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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/08/2024 TO: 13/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	2025 On 07-November-24			Bond Future	185.65	185.5947	185.6461	185.5947	9,240.00
13/08/2024	2029 On 07-November-24			Bond Future	133.44	133.2713	133.4380	133.2713	8,202.00
13/08/2024	2029 On 06-February-25			Bond Future	136.30	136.1247	136.2955	136.1247	0.00
13/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3896	4	4	4	0.00
13/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2029 On 08-May-25			Bond Future	137.74	137.5691	137.7447	137.5691	0.00
13/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
13/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	105	0	0	0	0.00
13/08/2024	2029 On 07-August-25			Bond Future	140.60	140.4170	140.5968	140.4170	0.00
13/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3187	3	3	3	0.00
13/08/2024	2029 On 07-August-25	137.41	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
13/08/2024	2029 On 06-November-25			Bond Future	141.98	141.7942	141.9799	141.7942	0.00
13/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2190	2	2	2	0.00
13/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2030 On 07-November-24			Bond Future	9.27	96.6624	97.0578	96.6624	170,651.00
13/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5678	5	6	5	0.00
13/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5712	5	6	5	0.00
13/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5643	5	6	5	0.00
13/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3843	4	4	4	600.00
13/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5539	5	6	5	600.00
13/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9707	9	10	9	0.00
13/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	4	0	0	0	600.00
13/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	95	0	0	0	0.00
13/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	250	0	0	0	0.00
13/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	89	0	0	0	0.00
13/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	85	0	0	0	0.00
13/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	87	0	0	0	0.00
13/08/2024	2030 On 06-February-25			Bond Future	9.31	94.6986	95.1029	94.6986	0.00
13/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5368	5	5	5	0.00
13/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	371	0	0	0	0.00
13/08/2024	2030 On 08-May-25			Bond Future	9.37	96.6725	97.0857	96.6725	0.00
13/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3298	3	3	3	0.00
13/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8732	8	9	8	0.00
13/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4269	4	4	4	1,640.00
13/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9981	10	10	10	0.00
13/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5313	5	5	5	2,280.00
13/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	130	0	0	0	2,280.00
13/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	688	1	1	1	0.00
13/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	223	0	0	0	1,640.00
13/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	951	1	1	1	0.00
13/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1309	1	1	1	0.00
13/08/2024	2030 On 07-August-25			Bond Future	9.45	94.6394	95.0614	94.6394	0.00
13/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6295	6	6	6	0.00
13/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9027	9	9	9	0.00
13/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4650	4	5	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	322	0	0	0	1,054.00
13/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1173	1	1	1	0.00
13/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	765	1	1	1	0.00
13/08/2024	2030 On 06-November-25			Bond Future	9.55	96.5188	96.9497	96.5188	0.00
13/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2439	2	2	2	0.00
13/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2457	3	2	3	0.00
13/08/2024	2032 On 07-November-24			Bond Future	10.06	91.0925	91.6729	91.0925	105,613.00
13/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6653	6	7	6	0.00
13/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6612	6	7	6	0.00
13/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6694	6	7	6	0.00
13/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7313	7	7	7	1,615.00
13/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14248	14	14	14	0.00
13/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7189	7	7	7	600.00
13/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12645	12	13	12	0.00
13/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5151	5	5	5	600.00
13/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	904	1	1	1	50.00
13/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1200	1	1	1	100.00
13/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3222	3	3	3	0.00
13/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	678	1	1	1	200.00
13/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1984	2	2	2	0.00
13/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2423	3	2	3	0.00
13/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	110	0	0	0	0.00
13/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	3	0	0	0	600.00
13/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	278	0	0	0	0.00
13/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	1	0	0	0	1,615.00
13/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	103	0	0	0	0.00
13/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	138	0	0	0	0.00
13/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	143	0	0	0	0.00
13/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	140	0	0	0	0.00
13/08/2024	2032 On 06-February-25			Bond Future	10.13	93.0204	93.6135	93.0204	0.00
13/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7493	7	7	7	0.00
13/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	428	1	0	1	0.00
13/08/2024	2032 On 08-May-25			Bond Future	10.22	90.7942	91.4001	90.7942	0.00
13/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4703	4	5	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
13/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1607	2	2	2	0.00
13/08/2024	2032 On 07-August-25			Bond Future	10.31	92.6500	93.2687	92.6500	0.00
13/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8267	8	8	8	0.00
13/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1129	1	1	1	0.00
13/08/2024	2032 On 06-November-25			Bond Future	10.43	90.3279	90.9594	90.3279	0.00
13/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3507	3	4	3	0.00
13/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3544	4	4	4	0.00
13/08/2024	2033 On 07-November-24			Bond Future	126.87	126.6826	126.8706	126.6826	6,936.00
13/08/2024	2033 On 06-February-25			Bond Future	129.59	129.3950	129.5877	129.3950	0.00
13/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4648	4	5	4	0.00
13/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2033 On 08-May-25			Bond Future	130.80	130.5976	130.7952	130.5976	0.00
13/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	175	0	0	0	0.00
13/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2033 On 07-August-25			Bond Future	133.50	133.3014	133.5037	133.3014	0.00
13/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4854	5	5	5	0.00
13/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2033 On 06-November-25			Bond Future	134.64	134.4329	134.6416	134.4329	0.00
13/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1502	1	2	1	0.00
13/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2037 On 07-November-24			Bond Future	11.19	84.0212	84.6759	84.0212	187,206.00
13/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7658	7	8	7	0.00
13/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7704	7	8	7	0.00
13/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7612	7	8	7	0.00
13/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	229	0	0	0	0.00
13/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	222	0	0	0	0.00
13/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	225	0	0	0	0.00
13/08/2024	2037 On 06-February-25			Bond Future	11.28	81.5391	82.2081	81.5391	0.00
13/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8387	8	8	8	0.00
13/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	640	1	1	1	0.00
13/08/2024	2037 On 08-May-25			Bond Future	11.39	83.2382	83.9215	83.2382	3,975.00
13/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6414	6	6	6	0.00
13/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10707	10	11	10	7,500.00
13/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7550	7	8	7	15,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10507	10	11	10	7,500.00
13/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	838	1	1	1	0.00
13/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1471	2	1	2	0.00
13/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	807	1	1	1	0.00
13/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1845	2	2	2	0.00
13/08/2024	2037 On 07-August-25			Bond Future	11.51	80.6788	81.3765	80.6788	0.00
13/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9409	9	9	9	0.00
13/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1805	2	2	2	0.00
13/08/2024	2037 On 06-November-25			Bond Future	11.63	82.2789	82.9909	82.2789	0.00
13/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4656	4	5	4	0.00
13/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4671	5	5	5	0.00
13/08/2024	2038 On 07-November-24			Bond Future	138.81	138.8908	138.8079	138.8908	3,218.00
13/08/2024	2038 On 06-February-25			Bond Future	139.67	139.7534	139.6696	139.7534	0.00
13/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4440	5	4	5	0.00
13/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2038 On 08-May-25			Bond Future	142.62	142.7012	142.6162	142.7012	0.00
13/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2936	3	3	3	0.00
13/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2038 On 07-August-25			Bond Future	143.42	143.5021	143.4186	143.5021	0.00
13/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3859	4	4	4	0.00
13/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2038 On 06-November-25			Bond Future	146.31	146.3918	146.3072	146.3918	0.00
13/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2427	3	2	3	0.00
13/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2040 On 07-November-24			Bond Future	11.43	84.4357	85.1728	84.4357	113,468.00
13/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8353	8	8	8	0.00
13/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8304	8	8	8	0.00
13/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8402	8	8	8	0.00
13/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4771	4	5	4	640.00
13/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7133	6	7	6	0.00
13/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9820	9	10	9	0.00
13/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	140	0	0	0	640.00
13/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	776	1	1	1	0.00
13/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	349	0	0	0	640.00

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13/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	227	0	0	0	0.00
13/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	235	0	0	0	0.00
13/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	231	0	0	0	0.00
13/08/2024	2040 On 06-February-25			Bond Future	11.52	81.7118	82.4649	81.7118	14.00
13/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8816	8	9	8	0.00
13/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1604	1	2	1	780.00
13/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3666	3	4	3	0.00
13/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5586	5	6	5	0.00
13/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1613	2	2	2	780.00
13/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2598	3	3	3	780.00
13/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4884	5	5	5	0.00
13/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	777	1	1	1	0.00
13/08/2024	2040 On 08-May-25			Bond Future	11.63	83.4142	84.1834	83.4142	3,900.00
13/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7471	7	7	7	0.00
13/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11080	10	11	10	7,500.00
13/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7958	7	8	7	15,000.00
13/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10786	10	11	10	7,500.00
13/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	937	1	1	1	0.00
13/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1633	2	2	2	0.00
13/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1787	2	2	2	0.00
13/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	986	1	1	1	0.00
13/08/2024	2040 On 07-August-25			Bond Future	11.75	80.6076	81.3929	80.6076	0.00
13/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10279	10	10	10	0.00
13/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1909	2	2	2	0.00
13/08/2024	2040 On 06-November-25			Bond Future	11.87	82.2056	83.0070	82.2056	0.00
13/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4960	5	5	5	0.00
13/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5126	6	5	6	0.00
13/08/2024	2044 On 07-November-24			Bond Future	11.51	80.5244	81.2788	80.5244	78,970.00
13/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8403	8	8	8	0.00
13/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8452	8	8	8	0.00
13/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8354	8	8	8	0.00
13/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6406	6	6	6	0.00
13/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5221	5	5	5	0.00
13/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4093	4	4	4	0.00

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13/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1057	1	1	1	13,875.00
13/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	720	1	1	1	9,540.00
13/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	486	1	0	1	11,405.00
13/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	256	0	0	0	0.00
13/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	248	0	0	0	0.00
13/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	252	0	0	0	0.00
13/08/2024	2044 On 06-February-25			Bond Future	11.60	77.8430	78.6137	77.8430	0.00
13/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8915	8	9	8	0.00
13/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4545	4	5	4	449.00
13/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12178	11	12	11	0.00
13/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6618	6	7	6	449.00
13/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2076	2	2	2	0.00
13/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	376	0	0	0	449.00
13/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1270	1	1	1	0.00
13/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	761	1	1	1	0.00
13/08/2024	2044 On 08-May-25			Bond Future	11.70	79.4648	80.2519	79.4648	0.00
13/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7740	7	8	7	0.00
13/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1813	2	2	2	0.00
13/08/2024	2044 On 07-August-25			Bond Future	11.81	76.7027	77.5063	76.7027	0.00
13/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10378	10	10	10	0.00
13/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1910	2	2	2	0.00
13/08/2024	2044 On 06-November-25			Bond Future	11.92	78.2230	79.0431	78.2230	0.00
13/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5062	5	5	5	0.00
13/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5308	6	5	6	0.00
13/08/2024	2046 On 07-November-24			Bond Future	119.37	119.3718	119.3662	119.3718	18,131.00
13/08/2024	2046 On 06-February-25			Bond Future	121.92	121.9274	121.9223	121.9274	0.00
13/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7912	8	8	8	0.00
13/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2046 On 08-May-25			Bond Future	122.25	122.2560	122.2523	122.2560	0.00
13/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	282	0	0	0	0.00
13/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2046 On 07-August-25			Bond Future	124.78	124.7859	124.7826	124.7859	0.00
13/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6093	6	6	6	0.00
13/08/2024	2046 On 07-August-25	118.69	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
13/08/2024	2046 On 06-November-25			Bond Future	125.02	125.0160	125.0160	125.0160	0.00
13/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
13/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	394	0	0	0	0.00
13/08/2024	2050 On 07-November-24			Bond Future	120.98	120.8800	120.9767	120.8800	15,424.00
13/08/2024	2050 On 06-February-25			Bond Future	121.21	121.1156	121.2150	121.1156	0.00
13/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5615	6	6	6	0.00
13/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2050 On 08-May-25			Bond Future	123.77	123.6703	123.7724	123.6703	0.00
13/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2612	3	3	3	0.00
13/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2050 On 07-August-25			Bond Future	123.94	123.8292	123.9367	123.8292	0.00
13/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4047	4	4	4	0.00
13/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
13/08/2024	2050 On 06-November-25			Bond Future	126.43	126.3221	126.4325	126.3221	0.00
13/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2012	2	2	2	0.00
13/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
13/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
13/08/2024	AL37 On 07-November-24			Index Future	1040.40	1035.8070	1040.3970	1035.8070	0.00
13/08/2024	AL37 On 06-February-25			Index Future	1062.44	1057.7480	1062.4390	1057.7480	0.00
13/08/2024	AL37 On 08-May-25			Index Future	1084.63	1079.8370	1084.6310	1079.8370	0.00
13/08/2024	AL37 On 07-August-25			Index Future	1106.87	1101.9770	1106.8730	1101.9770	0.00
13/08/2024	AL37 On 06-November-25			Index Future	1128.98	1123.9850	1128.9840	1123.9850	0.00
13/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
13/08/2024	AL7T On 07-November-24			Index Future	1234.05	1225.9070	1234.0460	1225.9070	0.00
13/08/2024	AL7T On 06-February-25			Index Future	1260.19	1251.8740	1260.1910	1251.8740	0.00
13/08/2024	AL7T On 08-May-25			Index Future	1286.51	1278.0170	1286.5130	1278.0170	0.00
13/08/2024	AL7T On 07-August-25			Index Future	1312.90	1304.2200	1312.8960	1304.2200	0.00
13/08/2024	AL7T On 06-November-25			Index Future	1339.12	1330.2680	1339.1220	1330.2680	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
13/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
13/08/2024	ALBI On 07-November-24			Index Future	1066.21	1059.4770	1066.2060	1059.4770	122.00
13/08/2024	ALBI On 06-February-25			Index Future	1088.80	1081.9190	1088.7950	1081.9190	0.00
13/08/2024	ALBI On 08-May-25			Index Future	1111.54	1104.5130	1111.5370	1104.5130	0.00
13/08/2024	ALBI On 07-August-25			Index Future	1134.33	1127.1590	1134.3320	1127.1590	0.00
13/08/2024	ALBI On 06-November-25			Index Future	1156.99	1149.6700	1156.9910	1149.6700	0.00
13/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	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
13/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	ES33 On 07-November-24			Bond Future	11.55	78.5751	79.1088	78.5751	0.00
13/08/2024	ES33 On 06-February-25			Bond Future	11.68	80.2570	80.8025	80.2570	0.00
13/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7071	7	7	7	0.00
13/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/08/2024	ES33 On 08-May-25			Bond Future	11.81	78.1470	78.7045	78.1470	0.00
13/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3932	3	4	3	0.00
13/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
13/08/2024	ES33 On 07-August-25			Bond Future	11.96	79.7617	80.3310	79.7617	0.00
13/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6526	6	7	6	0.00
13/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/08/2024	ES33 On 06-November-25			Bond Future	12.13	77.5649	78.1461	77.5649	0.00
13/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
13/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	504	1	1	1	0.00
13/08/2024	ES42 On 07-November-24			Bond Future	11.93	74.7557	75.4789	74.7557	0.00
13/08/2024	ES42 On 06-February-25			Bond Future	12.03	76.3550	77.0941	76.3550	0.00
13/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8701	8	9	8	0.00
13/08/2024	ES42 On 06-February-25	13.71	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
13/08/2024	ES42 On 08-May-25			Bond Future	12.15	73.6967	74.4516	73.6967	0.00
13/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5821	5	6	5	0.00
13/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
13/08/2024	ES42 On 07-August-25			Bond Future	12.27	75.2170	75.9881	75.2170	0.00
13/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7716	7	8	7	0.00
13/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/08/2024	ES42 On 06-November-25			Bond Future	12.41	72.4603	73.2473	72.4603	0.00
13/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
13/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	87	1	0	1	0.00
13/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
13/08/2024	GOVI On 07-November-24			GOVI	1050.10	1043.5450	1050.1010	1043.5450	700.00
13/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1013210	95	101	95	0.00
13/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1013110	95	101	95	0.00
13/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1013010	95	101	95	0.00
13/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/08/2024	GOVI On 06-February-25			GOVI	1072.35	1065.6490	1072.3490	1065.6490	0.00
13/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1003490	94	100	94	0.00
13/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/08/2024	GOVI On 08-May-25			GOVI	1094.75	1087.9030	1094.7470	1087.9030	0.00
13/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	727470	66	73	66	0.00
13/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
13/08/2024	GOVI On 07-August-25			GOVI	1117.20	1110.2090	1117.1970	1110.2090	0.00
13/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1061970	99	106	99	0.00
13/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/08/2024	GOVI On 06-November-25			GOVI	1139.52	1132.3810	1139.5150	1132.3810	0.00
13/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	275150	20	28	20	0.00
13/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
13/08/2024	IGOV On 07-November-24			Index Future	368.89	368.7290	368.8910	368.7290	594.00
13/08/2024	IGOV On 06-February-25			Index Future	376.80	376.6280	376.7950	376.6280	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
13/08/2024	IGOV On 08-May-25			Index Future	384.75	384.5800	384.7520	384.5800	0.00
13/08/2024	IGOV On 07-August-25			Index Future	392.73	392.5490	392.7270	392.5490	0.00
13/08/2024	IGOV On 06-November-25			Index Future	400.66	400.4720	400.6550	400.4720	0.00
13/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
13/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
13/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
13/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
13/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
13/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
13/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
13/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
13/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/08/2024	R035 On 07-November-24			Bond Future	10.78	89.4390	90.0849	89.4390	142,392.00
13/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7639	7	8	7	0.00
13/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7592	7	8	7	0.00
13/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7685	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12471	12	12	12	0.00
13/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7731	7	8	7	1,000.00
13/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	24	0	0	0	1,000.00
13/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	200	0	0	0	0.00
13/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	204	0	0	0	0.00
13/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	211	0	0	0	0.00
13/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	207	0	0	0	0.00
13/08/2024	R035 On 06-February-25			Bond Future	10.87	91.3324	91.9924	91.3324	0.00
13/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8542	8	9	8	0.00
13/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	571	1	1	1	0.00
13/08/2024	R035 On 08-May-25			Bond Future	10.96	88.7231	89.3972	88.7231	0.00
13/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6094	6	6	6	0.00
13/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4959	5	5	5	400.00
13/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12211	12	12	12	0.00
13/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9646	9	10	9	0.00
13/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	895	1	1	1	400.00
13/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2329	3	2	3	0.00
13/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	492	1	0	1	400.00
13/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1824	2	2	2	0.00
13/08/2024	R035 On 07-August-25			Bond Future	11.07	90.5373	91.2256	90.5373	0.00
13/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9474	9	9	9	0.00
13/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1620	2	2	2	0.00
13/08/2024	R035 On 06-November-25			Bond Future	11.20	87.8265	88.5290	87.8265	0.00
13/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4453	4	4	4	0.00
13/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4435	5	4	5	0.00
13/08/2024	R053 On 07-November-24			Bond Future	11.41	102.0560	103.1114	102.0560	3,638.00
13/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11051	10	11	10	0.00
13/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11114	10	11	10	0.00
13/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10987	10	11	10	0.00
13/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	378	0	0	0	0.00
13/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	366	0	0	0	0.00
13/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	372	0	0	0	0.00
13/08/2024	R053 On 06-February-25			Bond Future	11.50	104.2157	105.2938	104.2157	0.00
13/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11971	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1057	1	1	1	0.00
13/08/2024	R053 On 08-May-25			Bond Future	11.59	100.5181	101.6192	100.5181	0.00
13/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10465	10	10	10	0.00
13/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2413	3	2	3	0.00
13/08/2024	R053 On 07-August-25			Bond Future	11.69	102.5712	103.6954	102.5712	0.00
13/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13250	12	13	12	0.00
13/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2389	3	2	3	0.00
13/08/2024	R053 On 06-November-25			Bond Future	11.80	98.7405	99.8876	98.7405	0.00
13/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6519	6	7	6	0.00
13/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6845	7	7	7	0.00
13/08/2024	R186 On 07-November-24			Bond Future	8.16	108.3911	108.5664	108.3911	142,790.00
13/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1980	2	2	2	0.00
13/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1963	2	2	2	0.00
13/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1997	2	2	2	0.00
13/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	77	0	0	0	0.00
13/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	81	0	0	0	0.00
13/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	79	0	0	0	0.00
13/08/2024	R186 On 06-February-25			Bond Future	8.09	105.3713	105.5509	105.3713	0.00
13/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1853	2	2	2	0.00
13/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	242	0	0	0	0.00
13/08/2024	R186 On 08-May-25			Bond Future	8.04	107.5681	107.7518	107.5681	0.00
13/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1153	1	1	1	0.00
13/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	499	1	0	1	0.00
13/08/2024	R186 On 07-August-25			Bond Future	7.99	104.4547	104.6426	104.4547	0.00
13/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2267	2	2	2	0.00
13/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2915	3	3	3	0.00
13/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1779	2	2	2	1,983.00
13/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	47	0	0	0	1,983.00
13/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	204	0	0	0	0.00
13/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	111	0	0	0	0.00
13/08/2024	R186 On 06-November-25			Bond Future	7.97	106.5289	106.7211	106.5289	0.00
13/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	736	1	1	1	0.00
13/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	566	1	1	1	0.00
13/08/2024	R202 On 07-November-24			Bond Future	269.54	269.5515	269.5393	269.5515	1,076.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R202 On 06-February-25			Bond Future	270.11	270.1196	270.1083	270.1196	0.00
13/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3318	3	3	3	0.00
13/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
13/08/2024	R202 On 08-May-25			Bond Future	275.81	275.8176	275.8073	275.8176	0.00
13/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3497	4	3	4	0.00
13/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
13/08/2024	R202 On 07-August-25			Bond Future	276.21	276.2164	276.2124	276.2164	0.00
13/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4612	5	5	5	0.00
13/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
13/08/2024	R202 On 06-November-25			Bond Future	281.78	281.7784	281.7756	281.7784	0.00
13/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6136	6	6	6	0.00
13/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
13/08/2024	R209 On 07-November-24			Bond Future	10.91	70.1603	70.7373	70.1603	15,780.00
13/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6428	6	6	6	0.00
13/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6468	6	6	6	0.00
13/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6387	6	6	6	0.00
13/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	226	0	0	0	0.00
13/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	218	0	0	0	0.00
13/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	222	0	0	0	0.00
13/08/2024	R209 On 06-February-25			Bond Future	11.00	71.6451	72.2347	71.6451	0.00
13/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7297	7	7	7	0.00
13/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	571	1	1	1	0.00
13/08/2024	R209 On 08-May-25			Bond Future	11.08	69.9831	70.5853	69.9831	0.00
13/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5472	5	5	5	0.00
13/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1666	2	2	2	0.00
13/08/2024	R209 On 07-August-25			Bond Future	11.18	71.4137	72.0285	71.4137	0.00
13/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8291	8	8	8	0.00
13/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1541	2	2	2	0.00
13/08/2024	R209 On 06-November-25			Bond Future	11.30	69.6789	70.3064	69.6789	0.00
13/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3996	4	4	4	0.00
13/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4119	4	4	4	0.00
13/08/2024	R210 On 07-November-24			Bond Future	241.65	241.4969	241.6478	241.4969	1,486.00
13/08/2024	R210 On 06-February-25			Bond Future	246.82	246.6672	246.8224	246.6672	0.00
13/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7212	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/08/2024	R210 On 08-May-25			Bond Future	248.63	248.4705	248.6314	248.4705	0.00
13/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	601	0	1	0	0.00
13/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
13/08/2024	R210 On 07-August-25			Bond Future	253.78	253.6133	253.7787	253.6133	0.00
13/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5339	5	5	5	0.00
13/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/08/2024	R210 On 06-November-25			Bond Future	255.44	255.2624	255.4362	255.2624	0.00
13/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3296	3	3	3	0.00
13/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
13/08/2024	R213 On 07-November-24			Bond Future	9.72	88.3185	88.7887	88.3185	75,069.00
13/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6198	6	6	6	0.00
13/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6161	6	6	6	0.00
13/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6235	6	6	6	0.00
13/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	96	0	0	0	0.00
13/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	100	0	0	0	0.00
13/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	98	0	0	0	0.00
13/08/2024	R213 On 06-February-25			Bond Future	9.79	90.1883	90.6687	90.1883	0.00
13/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6521	6	7	6	0.00
13/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	348	0	0	0	0.00
13/08/2024	R213 On 08-May-25			Bond Future	9.86	88.5091	89.0000	88.5091	0.00
13/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4020	4	4	4	0.00
13/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1410	2	1	2	0.00
13/08/2024	R213 On 07-August-25			Bond Future	9.94	90.3198	90.8212	90.3198	0.00
13/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7268	7	7	7	0.00
13/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	914	1	1	1	0.00
13/08/2024	R213 On 06-November-25			Bond Future	10.05	88.5593	89.0710	88.5593	0.00
13/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2960	3	3	3	0.00
13/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2958	3	3	3	0.00
13/08/2024	R214 On 07-November-24			Bond Future	11.29	65.2993	65.9606	65.2993	20,274.00
13/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6752	6	7	6	0.00
13/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6794	6	7	6	0.00
13/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6711	6	7	6	0.00
13/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	232	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
13/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	225	0	0	0	0.00
13/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	228	0	0	0	0.00
13/08/2024	R214 On 06-February-25			Bond Future	11.37	66.6816	67.3572	66.6816	0.00
13/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7190	7	7	7	0.00
13/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3718	3	4	3	554.00
13/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5466	5	5	5	554.00
13/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10685	10	11	10	0.00
13/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	257	0	0	0	554.00
13/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1072	1	1	1	0.00
13/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1768	2	2	2	0.00
13/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	673	1	1	1	0.00
13/08/2024	R214 On 08-May-25			Bond Future	11.46	64.7662	65.4561	64.7662	0.00
13/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6219	6	6	6	0.00
13/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1577	2	2	2	0.00
13/08/2024	R214 On 07-August-25			Bond Future	11.55	66.0905	66.7949	66.0905	0.00
13/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8434	8	8	8	0.00
13/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1726	2	2	2	0.00
13/08/2024	R214 On 06-November-25			Bond Future	11.66	64.1008	64.8196	64.1008	0.00
13/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4263	4	4	4	0.00
13/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4375	5	4	5	0.00
13/08/2024	R248 On 07-November-24			Bond Future	11.41	79.3996	80.1492	79.3996	250,820.00
13/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8502	8	9	8	0.00
13/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8552	8	9	8	0.00
13/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8452	8	8	8	0.00
13/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	260	0	0	0	0.00
13/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	252	0	0	0	0.00
13/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	256	0	0	0	0.00
13/08/2024	R248 On 06-February-25			Bond Future	11.50	81.0805	81.8463	81.0805	10,000.00
13/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8231	8	8	8	0.00
13/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1001	1	1	1	0.00
13/08/2024	R248 On 08-May-25			Bond Future	11.59	78.3207	79.1030	78.3207	0.00
13/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7951	7	8	7	0.00
13/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1905	2	2	2	0.00
13/08/2024	R248 On 07-August-25			Bond Future	11.69	79.9218	80.7204	79.9218	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
13/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10534	10	11	10	0.00
13/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1848	2	2	2	0.00
13/08/2024	R248 On 06-November-25			Bond Future	11.80	77.0628	77.8777	77.0628	0.00
13/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5090	5	5	5	0.00
13/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5455	6	5	6	0.00
13/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00