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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/07/2024 TO: 24/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	2025 On 01-August-24			Bond Future	181.47	181.4387	181.4709	181.4387	4,600.00
24/07/2024	2025 On 07-November-24			Bond Future	185.75	185.7181	185.7509	185.7181	4,870.00
24/07/2024	2029 On 01-August-24			Bond Future	130.84	130.9591	130.8364	130.9591	2,611.00
24/07/2024	2029 On 07-November-24			Bond Future	132.52	132.6461	132.5236	132.6461	7,762.00
24/07/2024	2029 On 06-February-25			Bond Future	135.42	135.5408	135.4167	135.5408	0.00
24/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3017	3	3	3	0.00
24/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2029 On 08-May-25			Bond Future	136.85	136.9716	136.8507	136.9716	0.00
24/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
24/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	999	1	1	1	0.00
24/07/2024	2029 On 07-August-25			Bond Future	139.71	139.8311	139.7094	139.8311	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
24/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2299	2	2	2	0.00
24/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2030 On 01-August-24			Bond Future	9.46	94.0510	93.9963	94.0510	27,497.00
24/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3634	4	4	4	0.00
24/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3596	4	4	4	0.00
24/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3673	4	4	4	0.00
24/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2978	3	3	3	600.00
24/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4893	5	5	5	600.00
24/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7127	7	7	7	0.00
24/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
24/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2030 On 07-November-24			Bond Future	9.50	96.2442	96.1880	96.2442	159,483.00
24/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4895	5	5	5	0.00
24/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4929	5	5	5	0.00
24/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4862	5	5	5	0.00
24/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4762	5	5	5	600.00
24/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8852	9	9	9	0.00
24/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3167	3	3	3	600.00
24/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	188	0	0	0	0.00
24/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	19	0	0	0	600.00
24/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	444	0	0	0	0.00
24/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	178	0	0	0	0.00
24/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	172	0	0	0	0.00
24/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	175	0	0	0	0.00
24/07/2024	2030 On 06-February-25			Bond Future	9.54	94.3114	94.2547	94.3114	0.00
24/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4685	5	5	5	0.00
24/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	537	1	1	1	0.00
24/07/2024	2030 On 08-May-25			Bond Future	9.61	96.2782	96.2218	96.2782	0.00
24/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2767	3	3	3	0.00
24/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7980	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
24/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3668	4	4	4	1,640.00
24/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4656	5	5	5	2,280.00
24/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9193	9	9	9	0.00
24/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	205	0	0	0	2,280.00
24/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	894	1	1	1	0.00
24/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	336	0	0	0	1,640.00
24/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1213	1	1	1	0.00
24/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1643	2	2	2	0.00
24/07/2024	2030 On 07-August-25			Bond Future	9.70	94.2537	94.1973	94.2537	0.00
24/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5615	6	6	6	0.00
24/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	4043	4	4	4	1,054.00
24/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8288	8	8	8	0.00
24/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	447	0	0	0	1,054.00
24/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1430	1	1	1	0.00
24/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	948	1	1	1	0.00
24/07/2024	2032 On 01-August-24			Bond Future	10.21	92.6362	92.6474	92.6362	58,109.00
24/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4409	4	4	4	0.00
24/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4455	4	4	4	0.00
24/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4364	4	4	4	0.00
24/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10508	10	11	10	0.00
24/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4272	4	4	4	600.00
24/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6522	7	7	7	600.00
24/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9545	10	10	10	0.00
24/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6743	7	7	7	0.00
24/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3538	4	4	4	0.00
24/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	6034	6	6	6	120.00
24/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	3	0	0	0	11,000.00
24/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0	0	0	0	100.00
24/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
24/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
24/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	1	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
24/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2032 On 07-November-24			Bond Future	10.28	90.6292	90.6405	90.6292	104,826.00
24/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5768	6	6	6	0.00
24/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5728	6	6	6	0.00
24/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5807	6	6	6	0.00
24/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6280	6	6	6	600.00
24/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11625	12	12	12	0.00
24/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4354	4	4	4	600.00
24/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13220	13	13	13	0.00
24/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6399	6	6	6	1,615.00
24/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	5	0	0	0	1,615.00
24/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	222	0	0	0	0.00
24/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	234	0	0	0	0.00
24/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	15	0	0	0	600.00
24/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	514	1	1	1	0.00
24/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	283	0	0	0	0.00
24/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	292	0	0	0	0.00
24/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	288	0	0	0	0.00
24/07/2024	2032 On 06-February-25			Bond Future	10.35	92.5850	92.5973	92.5850	0.00
24/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6655	7	7	7	0.00
24/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	605	1	1	1	0.00
24/07/2024	2032 On 08-May-25			Bond Future	10.44	90.3505	90.3644	90.3505	0.00
24/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	4058	4	4	4	0.00
24/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	1998	2	2	2	0.00
24/07/2024	2032 On 07-August-25			Bond Future	10.55	92.2127	92.2281	92.2127	0.00
24/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7429	7	7	7	0.00
24/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1332	1	1	1	0.00
24/07/2024	2033 On 01-August-24			Bond Future	124.76	124.3906	124.7635	124.3906	1,778.00
24/07/2024	2033 On 07-November-24			Bond Future	126.21	125.8243	126.2059	125.8243	6,395.00
24/07/2024	2033 On 06-February-25			Bond Future	128.96	128.5703	128.9612	128.5703	0.00
24/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	4021	4	4	4	0.00
24/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2033 On 08-May-25			Bond Future	130.16	129.7535	130.1587	129.7535	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
24/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
24/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	461	1	0	1	0.00
24/07/2024	2033 On 07-August-25			Bond Future	132.88	132.4624	132.8777	132.4624	0.00
24/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4228	4	4	4	0.00
24/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2037 On 01-August-24			Bond Future	11.29	81.8643	81.7090	81.8643	78,313.00
24/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4463	5	4	5	0.00
24/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4411	5	4	5	0.00
24/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4516	5	5	5	1,383.00
24/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12811	13	13	13	0.00
24/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9819	10	10	10	0.00
24/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
24/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
24/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2037 On 07-November-24			Bond Future	11.38	83.7734	83.6142	83.7734	180,844.00
24/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6777	7	7	7	0.00
24/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6822	7	7	7	0.00
24/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6733	7	7	7	0.00
24/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	412	0	0	0	0.00
24/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	401	0	0	0	0.00
24/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	406	0	0	0	0.00
24/07/2024	2037 On 06-February-25			Bond Future	11.47	81.3206	81.1587	81.3206	0.00
24/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7594	8	8	8	0.00
24/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	896	1	1	1	0.00
24/07/2024	2037 On 08-May-25			Bond Future	11.59	83.0158	82.8517	83.0158	3,975.00
24/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5677	6	6	6	0.00
24/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9809	10	10	10	7,500.00
24/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6759	7	7	7	15,000.00
24/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9615	10	10	10	7,500.00
24/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1016	1	1	1	0.00
24/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1751	2	2	2	0.00
24/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	980	1	1	1	0.00

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24/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2177	2	2	2	0.00
24/07/2024	2037 On 07-August-25			Bond Future	11.71	80.4662	80.2998	80.4662	0.00
24/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8527	9	9	9	0.00
24/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2000	2	2	2	0.00
24/07/2024	2038 On 01-August-24			Bond Future	134.01	134.0145	134.0093	134.0145	1,889.00
24/07/2024	2038 On 07-November-24			Bond Future	137.17	137.1754	137.1701	137.1754	2,088.00
24/07/2024	2038 On 06-February-25			Bond Future	138.05	138.0522	138.0538	138.0522	0.00
24/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2824	3	3	3	0.00
24/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2038 On 08-May-25			Bond Future	140.97	140.9662	140.9698	140.9662	0.00
24/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1290	1	1	1	0.00
24/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2038 On 07-August-25			Bond Future	141.76	141.7504	141.7609	141.7504	0.00
24/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2201	2	2	2	0.00
24/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2040 On 01-August-24			Bond Future	11.48	82.4650	82.3594	82.4650	8,754.00
24/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4989	5	5	5	0.00
24/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	5045	5	5	5	0.00
24/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4933	5	5	5	0.00
24/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8348	8	8	8	7,500.00
24/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4709	5	5	5	680.00
24/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7981	8	8	8	0.00
24/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	11042	11	11	11	0.00
24/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
24/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0	0	0	0	680.00
24/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	1	0	0	0	0.00
24/07/2024	2040 On 07-November-24			Bond Future	11.58	84.3880	84.2799	84.3880	114,532.00
24/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7568	8	8	8	0.00
24/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7662	8	8	8	0.00
24/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7615	8	8	8	0.00

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24/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4216	4	4	4	640.00
24/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6444	7	6	7	0.00
24/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	9036	9	9	9	0.00
24/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	553	1	1	1	640.00
24/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1114	1	1	1	0.00
24/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	250	0	0	0	640.00
24/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	386	0	0	0	0.00
24/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	381	0	0	0	0.00
24/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	392	0	0	0	0.00
24/07/2024	2040 On 06-February-25			Bond Future	11.67	81.6979	81.5880	81.6979	14.00
24/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8120	8	8	8	0.00
24/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	958	1	1	1	0.00
24/07/2024	2040 On 08-May-25			Bond Future	11.78	83.4008	83.2898	83.4008	3,900.00
24/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6904	7	7	7	0.00
24/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	10107	10	10	10	7,500.00
24/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7371	7	7	7	15,000.00
24/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10394	10	10	10	7,500.00
24/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1144	1	1	1	0.00
24/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	1941	2	2	2	0.00
24/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1201	1	1	1	0.00
24/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2114	2	2	2	0.00
24/07/2024	2040 On 07-August-25			Bond Future	11.90	80.6082	80.4960	80.6082	0.00
24/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9511	10	10	10	0.00
24/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2037	2	2	2	0.00
24/07/2024	2044 On 01-August-24			Bond Future	11.52	78.8371	78.7913	78.8371	73,853.00
24/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4639	5	5	5	0.00
24/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4581	5	5	5	0.00
24/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4696	5	5	5	0.00
24/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8535	9	9	9	0.00
24/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9827	10	10	10	0.00
24/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
24/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00
24/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	2	0	0	0	0.00
24/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	2	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
24/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	2	0	0	0	0.00
24/07/2024	2044 On 07-November-24			Bond Future	11.61	80.6755	80.6285	80.6755	79,542.00
24/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7885	8	8	8	0.00
24/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7933	8	8	8	0.00
24/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7838	8	8	8	0.00
24/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5956	6	6	6	0.00
24/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3756	4	4	4	0.00
24/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4823	5	5	5	0.00
24/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	972	1	1	1	9,540.00
24/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1370	1	1	1	13,875.00
24/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	686	1	1	1	11,405.00
24/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	389	0	0	0	0.00
24/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	378	0	0	0	0.00
24/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	384	0	0	0	0.00
24/07/2024	2044 On 06-February-25			Bond Future	11.70	78.0305	77.9832	78.0305	0.00
24/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8472	9	8	9	0.00
24/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4264	4	4	4	449.00
24/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11663	12	12	12	0.00
24/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6248	6	6	6	449.00
24/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2425	2	2	2	0.00
24/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	492	0	0	0	449.00
24/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1531	2	2	2	0.00
24/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	948	1	1	1	0.00
24/07/2024	2044 On 08-May-25			Bond Future	11.80	79.6569	79.6097	79.6569	0.00
24/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7347	7	7	7	0.00
24/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2062	2	2	2	0.00
24/07/2024	2044 On 07-August-25			Bond Future	11.91	76.9124	76.8653	76.9124	0.00
24/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9871	10	10	10	0.00
24/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2044	2	2	2	0.00
24/07/2024	2046 On 01-August-24			Bond Future	117.27	116.7478	117.2685	116.7478	6,642.00
24/07/2024	2046 On 07-November-24			Bond Future	117.84	117.2988	117.8365	117.2988	18,131.00
24/07/2024	2046 On 06-February-25			Bond Future	120.41	119.8584	120.4089	119.8584	0.00
24/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6399	6	6	6	0.00
24/07/2024	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
24/07/2024	2046 On 08-May-25			Bond Future	120.71	120.1399	120.7097	120.1399	0.00
24/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
24/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1260	2	1	2	0.00
24/07/2024	2046 On 07-August-25			Bond Future	123.23	122.6466	123.2299	122.6466	0.00
24/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4540	4	5	4	0.00
24/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2050 On 01-August-24			Bond Future	116.50	115.9206	116.5033	115.9206	6,618.00
24/07/2024	2050 On 07-November-24			Bond Future	119.25	118.6548	119.2510	118.6548	14,356.00
24/07/2024	2050 On 06-February-25			Bond Future	119.50	118.8851	119.5019	118.8851	0.00
24/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3902	3	4	3	0.00
24/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2050 On 08-May-25			Bond Future	122.03	121.3944	122.0258	121.3944	0.00
24/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	866	0	1	0	0.00
24/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
24/07/2024	2050 On 07-August-25			Bond Future	122.17	121.5212	122.1733	121.5212	0.00
24/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2283	2	2	2	0.00
24/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
24/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	AL37 On 01-August-24			Index Future	1007.12	1007.4990	1007.1160	1007.4990	0.00
24/07/2024	AL37 On 07-November-24			Index Future	1030.60	1030.9920	1030.6000	1030.9920	0.00
24/07/2024	AL37 On 06-February-25			Index Future	1052.86	1053.2550	1052.8560	1053.2550	0.00
24/07/2024	AL37 On 08-May-25			Index Future	1074.87	1075.2720	1074.8700	1075.2720	0.00
24/07/2024	AL37 On 07-August-25			Index Future	1097.10	1097.5100	1097.1040	1097.5100	0.00
24/07/2024	AL7T On 01-August-24			Index Future	1190.37	1191.4940	1190.3650	1191.4940	0.00
24/07/2024	AL7T On 07-November-24			Index Future	1218.12	1219.2780	1218.1210	1219.2780	0.00
24/07/2024	AL7T On 06-February-25			Index Future	1244.43	1245.6060	1244.4270	1245.6060	0.00
24/07/2024	AL7T On 08-May-25			Index Future	1270.45	1271.6440	1270.4470	1271.6440	0.00
24/07/2024	AL7T On 07-August-25			Index Future	1296.73	1297.9440	1296.7270	1297.9440	0.00
24/07/2024	ALBI On 01-August-24			Index Future	1032.34	1033.2460	1032.3370	1033.2460	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
24/07/2024	ALBI On 07-November-24			Index Future	1056.41	1057.3390	1056.4080	1057.3390	16.00
24/07/2024	ALBI On 06-February-25			Index Future	1079.22	1080.1710	1079.2220	1080.1710	0.00
24/07/2024	ALBI On 08-May-25			Index Future	1101.79	1102.7510	1101.7880	1102.7510	0.00
24/07/2024	ALBI On 07-August-25			Index Future	1124.58	1125.5570	1124.5780	1125.5570	0.00
24/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	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
24/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	ES33 On 01-August-24			Bond Future	11.58	80.2338	80.3214	80.2338	0.00
24/07/2024	ES33 On 07-November-24			Bond Future	11.70	78.3239	78.4135	78.3239	0.00
24/07/2024	ES33 On 06-February-25			Bond Future	11.83	80.0327	80.1250	80.0327	0.00
24/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6393	6	6	6	0.00
24/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
24/07/2024	ES33 On 08-May-25			Bond Future	11.97	77.9184	78.0138	77.9184	0.00
24/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3242	3	3	3	0.00
24/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
24/07/2024	ES33 On 07-August-25			Bond Future	12.12	79.5414	79.6399	79.5414	0.00
24/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5835	6	6	6	0.00
24/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
24/07/2024	ES42 On 01-August-24			Bond Future	11.99	77.0265	76.9586	77.0265	0.00
24/07/2024	ES42 On 07-November-24			Bond Future	12.10	74.5748	74.5052	74.5748	0.00
24/07/2024	ES42 On 06-February-25			Bond Future	12.20	76.2013	76.1309	76.2013	0.00
24/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7737	8	8	8	0.00
24/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
24/07/2024	ES42 On 08-May-25			Bond Future	12.32	73.5402	73.4695	73.5402	0.00
24/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4839	5	5	5	0.00
24/07/2024	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
24/07/2024	ES42 On 07-August-25			Bond Future	12.45	75.0696	74.9984	75.0696	0.00
24/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6726	7	7	7	0.00
24/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
24/07/2024	GOVI On 01-August-24			GOVI	1016.66	1017.5600	1016.6590	1017.5600	16.00
24/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	732790	74	73	74	0.00
24/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	732690	74	73	74	0.00
24/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	732890	74	73	74	0.00
24/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
24/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
24/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
24/07/2024	GOVI On 07-November-24			GOVI	1040.37	1041.2880	1040.3660	1041.2880	687.00
24/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	915860	93	92	93	0.00
24/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	915760	92	92	92	0.00
24/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	915660	92	92	92	0.00
24/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
24/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
24/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
24/07/2024	GOVI On 06-February-25			GOVI	1062.83	1063.7730	1062.8330	1063.7730	0.00
24/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	908330	92	91	92	0.00
24/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
24/07/2024	GOVI On 08-May-25			GOVI	1085.06	1086.0100	1085.0560	1086.0100	0.00
24/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	630560	64	63	64	0.00
24/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
24/07/2024	GOVI On 07-August-25			GOVI	1107.50	1108.4700	1107.5010	1108.4700	0.00
24/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	965010	97	97	97	0.00
24/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
24/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2024	IGOV On 01-August-24			Index Future	356.94	356.2970	356.9440	356.2970	7.00
24/07/2024	IGOV On 07-November-24			Index Future	365.36	364.7000	365.3630	364.7000	588.00
24/07/2024	IGOV On 06-February-25			Index Future	373.34	372.6610	373.3390	372.6610	0.00
24/07/2024	IGOV On 08-May-25			Index Future	381.23	380.5360	381.2300	380.5360	0.00
24/07/2024	IGOV On 07-August-25			Index Future	389.20	388.4890	389.1990	388.4890	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
24/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
24/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
24/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
24/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
24/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
24/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
24/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
24/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
24/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
24/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
24/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/07/2024	R035 On 01-August-24			Bond Future	10.95	91.2145	91.0320	91.2145	27,232.00
24/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4618	5	5	5	0.00
24/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4670	5	5	5	0.00
24/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4566	5	5	5	0.00
24/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3832	4	4	4	0.00
24/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11627	12	12	12	0.00
24/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11489	12	11	12	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
24/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7912	8	8	8	0.00
24/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8157	8	8	8	0.00
24/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6667	7	7	7	5,100.00
24/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10932	11	11	11	0.00
24/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10792	11	11	11	0.00
24/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
24/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
24/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
24/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	3	0	0	0	9,500.00
24/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	1	0	0	0	0.00
24/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	1	0	0	0	0.00
24/07/2024	R035 On 07-November-24			Bond Future	11.04	88.8270	88.6400	88.8270	126,599.00
24/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6421	7	6	7	0.00
24/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6377	7	6	7	0.00
24/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6465	7	6	7	0.00
24/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6508	7	7	7	1,000.00
24/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11083	11	11	11	0.00
24/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	81	0	0	0	1,000.00
24/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	422	0	0	0	0.00
24/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	428	0	0	0	0.00
24/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	441	0	0	0	0.00
24/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	435	0	0	0	0.00
24/07/2024	R035 On 06-February-25			Bond Future	11.13	90.7441	90.5539	90.7441	0.00
24/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7420	8	7	8	0.00
24/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	887	1	1	1	0.00
24/07/2024	R035 On 08-May-25			Bond Future	11.24	88.1230	87.9301	88.1230	0.00
24/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5114	5	5	5	0.00
24/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4081	4	4	4	400.00
24/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8456	9	8	9	0.00
24/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10961	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
24/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	709	1	1	1	400.00
24/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1172	1	1	1	400.00
24/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2918	3	3	3	0.00
24/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2311	2	2	2	0.00
24/07/2024	R035 On 07-August-25			Bond Future	11.35	89.9399	89.7442	89.9399	0.00
24/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8292	8	8	8	0.00
24/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1920	2	2	2	0.00
24/07/2024	R053 On 01-August-24			Bond Future	11.42	105.9688	105.7343	105.9688	0.00
24/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	13003	13	13	13	0.00
24/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12870	13	13	13	0.00
24/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12937	13	13	13	0.00
24/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R053 On 07-November-24			Bond Future	11.51	102.5680	102.3278	102.5680	3,638.00
24/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10442	11	10	11	0.00
24/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10504	11	11	11	0.00
24/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10380	11	10	11	0.00
24/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	554	1	1	1	0.00
24/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	539	1	1	1	0.00
24/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	547	1	1	1	0.00
24/07/2024	R053 On 06-February-25			Bond Future	11.59	104.7812	104.5367	104.7812	0.00
24/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11447	12	11	12	0.00
24/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1290	1	1	1	0.00
24/07/2024	R053 On 08-May-25			Bond Future	11.68	101.0961	100.8480	101.0961	0.00
24/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9931	10	10	10	0.00
24/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2650	3	3	3	0.00
24/07/2024	R053 On 07-August-25			Bond Future	11.78	103.1781	102.9264	103.1781	0.00
24/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12696	13	13	13	0.00
24/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2603	3	3	3	0.00
24/07/2024	R186 On 01-August-24			Bond Future	8.36	105.8436	105.8190	105.8436	68,935.00
24/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	720	1	1	1	0.00
24/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	699	1	1	1	0.00
24/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	740	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
24/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	8	0	0	0	0.00
24/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	10	0	0	0	0.00
24/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	9	0	0	0	0.00
24/07/2024	R186 On 07-November-24			Bond Future	8.30	108.3117	108.2865	108.3117	120,505.00
24/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1766	2	2	2	0.00
24/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1750	2	2	2	0.00
24/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1783	2	2	2	0.00
24/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	142	0	0	0	0.00
24/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	147	0	0	0	0.00
24/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	145	0	0	0	0.00
24/07/2024	R186 On 06-February-25			Bond Future	8.23	105.3343	105.3094	105.3343	0.00
24/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1687	2	2	2	0.00
24/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	317	0	0	0	0.00
24/07/2024	R186 On 08-May-25			Bond Future	8.20	107.5314	107.5075	107.5314	0.00
24/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1010	1	1	1	0.00
24/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	601	1	1	1	0.00
24/07/2024	R186 On 07-August-25			Bond Future	8.17	104.4352	104.4122	104.4352	0.00
24/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2062	2	2	2	0.00
24/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1591	2	2	2	1,983.00
24/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2697	3	3	3	0.00
24/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	59	0	0	0	1,983.00
24/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	246	0	0	0	0.00
24/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	137	0	0	0	0.00
24/07/2024	R202 On 01-August-24			Bond Future	261.72	261.7343	261.7228	261.7343	538.00
24/07/2024	R202 On 07-November-24			Bond Future	267.90	267.9076	267.8954	267.9076	973.00
24/07/2024	R202 On 06-February-25			Bond Future	268.54	268.5363	268.5401	268.5363	0.00
24/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1750	2	2	2	0.00
24/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R202 On 08-May-25			Bond Future	274.21	274.2046	274.2126	274.2046	0.00
24/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1903	2	2	2	0.00
24/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R202 On 07-August-25			Bond Future	274.63	274.6043	274.6290	274.6043	0.00
24/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	3029	3	3	3	0.00
24/07/2024	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
24/07/2024	R209 On 01-August-24			Bond Future	11.01	71.4171	71.3541	71.4171	4,689.00
24/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3807	4	4	4	0.00
24/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3853	4	4	4	0.00
24/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3760	4	4	4	0.00
24/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	1	0	0	0	0.00
24/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	1	0	0	0	0.00
24/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	1	0	0	0	0.00
24/07/2024	R209 On 07-November-24			Bond Future	11.09	69.9255	69.8609	69.9255	15,845.00
24/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5719	6	6	6	0.00
24/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5757	6	6	6	0.00
24/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5680	6	6	6	0.00
24/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	395	0	0	0	0.00
24/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	384	0	0	0	0.00
24/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	390	0	0	0	0.00
24/07/2024	R209 On 06-February-25			Bond Future	11.17	71.4346	71.3691	71.4346	0.00
24/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6652	7	7	7	0.00
24/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	791	1	1	1	0.00
24/07/2024	R209 On 08-May-25			Bond Future	11.27	69.7688	69.7031	69.7688	0.00
24/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4876	5	5	5	0.00
24/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	1953	2	2	2	0.00
24/07/2024	R209 On 07-August-25			Bond Future	11.37	71.2069	71.1407	71.2069	0.00
24/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7564	8	8	8	0.00
24/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1702	2	2	2	0.00
24/07/2024	R210 On 01-August-24			Bond Future	237.88	238.1412	237.8804	238.1412	842.00
24/07/2024	R210 On 07-November-24			Bond Future	240.16	240.4189	240.1593	240.4189	1,379.00
24/07/2024	R210 On 06-February-25			Bond Future	245.40	245.6654	245.4021	245.6654	0.00
24/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5792	6	6	6	0.00
24/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R210 On 08-May-25			Bond Future	247.19	247.4431	247.1869	247.4431	0.00
24/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
24/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	843	1	1	1	0.00
24/07/2024	R210 On 07-August-25			Bond Future	252.35	252.6076	252.3492	252.6076	0.00
24/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3909	4	4	4	0.00
24/07/2024	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
24/07/2024	R213 On 01-August-24			Bond Future	9.88	89.3119	89.3197	89.3119	23,895.00
24/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4141	4	4	4	0.00
24/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4100	4	4	4	0.00
24/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4182	4	4	4	0.00
24/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R213 On 07-November-24			Bond Future	9.95	87.8337	87.8416	87.8337	75,341.00
24/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5364	5	5	5	0.00
24/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5328	5	5	5	0.00
24/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5399	5	5	5	0.00
24/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	207	0	0	0	0.00
24/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	214	0	0	0	0.00
24/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	210	0	0	0	0.00
24/07/2024	R213 On 06-February-25			Bond Future	10.01	89.7296	89.7383	89.7296	0.00
24/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5748	6	6	6	0.00
24/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	506	1	1	1	0.00
24/07/2024	R213 On 08-May-25			Bond Future	10.09	88.0416	88.0518	88.0416	0.00
24/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3426	3	3	3	0.00
24/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1764	2	2	2	0.00
24/07/2024	R213 On 07-August-25			Bond Future	10.19	89.8578	89.8694	89.8578	0.00
24/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6499	6	6	6	0.00
24/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1097	1	1	1	0.00
24/07/2024	R214 On 01-August-24			Bond Future	11.34	67.0684	67.0016	67.0684	6,879.00
24/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4212	4	4	4	0.00
24/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4260	4	4	4	0.00
24/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	4165	4	4	4	0.00
24/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	1	0	0	0	0.00
24/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	1	0	0	0	0.00
24/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	1	0	0	0	0.00
24/07/2024	R214 On 07-November-24			Bond Future	11.42	65.3259	65.2574	65.3259	21,682.00
24/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6186	6	6	6	0.00
24/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6226	6	6	6	0.00
24/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	6146	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
24/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	371	0	0	0	0.00
24/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	360	0	0	0	0.00
24/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	366	0	0	0	0.00
24/07/2024	R214 On 06-February-25			Bond Future	11.50	66.7359	66.6664	66.7359	0.00
24/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6695	7	7	7	0.00
24/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3388	3	3	3	554.00
24/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	5041	5	5	5	554.00
24/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	10093	10	10	10	0.00
24/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	356	0	0	0	554.00
24/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1338	1	1	1	0.00
24/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2129	2	2	2	0.00
24/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	869	1	1	1	0.00
24/07/2024	R214 On 08-May-25			Bond Future	11.59	64.8219	64.7520	64.8219	0.00
24/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5779	6	6	6	0.00
24/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1841	2	2	2	0.00
24/07/2024	R214 On 07-August-25			Bond Future	11.69	66.1584	66.0879	66.1584	0.00
24/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7825	8	8	8	0.00
24/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1824	2	2	2	0.00
24/07/2024	R248 On 01-August-24			Bond Future	11.41	82.2666	82.1837	82.2666	24,851.00
24/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5604	6	6	6	0.00
24/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5662	6	6	6	0.00
24/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5545	6	6	6	0.00
24/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	0.00
24/07/2024	R248 On 07-November-24			Bond Future	11.49	79.7340	79.6491	79.7340	250,252.00
24/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	8153	8	8	8	0.00
24/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	8202	8	8	8	0.00
24/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	8105	8	8	8	0.00
24/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	413	0	0	0	0.00
24/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	401	0	0	0	0.00
24/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	407	0	0	0	0.00
24/07/2024	R248 On 06-February-25			Bond Future	11.58	81.4549	81.3688	81.4549	10,000.00
24/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7941	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
24/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1189	1	1	1	0.00
24/07/2024	R248 On 08-May-25			Bond Future	11.67	78.7032	78.6165	78.7032	0.00
24/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7563	8	8	8	0.00
24/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2003	2	2	2	0.00
24/07/2024	R248 On 07-August-25			Bond Future	11.76	80.3255	80.2380	80.3255	0.00
24/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	10169	10	10	10	0.00
24/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	1965	2	2	2	0.00
24/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00