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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/07/2024 TO: 26/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	2025 On 01-August-24			Bond Future	181.43	181.4695	181.4292	181.4695	1,130.00
26/07/2024	2025 On 07-November-24			Bond Future	185.68	185.7494	185.6829	185.7494	9,240.00
26/07/2024	2029 On 01-August-24			Bond Future	130.89	130.9473	130.8870	130.9473	1,970.00
26/07/2024	2029 On 07-November-24			Bond Future	132.56	132.6371	132.5572	132.6371	7,852.00
26/07/2024	2029 On 06-February-25			Bond Future	135.41	135.5330	135.4063	135.5330	0.00
26/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3006	3	3	3	0.00
26/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2029 On 08-May-25			Bond Future	136.82	136.9700	136.8219	136.9700	0.00
26/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
26/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	1028	1	1	1	0.00
26/07/2024	2029 On 07-August-25			Bond Future	139.63	139.8318	139.6350	139.8318	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
26/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2225	2	2	2	0.00
26/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2030 On 01-August-24			Bond Future	9.45	93.9375	94.0203	93.9375	27,367.00
26/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3658	4	4	4	0.00
26/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3620	4	4	4	0.00
26/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3697	4	4	4	0.00
26/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	3001	3	3	3	600.00
26/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4917	5	5	5	600.00
26/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	7151	7	7	7	0.00
26/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
26/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2030 On 07-November-24			Bond Future	9.49	96.1278	96.1995	96.1278	159,763.00
26/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4917	5	5	5	0.00
26/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4950	5	5	5	0.00
26/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4883	5	5	5	0.00
26/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4784	5	5	5	600.00
26/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8862	9	9	9	0.00
26/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3191	3	3	3	600.00
26/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	198	0	0	0	0.00
26/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	18	0	0	0	600.00
26/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	457	0	0	0	0.00
26/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	188	0	0	0	0.00
26/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	181	0	0	0	0.00
26/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	184	0	0	0	0.00
26/07/2024	2030 On 06-February-25			Bond Future	9.55	94.1934	94.2341	94.1934	0.00
26/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4696	5	5	5	0.00
26/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	568	1	1	1	0.00
26/07/2024	2030 On 08-May-25			Bond Future	9.62	96.1597	96.1883	96.1597	0.00
26/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2736	3	3	3	0.00
26/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7942	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
26/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3632	4	4	4	1,640.00
26/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4619	5	5	5	2,280.00
26/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	9155	9	9	9	0.00
26/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	201	0	0	0	2,280.00
26/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	890	1	1	1	0.00
26/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	331	0	0	0	1,640.00
26/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1211	1	1	1	0.00
26/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1646	2	2	2	0.00
26/07/2024	2030 On 07-August-25			Bond Future	9.72	94.1344	94.1314	94.1344	0.00
26/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5561	6	6	6	0.00
26/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3996	4	4	4	1,054.00
26/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8227	8	8	8	0.00
26/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	451	0	0	0	1,054.00
26/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1449	1	1	1	0.00
26/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	960	1	1	1	0.00
26/07/2024	2032 On 01-August-24			Bond Future	10.22	92.5289	92.5812	92.5289	57,208.00
26/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4343	4	4	4	0.00
26/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4388	4	4	4	0.00
26/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4297	4	4	4	0.00
26/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10441	10	10	10	0.00
26/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4206	4	4	4	600.00
26/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6456	6	6	6	600.00
26/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9479	9	9	9	0.00
26/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6677	7	7	7	0.00
26/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3470	3	3	3	0.00
26/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5967	6	6	6	120.00
26/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	2	0	0	0	11,000.00
26/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0	0	0	0	100.00
26/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
26/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
26/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	0	0	0	0	0.00

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26/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2032 On 07-November-24			Bond Future	10.29	90.5192	90.5601	90.5192	105,108.00
26/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5713	6	6	6	0.00
26/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5674	6	6	6	0.00
26/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5752	6	6	6	0.00
26/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6222	6	6	6	600.00
26/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11544	12	12	12	0.00
26/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4312	4	4	4	600.00
26/07/2024	2032 On 07-November-24	10.60	Call	Bond Future	2585	3	3	3	0.00
26/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	13139	13	13	13	0.00
26/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6340	6	6	6	1,615.00
26/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	5	0	0	0	1,615.00
26/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	244	0	0	0	0.00
26/07/2024	2032 On 07-November-24	10.60	Put	Bond Future	1153	1	1	1	200.00
26/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	256	0	0	0	0.00
26/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	15	0	0	0	600.00
26/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	552	1	1	1	0.00
26/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	309	0	0	0	0.00
26/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	318	0	0	0	0.00
26/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	313	0	0	0	0.00
26/07/2024	2032 On 06-February-25			Bond Future	10.38	92.4736	92.4843	92.4736	0.00
26/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6551	7	7	7	0.00
26/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	614	1	1	1	0.00
26/07/2024	2032 On 08-May-25			Bond Future	10.47	90.2386	90.2371	90.2386	0.00
26/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3963	4	4	4	0.00
26/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2030	2	2	2	0.00
26/07/2024	2032 On 07-August-25			Bond Future	10.59	92.1001	92.0681	92.1001	0.00
26/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7372	7	7	7	0.00
26/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1435	1	1	1	0.00
26/07/2024	2033 On 01-August-24			Bond Future	124.66	124.4771	124.6638	124.4771	1,618.00
26/07/2024	2033 On 07-November-24			Bond Future	126.09	125.9126	126.0866	125.9126	6,936.00
26/07/2024	2033 On 06-February-25			Bond Future	128.80	128.6619	128.7968	128.6619	0.00
26/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3857	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2033 On 08-May-25			Bond Future	129.97	129.8537	129.9738	129.8537	0.00
26/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
26/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	646	1	1	1	0.00
26/07/2024	2033 On 07-August-25			Bond Future	132.65	132.5669	132.6462	132.5669	0.00
26/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3996	4	4	4	0.00
26/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2037 On 01-August-24			Bond Future	11.30	81.4572	81.6341	81.4572	73,547.00
26/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4390	4	4	4	0.00
26/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4337	4	4	4	0.00
26/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4442	4	4	4	1,383.00
26/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12736	13	13	13	0.00
26/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9744	10	10	10	0.00
26/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
26/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
26/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	2	0	0	0	0.00
26/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	3	0	0	0	0.00
26/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	3	0	0	0	0.00
26/07/2024	2037 On 07-November-24			Bond Future	11.40	83.3566	83.5263	83.3566	185,610.00
26/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6690	7	7	7	0.00
26/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6734	7	7	7	0.00
26/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6646	7	7	7	0.00
26/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	413	0	0	0	0.00
26/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	401	0	0	0	0.00
26/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	407	0	0	0	0.00
26/07/2024	2037 On 06-February-25			Bond Future	11.49	80.8957	81.0407	80.8957	0.00
26/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7492	7	7	7	0.00
26/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	912	1	1	1	0.00
26/07/2024	2037 On 08-May-25			Bond Future	11.61	82.5836	82.7206	82.5836	3,975.00
26/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5589	5	6	5	0.00
26/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9702	10	10	10	7,500.00
26/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6664	7	7	7	15,000.00
26/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9508	9	10	9	7,500.00
26/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1040	1	1	1	0.00

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26/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1787	2	2	2	0.00
26/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1003	1	1	1	0.00
26/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2220	2	2	2	0.00
26/07/2024	2037 On 07-August-25			Bond Future	11.74	80.0265	80.1387	80.0265	0.00
26/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8457	8	8	8	0.00
26/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2091	2	2	2	0.00
26/07/2024	2038 On 01-August-24			Bond Future	134.30	134.0077	134.3019	134.0077	869.00
26/07/2024	2038 On 07-November-24			Bond Future	137.45	137.1682	137.4506	137.1682	3,108.00
26/07/2024	2038 On 06-February-25			Bond Future	138.29	138.0524	138.2943	138.0524	0.00
26/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3064	3	3	3	0.00
26/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2038 On 08-May-25			Bond Future	141.20	140.9689	141.1968	140.9689	0.00
26/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1517	1	2	1	0.00
26/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2038 On 07-August-25			Bond Future	141.95	141.7605	141.9465	141.7605	0.00
26/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2386	2	2	2	0.00
26/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2040 On 01-August-24			Bond Future	11.51	82.0260	82.1860	82.0260	8,354.00
26/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4817	5	5	5	0.00
26/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4873	5	5	5	0.00
26/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4761	5	5	5	0.00
26/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8175	8	8	8	7,500.00
26/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4537	4	5	4	680.00
26/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7807	8	8	8	0.00
26/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10869	11	11	11	0.00
26/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
26/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0	0	0	0	680.00
26/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	3	0	0	0	0.00
26/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	2	0	0	0	0.00
26/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	2	0	0	0	0.00
26/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	2	0	0	0	0.00
26/07/2024	2040 On 07-November-24			Bond Future	11.61	83.9386	84.0909	83.9386	114,832.00
26/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7391	7	7	7	0.00

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26/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7485	7	7	7	0.00
26/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7438	7	7	7	0.00
26/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4064	4	4	4	640.00
26/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6273	6	6	6	0.00
26/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8855	9	9	9	0.00
26/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	571	1	1	1	640.00
26/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1152	1	1	1	0.00
26/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	257	0	0	0	640.00
26/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	398	0	0	0	0.00
26/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	393	0	0	0	0.00
26/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	404	0	0	0	0.00
26/07/2024	2040 On 06-February-25			Bond Future	11.70	81.2397	81.3668	81.2397	14.00
26/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7937	8	8	8	0.00
26/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	996	1	1	1	0.00
26/07/2024	2040 On 08-May-25			Bond Future	11.82	82.9345	83.0532	82.9345	3,900.00
26/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6741	7	7	7	0.00
26/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9917	10	10	10	7,500.00
26/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7203	7	7	7	15,000.00
26/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10202	10	10	10	7,500.00
26/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1188	1	1	1	0.00
26/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2009	2	2	2	0.00
26/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1247	1	1	1	0.00
26/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2187	2	2	2	0.00
26/07/2024	2040 On 07-August-25			Bond Future	11.95	80.1338	80.2271	80.1338	0.00
26/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9366	9	9	9	0.00
26/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2161	2	2	2	0.00
26/07/2024	2044 On 01-August-24			Bond Future	11.57	78.4169	78.4858	78.4169	73,397.00
26/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4337	4	4	4	0.00
26/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4280	4	4	4	0.00
26/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4394	4	4	4	0.00
26/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8230	8	8	8	0.00
26/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9521	9	10	9	0.00
26/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
26/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	5	0	0	0	0.00
26/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	6	0	0	0	0.00
26/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	5	0	0	0	0.00
26/07/2024	2044 On 07-November-24			Bond Future	11.66	80.2453	80.3050	80.2453	79,873.00
26/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7589	8	8	8	0.00
26/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7636	8	8	8	0.00
26/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7542	7	8	7	0.00
26/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5680	6	6	6	0.00
26/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3523	3	4	3	0.00
26/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4567	5	5	5	0.00
26/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1039	1	1	1	9,540.00
26/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1461	1	1	1	13,875.00
26/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	734	1	1	1	11,405.00
26/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	417	0	0	0	0.00
26/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	405	0	0	0	0.00
26/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	411	0	0	0	0.00
26/07/2024	2044 On 06-February-25			Bond Future	11.75	77.5920	77.6257	77.5920	0.00
26/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8176	8	8	8	0.00
26/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4039	4	4	4	449.00
26/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11339	11	11	11	0.00
26/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5983	6	6	6	449.00
26/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2558	3	3	3	0.00
26/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	526	1	1	1	449.00
26/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1623	2	2	2	0.00
26/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1010	1	1	1	0.00
26/07/2024	2044 On 08-May-25			Bond Future	11.86	79.2107	79.2345	79.2107	0.00
26/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7082	7	7	7	0.00
26/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2172	2	2	2	0.00
26/07/2024	2044 On 07-August-25			Bond Future	11.98	76.4583	76.4562	76.4583	0.00
26/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9617	10	10	10	0.00
26/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2199	2	2	2	0.00
26/07/2024	2046 On 01-August-24			Bond Future	117.44	117.7949	117.4404	117.7949	6,642.00
26/07/2024	2046 On 07-November-24			Bond Future	118.00	118.3755	117.9963	118.3755	18,131.00
26/07/2024	2046 On 06-February-25			Bond Future	120.53	120.9598	120.5322	120.9598	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
26/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6522	7	7	7	0.00
26/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2046 On 08-May-25			Bond Future	120.82	121.2728	120.8197	121.2728	0.00
26/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
26/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1150	1	1	1	0.00
26/07/2024	2046 On 07-August-25			Bond Future	123.30	123.8052	123.3023	123.8052	0.00
26/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4612	5	5	5	0.00
26/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2050 On 01-August-24			Bond Future	116.89	116.5016	116.8932	116.5016	5,700.00
26/07/2024	2050 On 07-November-24			Bond Future	119.63	119.2493	119.6337	119.2493	15,424.00
26/07/2024	2050 On 06-February-25			Bond Future	119.85	119.5002	119.8529	119.5002	0.00
26/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	4253	4	4	4	0.00
26/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2050 On 08-May-25			Bond Future	122.37	122.0248	122.3683	122.0248	0.00
26/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	1208	1	1	1	0.00
26/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
26/07/2024	2050 On 07-August-25			Bond Future	122.48	122.1727	122.4831	122.1727	0.00
26/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2593	2	3	2	0.00
26/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
26/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	AL37 On 01-August-24			Index Future	1005.96	1006.3980	1005.9550	1006.3980	0.00
26/07/2024	AL37 On 07-November-24			Index Future	1029.27	1029.8650	1029.2700	1029.8650	0.00
26/07/2024	AL37 On 06-February-25			Index Future	1051.15	1052.1080	1051.1510	1052.1080	0.00
26/07/2024	AL37 On 08-May-25			Index Future	1072.99	1074.1110	1072.9870	1074.1110	0.00
26/07/2024	AL37 On 07-August-25			Index Future	1094.83	1096.3340	1094.8290	1096.3340	0.00
26/07/2024	AL7T On 01-August-24			Index Future	1190.07	1188.7680	1190.0730	1188.7680	0.00
26/07/2024	AL7T On 07-November-24			Index Future	1217.66	1216.4870	1217.6570	1216.4870	0.00
26/07/2024	AL7T On 06-February-25			Index Future	1243.54	1242.7610	1243.5420	1242.7610	0.00
26/07/2024	AL7T On 08-May-25			Index Future	1269.38	1268.7520	1269.3750	1268.7520	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
26/07/2024	AL7T On 07-August-25			Index Future	1295.22	1295.0010	1295.2150	1295.0010	0.00
26/07/2024	ALBI On 01-August-24			Index Future	1030.28	1030.1380	1030.2790	1030.1380	91.00
26/07/2024	ALBI On 07-November-24			Index Future	1054.16	1054.1580	1054.1580	1054.1580	31.00
26/07/2024	ALBI On 06-February-25			Index Future	1076.57	1076.9260	1076.5680	1076.9260	0.00
26/07/2024	ALBI On 08-May-25			Index Future	1098.93	1099.4480	1098.9320	1099.4480	0.00
26/07/2024	ALBI On 07-August-25			Index Future	1121.30	1122.1950	1121.3020	1122.1950	0.00
26/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C253 On 31-March-53			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
26/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	ES33 On 01-August-24			Bond Future	11.60	80.1398	80.2388	80.1398	0.00
26/07/2024	ES33 On 07-November-24			Bond Future	11.72	78.2275	78.3180	78.2275	0.00
26/07/2024	ES33 On 06-February-25			Bond Future	11.85	79.9351	80.0009	79.9351	0.00
26/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6269	6	6	6	0.00
26/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
26/07/2024	ES33 On 08-May-25			Bond Future	12.00	77.8203	77.8769	77.8203	0.00
26/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3105	3	3	3	0.00
26/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
26/07/2024	ES33 On 07-August-25			Bond Future	12.16	79.4428	79.4743	79.4428	0.00
26/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5670	6	6	6	0.00
26/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
26/07/2024	ES42 On 01-August-24			Bond Future	12.02	76.6471	76.7687	76.6471	0.00
26/07/2024	ES42 On 07-November-24			Bond Future	12.13	74.1864	74.3002	74.1864	0.00
26/07/2024	ES42 On 06-February-25			Bond Future	12.24	75.8053	75.8959	75.8053	0.00
26/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7502	7	8	7	0.00
26/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
26/07/2024	ES42 On 08-May-25			Bond Future	12.37	73.1374	73.2197	73.1374	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
26/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4589	5	5	5	0.00
26/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
26/07/2024	ES42 On 07-August-25			Bond Future	12.50	74.6597	74.7190	74.6597	0.00
26/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6447	6	6	6	0.00
26/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
26/07/2024	GOVI On 01-August-24			GOVI	1014.58	1014.5300	1014.5840	1014.5300	16.00
26/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	712040	71	71	71	0.00
26/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	711940	71	71	71	0.00
26/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	712140	71	71	71	0.00
26/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
26/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
26/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
26/07/2024	GOVI On 07-November-24			GOVI	1038.10	1038.1860	1038.0990	1038.1860	687.00
26/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	893190	89	89	89	0.00
26/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	893090	89	89	89	0.00
26/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	892990	89	89	89	0.00
26/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
26/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
26/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
26/07/2024	GOVI On 06-February-25			GOVI	1060.17	1060.6090	1060.1670	1060.6090	0.00
26/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	881670	89	88	89	0.00
26/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
26/07/2024	GOVI On 08-May-25			GOVI	1082.19	1082.7900	1082.1910	1082.7900	0.00
26/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	601910	61	60	61	0.00
26/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
26/07/2024	GOVI On 07-August-25			GOVI	1104.22	1105.1930	1104.2210	1105.1930	0.00
26/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	932210	94	93	94	0.00
26/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
26/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2024	IGOV On 01-August-24			Index Future	358.14	357.2090	358.1360	357.2090	0.00
26/07/2024	IGOV On 07-November-24			Index Future	366.53	365.6340	366.5330	365.6340	595.00
26/07/2024	IGOV On 06-February-25			Index Future	374.41	373.6180	374.4120	373.6180	0.00
26/07/2024	IGOV On 08-May-25			Index Future	382.28	381.5170	382.2750	381.5170	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
26/07/2024	IGOV On 07-August-25			Index Future	390.14	389.4930	390.1400	389.4930	0.00
26/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
26/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
26/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
26/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
26/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
26/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
26/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
26/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
26/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
26/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/07/2024	R035 On 01-August-24			Bond Future	10.94	90.9244	91.0700	90.9244	26,761.00
26/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4656	5	5	5	0.00
26/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4708	5	5	5	0.00
26/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4604	4	5	4	0.00
26/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3873	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11665	12	12	12	0.00
26/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11527	11	12	11	0.00
26/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7950	8	8	8	0.00
26/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8196	8	8	8	0.00
26/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6705	7	7	7	5,100.00
26/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10970	11	11	11	0.00
26/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10830	11	11	11	0.00
26/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
26/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
26/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
26/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	5	0	0	0	9,500.00
26/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	1	0	0	0	0.00
26/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	1	0	0	0	0.00
26/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	1	0	0	0	0.00
26/07/2024	R035 On 07-November-24			Bond Future	11.03	88.5299	88.6667	88.5299	126,899.00
26/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6433	6	6	6	0.00
26/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6389	6	6	6	0.00
26/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6476	6	6	6	0.00
26/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6520	6	7	6	1,000.00
26/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11105	11	11	11	0.00
26/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	76	0	0	0	1,000.00
26/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	407	0	0	0	0.00
26/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	413	0	0	0	0.00
26/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	426	0	0	0	0.00
26/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	420	0	0	0	0.00
26/07/2024	R035 On 06-February-25			Bond Future	11.13	90.4417	90.5511	90.4417	0.00
26/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7411	7	7	7	0.00
26/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	881	1	1	1	0.00
26/07/2024	R035 On 08-May-25			Bond Future	11.24	87.8160	87.9159	87.8160	0.00
26/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5103	5	5	5	0.00
26/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4067	4	4	4	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8445	8	8	8	0.00
26/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10950	11	11	11	0.00
26/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	711	1	1	1	400.00
26/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1176	1	1	1	400.00
26/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	2918	3	3	3	0.00
26/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2314	2	2	2	0.00
26/07/2024	R035 On 07-August-25			Bond Future	11.36	89.6281	89.7004	89.6281	0.00
26/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8298	8	8	8	0.00
26/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1969	2	2	2	0.00
26/07/2024	R053 On 01-August-24			Bond Future	11.47	105.2313	105.3658	105.2313	0.00
26/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12635	13	13	13	0.00
26/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12502	12	13	12	0.00
26/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12568	12	13	12	0.00
26/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R053 On 07-November-24			Bond Future	11.55	101.8131	101.9364	101.8131	3,638.00
26/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10084	10	10	10	0.00
26/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10146	10	10	10	0.00
26/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10023	10	10	10	0.00
26/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	589	1	1	1	0.00
26/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	572	1	1	1	0.00
26/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	580	1	1	1	0.00
26/07/2024	R053 On 06-February-25			Bond Future	11.64	104.0112	104.1021	104.0112	0.00
26/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11087	11	11	11	0.00
26/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1366	1	1	1	0.00
26/07/2024	R053 On 08-May-25			Bond Future	11.74	100.3120	100.3910	100.3120	0.00
26/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9631	10	10	10	0.00
26/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2807	3	3	3	0.00
26/07/2024	R053 On 07-August-25			Bond Future	11.85	102.3797	102.4263	102.3797	0.00
26/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12241	12	12	12	0.00
26/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2649	3	3	3	0.00
26/07/2024	R186 On 01-August-24			Bond Future	8.34	105.7963	105.8719	105.7963	68,935.00
26/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	769	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
26/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	748	1	1	1	0.00
26/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	790	1	1	1	0.00
26/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	4	0	0	0	0.00
26/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	6	0	0	0	0.00
26/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	5	0	0	0	0.00
26/07/2024	R186 On 07-November-24			Bond Future	8.28	108.2631	108.3257	108.2631	123,505.00
26/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1793	2	2	2	0.00
26/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1776	2	2	2	0.00
26/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1810	2	2	2	0.00
26/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	130	0	0	0	0.00
26/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	134	0	0	0	0.00
26/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	132	0	0	0	0.00
26/07/2024	R186 On 06-February-25			Bond Future	8.23	105.2858	105.3136	105.2858	0.00
26/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1685	2	2	2	0.00
26/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	310	0	0	0	0.00
26/07/2024	R186 On 08-May-25			Bond Future	8.21	107.4840	107.4979	107.4840	0.00
26/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	1005	1	1	1	0.00
26/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	605	1	1	1	0.00
26/07/2024	R186 On 07-August-25			Bond Future	8.20	104.3887	104.3676	104.3887	0.00
26/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2027	2	2	2	0.00
26/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1562	2	2	2	1,983.00
26/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2658	3	3	3	0.00
26/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	65	0	0	0	1,983.00
26/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	261	0	0	0	0.00
26/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	147	0	0	0	0.00
26/07/2024	R202 On 01-August-24			Bond Future	262.12	262.1241	262.1192	262.1241	435.00
26/07/2024	R202 On 07-November-24			Bond Future	268.26	268.3063	268.2646	268.3063	1,076.00
26/07/2024	R202 On 06-February-25			Bond Future	268.83	268.9606	268.8278	268.9606	0.00
26/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	2038	2	2	2	0.00
26/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R202 On 08-May-25			Bond Future	274.47	274.6432	274.4705	274.6432	0.00
26/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	2160	2	2	2	0.00
26/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R202 On 07-August-25			Bond Future	274.80	275.0696	274.8032	275.0696	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
26/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	3203	3	3	3	0.00
26/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R209 On 01-August-24			Bond Future	11.03	71.1563	71.2614	71.1563	4,689.00
26/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3715	4	4	4	0.00
26/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3762	4	4	4	0.00
26/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3669	4	4	4	0.00
26/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	3	0	0	0	0.00
26/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	2	0	0	0	0.00
26/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	2	0	0	0	0.00
26/07/2024	R209 On 07-November-24			Bond Future	11.11	69.6585	69.7563	69.6585	15,765.00
26/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5617	6	6	6	0.00
26/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5656	6	6	6	0.00
26/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5578	6	6	6	0.00
26/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	398	0	0	0	0.00
26/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	387	0	0	0	0.00
26/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	393	0	0	0	0.00
26/07/2024	R209 On 06-February-25			Bond Future	11.20	71.1625	71.2384	71.1625	0.00
26/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6538	6	7	6	0.00
26/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	807	1	1	1	0.00
26/07/2024	R209 On 08-May-25			Bond Future	11.30	69.4925	69.5605	69.4925	0.00
26/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4847	5	5	5	0.00
26/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2066	2	2	2	0.00
26/07/2024	R209 On 07-August-25			Bond Future	11.40	70.9261	70.9720	70.9261	0.00
26/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7475	7	7	7	0.00
26/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1781	2	2	2	0.00
26/07/2024	R210 On 01-August-24			Bond Future	237.83	237.9558	237.8278	237.9558	842.00
26/07/2024	R210 On 07-November-24			Bond Future	240.07	240.2365	240.0725	240.2365	1,379.00
26/07/2024	R210 On 06-February-25			Bond Future	245.23	245.4816	245.2322	245.4816	0.00
26/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5622	6	6	6	0.00
26/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R210 On 08-May-25			Bond Future	246.98	247.2691	246.9809	247.2691	0.00
26/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
26/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	1049	1	1	1	0.00
26/07/2024	R210 On 07-August-25			Bond Future	252.06	252.4342	252.0575	252.4342	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
26/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3618	4	4	4	0.00
26/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R213 On 01-August-24			Bond Future	9.89	89.2353	89.2810	89.2353	23,895.00
26/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	4102	4	4	4	0.00
26/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	4062	4	4	4	0.00
26/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	4143	4	4	4	0.00
26/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0	0	0	0	0.00
26/07/2024	R213 On 07-November-24			Bond Future	9.96	87.7553	87.7900	87.7553	75,167.00
26/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5331	5	5	5	0.00
26/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5296	5	5	5	0.00
26/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5367	5	5	5	0.00
26/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	226	0	0	0	0.00
26/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	233	0	0	0	0.00
26/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	230	0	0	0	0.00
26/07/2024	R213 On 06-February-25			Bond Future	10.03	89.6504	89.6558	89.6504	0.00
26/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5671	6	6	6	0.00
26/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	512	1	1	1	0.00
26/07/2024	R213 On 08-May-25			Bond Future	10.12	87.9624	87.9561	87.9624	0.00
26/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3350	3	3	3	0.00
26/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1783	2	2	2	0.00
26/07/2024	R213 On 07-August-25			Bond Future	10.22	89.7786	89.7426	89.7786	0.00
26/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6456	6	6	6	0.00
26/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1181	1	1	1	0.00
26/07/2024	R214 On 01-August-24			Bond Future	11.37	66.7136	66.8239	66.7136	6,879.00
26/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	4036	4	4	4	0.00
26/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4084	4	4	4	0.00
26/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3988	4	4	4	0.00
26/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	2	0	0	0	0.00
26/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	2	0	0	0	0.00
26/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	2	0	0	0	0.00
26/07/2024	R214 On 07-November-24			Bond Future	11.46	64.9627	65.0666	64.9627	21,313.00
26/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6011	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
26/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6051	6	6	6	0.00
26/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5971	6	6	6	0.00
26/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	386	0	0	0	0.00
26/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	375	0	0	0	0.00
26/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	381	0	0	0	0.00
26/07/2024	R214 On 06-February-25			Bond Future	11.55	66.3655	66.4495	66.3655	0.00
26/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6516	6	7	6	0.00
26/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3253	3	3	3	554.00
26/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4880	5	5	5	554.00
26/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9894	10	10	10	0.00
26/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	373	0	0	0	554.00
26/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1393	1	1	1	0.00
26/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2211	2	2	2	0.00
26/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	907	1	1	1	0.00
26/07/2024	R214 On 08-May-25			Bond Future	11.64	64.4451	64.5221	64.4451	0.00
26/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5620	6	6	6	0.00
26/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1912	2	2	2	0.00
26/07/2024	R214 On 07-August-25			Bond Future	11.74	65.7750	65.8318	65.7750	0.00
26/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7681	8	8	8	0.00
26/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1936	2	2	2	0.00
26/07/2024	R248 On 01-August-24			Bond Future	11.46	81.8260	81.8643	81.8260	24,851.00
26/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5285	5	5	5	0.00
26/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5343	5	5	5	0.00
26/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5227	5	5	5	0.00
26/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	1	0	0	0	0.00
26/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	1	0	0	0	0.00
26/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	1	0	0	0	0.00
26/07/2024	R248 On 07-November-24			Bond Future	11.54	79.2830	79.3112	79.2830	250,234.00
26/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7842	8	8	8	0.00
26/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7891	8	8	8	0.00
26/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7794	8	8	8	0.00
26/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	440	0	0	0	0.00
26/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	428	0	0	0	0.00
26/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	434	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
26/07/2024	R248 On 06-February-25			Bond Future	11.63	80.9950	80.9967	80.9950	10,000.00
26/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7639	8	8	8	0.00
26/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1259	1	1	1	0.00
26/07/2024	R248 On 08-May-25			Bond Future	11.73	78.2353	78.2266	78.2353	0.00
26/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7288	7	7	7	0.00
26/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2118	2	2	2	0.00
26/07/2024	R248 On 07-August-25			Bond Future	11.83	79.8493	79.8140	79.8493	0.00
26/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9879	10	10	10	0.00
26/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2099	2	2	2	0.00
26/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00