	90.3253	90.7441	90.3253	0.00
23/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7580	7	8	7	0.00
23/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	857	1	1	1	0.00
23/07/2024	R035 On 08-May-25			Bond Future	11.20	87.6949	88.1230	87.6949	0.00
23/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5245	5	5	5	0.00
23/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4198	4	4	4	400.00
23/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8616	8	9	8	0.00
23/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11133	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
23/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	688	1	1	1	400.00
23/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1139	1	1	1	400.00
23/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2842	3	3	3	0.00
23/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2249	2	2	2	0.00
23/07/2024	R035 On 07-August-25			Bond Future	11.32	89.5026	89.9399	89.5026	0.00
23/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8443	8	8	8	0.00
23/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1874	2	2	2	0.00
23/07/2024	R053 On 01-August-24			Bond Future	11.39	105.4904	105.9688	105.4904	0.00
23/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	13238	13	13	13	0.00
23/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	13105	13	13	13	0.00
23/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	13171	13	13	13	0.00
23/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R053 On 07-November-24			Bond Future	11.48	102.0784	102.5680	102.0784	3,638.00
23/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10663	10	11	10	0.00
23/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10725	10	11	10	0.00
23/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10600	10	11	10	0.00
23/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	535	1	1	1	0.00
23/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	520	1	1	1	0.00
23/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	527	1	1	1	0.00
23/07/2024	R053 On 06-February-25			Bond Future	11.56	104.2808	104.7812	104.2808	0.00
23/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11656	11	12	11	0.00
23/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1255	1	1	1	0.00
23/07/2024	R053 On 08-May-25			Bond Future	11.65	100.5847	101.0961	100.5847	0.00
23/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	10120	10	10	10	0.00
23/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2591	3	3	3	0.00
23/07/2024	R053 On 07-August-25			Bond Future	11.75	102.6557	103.1781	102.6557	0.00
23/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12895	13	13	13	0.00
23/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2551	3	3	3	0.00
23/07/2024	R186 On 01-August-24			Bond Future	8.35	105.6346	105.8436	105.6346	68,935.00
23/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	746	1	1	1	0.00
23/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	725	1	1	1	0.00
23/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	766	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	9	0	0	0	0.00
23/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	11	0	0	0	0.00
23/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	10	0	0	0	0.00
23/07/2024	R186 On 07-November-24			Bond Future	8.29	108.0980	108.3117	108.0980	122,212.00
23/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1789	2	2	2	0.00
23/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1773	2	2	2	0.00
23/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1806	2	2	2	0.00
23/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	140	0	0	0	0.00
23/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	145	0	0	0	0.00
23/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	143	0	0	0	0.00
23/07/2024	R186 On 06-February-25			Bond Future	8.22	105.1157	105.3343	105.1157	0.00
23/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1708	2	2	2	0.00
23/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	312	0	0	0	0.00
23/07/2024	R186 On 08-May-25			Bond Future	8.18	107.3077	107.5314	107.3077	0.00
23/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1026	1	1	1	0.00
23/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	592	1	1	1	0.00
23/07/2024	R186 On 07-August-25			Bond Future	8.15	104.2064	104.4352	104.2064	0.00
23/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2082	2	2	2	0.00
23/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1609	1	2	1	1,983.00
23/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2719	3	3	3	0.00
23/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	58	0	0	0	1,983.00
23/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	241	0	0	0	0.00
23/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	134	0	0	0	0.00
23/07/2024	R202 On 01-August-24			Bond Future	261.73	261.3328	261.7343	261.3328	538.00
23/07/2024	R202 On 07-November-24			Bond Future	267.91	267.4966	267.9076	267.4966	973.00
23/07/2024	R202 On 06-February-25			Bond Future	268.54	268.1153	268.5363	268.1153	0.00
23/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1746	1	2	1	0.00
23/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R202 On 08-May-25			Bond Future	274.20	273.7734	274.2046	273.7734	0.00
23/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1895	1	2	1	0.00
23/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R202 On 07-August-25			Bond Future	274.60	274.1608	274.6043	274.1608	0.00
23/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	3004	3	3	3	0.00
23/07/2024	R202 On 07-August-25	271.60	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
23/07/2024	R209 On 01-August-24			Bond Future	10.99	71.0585	71.4171	71.0585	4,689.00
23/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3870	4	4	4	0.00
23/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3917	4	4	4	0.00
23/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3824	3	4	3	0.00
23/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	2	0	0	0	0.00
23/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	2	0	0	0	0.00
23/07/2024	R209 On 07-November-24			Bond Future	11.08	69.5586	69.9255	69.5586	15,845.00
23/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5780	5	6	5	0.00
23/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5819	6	6	6	0.00
23/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5741	5	6	5	0.00
23/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	392	0	0	0	0.00
23/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	381	0	0	0	0.00
23/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	386	0	0	0	0.00
23/07/2024	R209 On 06-February-25			Bond Future	11.16	71.0595	71.4346	71.0595	0.00
23/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6710	6	7	6	0.00
23/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	784	1	1	1	0.00
23/07/2024	R209 On 08-May-25			Bond Future	11.25	69.3856	69.7688	69.3856	0.00
23/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4925	5	5	5	0.00
23/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	1936	2	2	2	0.00
23/07/2024	R209 On 07-August-25			Bond Future	11.35	70.8154	71.2069	70.8154	0.00
23/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7618	7	8	7	0.00
23/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1689	2	2	2	0.00
23/07/2024	R210 On 01-August-24			Bond Future	238.14	238.1470	238.1412	238.1470	842.00
23/07/2024	R210 On 07-November-24			Bond Future	240.42	240.4248	240.4189	240.4248	1,379.00
23/07/2024	R210 On 06-February-25			Bond Future	245.67	245.6708	245.6654	245.6708	0.00
23/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6055	6	6	6	0.00
23/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/07/2024	R210 On 08-May-25			Bond Future	247.44	247.4467	247.4431	247.4467	0.00
23/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
23/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	587	1	1	1	0.00
23/07/2024	R210 On 07-August-25			Bond Future	252.61	252.6102	252.6076	252.6102	0.00
23/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4168	4	4	4	0.00
23/07/2024	R210 On 07-August-25	248.44	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
23/07/2024	R213 On 01-August-24			Bond Future	9.89	88.8097	89.3119	88.8097	23,895.00
23/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4134	4	4	4	0.00
23/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4093	4	4	4	0.00
23/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4174	4	4	4	0.00
23/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R213 On 07-November-24			Bond Future	9.95	87.3199	87.8337	87.3199	75,341.00
23/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5360	5	5	5	0.00
23/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5325	5	5	5	0.00
23/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5395	5	5	5	0.00
23/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	211	0	0	0	0.00
23/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	218	0	0	0	0.00
23/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	215	0	0	0	0.00
23/07/2024	R213 On 06-February-25			Bond Future	10.02	89.2044	89.7296	89.2044	0.00
23/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5744	5	6	5	0.00
23/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	511	1	1	1	0.00
23/07/2024	R213 On 08-May-25			Bond Future	10.10	87.5049	88.0416	87.5049	0.00
23/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3424	3	3	3	0.00
23/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1772	2	2	2	0.00
23/07/2024	R213 On 07-August-25			Bond Future	10.19	89.3097	89.8578	89.3097	0.00
23/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6493	6	6	6	0.00
23/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1103	1	1	1	0.00
23/07/2024	R214 On 01-August-24			Bond Future	11.32	66.7441	67.0684	66.7441	6,879.00
23/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4280	4	4	4	0.00
23/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4328	4	4	4	0.00
23/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	4232	4	4	4	0.00
23/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R214 On 07-November-24			Bond Future	11.41	64.9941	65.3259	64.9941	21,682.00
23/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6252	6	6	6	0.00
23/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6292	6	6	6	0.00
23/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	6211	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	368	0	0	0	0.00
23/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	357	0	0	0	0.00
23/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	362	0	0	0	0.00
23/07/2024	R214 On 06-February-25			Bond Future	11.49	66.3967	66.7359	66.3967	0.00
23/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6756	6	7	6	0.00
23/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3436	3	3	3	554.00
23/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	5098	5	5	5	554.00
23/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	10159	10	10	10	0.00
23/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	353	0	0	0	554.00
23/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1325	1	1	1	0.00
23/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2108	2	2	2	0.00
23/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	861	1	1	1	0.00
23/07/2024	R214 On 08-May-25			Bond Future	11.58	64.4752	64.8219	64.4752	0.00
23/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5833	6	6	6	0.00
23/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1826	2	2	2	0.00
23/07/2024	R214 On 07-August-25			Bond Future	11.68	65.8043	66.1584	65.8043	0.00
23/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7882	8	8	8	0.00
23/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1811	2	2	2	0.00
23/07/2024	R248 On 01-August-24			Bond Future	11.39	81.8305	82.2666	81.8305	24,856.00
23/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5687	5	6	5	0.00
23/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5745	5	6	5	0.00
23/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5629	5	6	5	0.00
23/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	1	0	0	0	0.00
23/07/2024	R248 On 07-November-24			Bond Future	11.48	79.2878	79.7340	79.2878	250,252.00
23/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	8235	8	8	8	0.00
23/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	8284	8	8	8	0.00
23/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	8186	8	8	8	0.00
23/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	409	0	0	0	0.00
23/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	398	0	0	0	0.00
23/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	404	0	0	0	0.00
23/07/2024	R248 On 06-February-25			Bond Future	11.56	80.9988	81.4549	80.9988	10,000.00
23/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	8016	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
23/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1178	1	1	1	0.00
23/07/2024	R248 On 08-May-25			Bond Future	11.65	78.2372	78.7032	78.2372	0.00
23/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7632	7	8	7	0.00
23/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	1985	2	2	2	0.00
23/07/2024	R248 On 07-August-25			Bond Future	11.75	79.8495	80.3255	79.8495	0.00
23/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	10242	10	10	10	0.00
23/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	1950	2	2	2	0.00
23/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00