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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/08/2024 TO: 14/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	2025 On 07-November-24			Bond Future	185.65	185.6461	185.6484	185.6461	9,240.00
14/08/2024	2029 On 07-November-24			Bond Future	133.65	133.4380	133.6476	133.4380	8,202.00
14/08/2024	2029 On 06-February-25			Bond Future	136.51	136.2955	136.5115	136.2955	0.00
14/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4111	4	4	4	0.00
14/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2029 On 08-May-25			Bond Future	137.97	137.7447	137.9668	137.7447	0.00
14/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	117	0	0	0	0.00
14/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2029 On 07-August-25			Bond Future	140.83	140.5968	140.8254	140.5968	0.00
14/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3415	3	3	3	0.00
14/08/2024	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
14/08/2024	2029 On 06-November-25			Bond Future	142.21	141.9799	142.2147	141.9799	0.00
14/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2425	2	2	2	0.00
14/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2030 On 07-November-24			Bond Future	9.15	97.0578	97.5615	97.0578	170,635.00
14/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6155	6	6	6	0.00
14/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6190	6	6	6	0.00
14/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6120	6	6	6	0.00
14/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4280	4	4	4	600.00
14/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6014	6	6	6	600.00
14/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10209	10	10	10	0.00
14/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	3	0	0	0	600.00
14/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	66	0	0	0	0.00
14/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	184	0	0	0	0.00
14/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	62	0	0	0	0.00
14/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	60	0	0	0	0.00
14/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	61	0	0	0	0.00
14/08/2024	2030 On 06-February-25			Bond Future	9.18	95.1029	95.6185	95.1029	0.00
14/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5813	5	6	5	0.00
14/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	300	0	0	0	0.00
14/08/2024	2030 On 08-May-25			Bond Future	9.23	97.0857	97.6132	97.0857	0.00
14/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3648	3	4	3	0.00
14/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9221	9	9	9	0.00
14/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4661	4	5	4	1,640.00
14/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10485	10	10	10	0.00
14/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5738	5	6	5	2,280.00
14/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	106	0	0	0	2,280.00
14/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	585	1	1	1	0.00
14/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	185	0	0	0	1,640.00
14/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	815	1	1	1	0.00
14/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1132	1	1	1	0.00
14/08/2024	2030 On 07-August-25			Bond Future	9.30	95.0614	95.6011	95.0614	0.00
14/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6734	6	7	6	0.00
14/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9518	9	10	9	0.00
14/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	5042	5	5	5	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
14/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	273	0	0	0	1,054.00
14/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1025	1	1	1	0.00
14/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	663	1	1	1	0.00
14/08/2024	2030 On 06-November-25			Bond Future	9.38	96.9497	97.5015	96.9497	0.00
14/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2729	2	3	2	0.00
14/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2194	2	2	2	0.00
14/08/2024	2032 On 07-November-24			Bond Future	9.92	91.6729	92.3396	91.6729	105,597.00
14/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7277	7	7	7	0.00
14/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7235	7	7	7	0.00
14/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7319	7	7	7	0.00
14/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7947	7	8	7	1,615.00
14/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14915	14	15	14	0.00
14/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7822	7	8	7	600.00
14/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13311	13	13	13	0.00
14/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5740	5	6	5	600.00
14/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1154	1	1	1	50.00
14/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1499	1	1	1	100.00
14/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3724	3	4	3	0.00
14/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	513	1	1	1	200.00
14/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1617	2	2	2	0.00
14/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2006	2	2	2	0.00
14/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	76	0	0	0	0.00
14/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	2	0	0	0	600.00
14/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	200	0	0	0	0.00
14/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
14/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	71	0	0	0	0.00
14/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	96	0	0	0	0.00
14/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	100	0	0	0	0.00
14/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	98	0	0	0	0.00
14/08/2024	2032 On 06-February-25			Bond Future	9.99	93.6135	94.2956	93.6135	0.00
14/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8093	7	8	7	0.00
14/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	345	0	0	0	0.00
14/08/2024	2032 On 08-May-25			Bond Future	10.06	91.4001	92.0977	91.4001	0.00
14/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5184	5	5	5	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
14/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1391	2	1	2	0.00
14/08/2024	2032 On 07-August-25			Bond Future	10.15	93.2687	93.9818	93.2687	0.00
14/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8839	8	9	8	0.00
14/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	989	1	1	1	0.00
14/08/2024	2032 On 06-November-25			Bond Future	10.26	90.9594	91.6881	90.9594	0.00
14/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3893	4	4	4	0.00
14/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3200	4	3	4	0.00
14/08/2024	2033 On 07-November-24			Bond Future	126.76	126.8706	126.7552	126.8706	6,936.00
14/08/2024	2033 On 06-February-25			Bond Future	129.47	129.5877	129.4715	129.5877	0.00
14/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4532	5	5	5	0.00
14/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2033 On 08-May-25			Bond Future	130.68	130.7952	130.6781	130.7952	0.00
14/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	58	0	0	0	0.00
14/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2033 On 07-August-25			Bond Future	133.39	133.5037	133.3858	133.5037	0.00
14/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4736	5	5	5	0.00
14/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2033 On 06-November-25			Bond Future	134.52	134.6416	134.5229	134.6416	0.00
14/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1383	2	1	2	0.00
14/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2037 On 07-November-24			Bond Future	11.04	84.6759	85.5278	84.6759	187,996.00
14/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8444	8	8	8	0.00
14/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8491	8	8	8	0.00
14/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8397	8	8	8	0.00
14/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	162	0	0	0	0.00
14/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	156	0	0	0	0.00
14/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	159	0	0	0	0.00
14/08/2024	2037 On 06-February-25			Bond Future	11.13	82.2081	83.0791	82.2081	0.00
14/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9136	8	9	8	0.00
14/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	518	1	1	1	0.00
14/08/2024	2037 On 08-May-25			Bond Future	11.23	83.9215	84.8117	83.9215	3,975.00
14/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	7054	6	7	6	0.00
14/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11474	11	11	11	7,500.00
14/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8232	8	8	8	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
14/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11270	11	11	11	7,500.00
14/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	711	1	1	1	0.00
14/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1264	1	1	1	0.00
14/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	685	1	1	1	0.00
14/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1594	2	2	2	0.00
14/08/2024	2037 On 07-August-25			Bond Future	11.34	81.3765	82.2861	81.3765	0.00
14/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	10111	9	10	9	0.00
14/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1597	2	2	2	0.00
14/08/2024	2037 On 06-November-25			Bond Future	11.46	82.9909	83.9198	82.9909	0.00
14/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	5155	5	5	5	0.00
14/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4242	5	4	5	0.00
14/08/2024	2038 On 07-November-24			Bond Future	139.33	138.8079	139.3252	138.8079	3,218.00
14/08/2024	2038 On 06-February-25			Bond Future	140.20	139.6696	140.1998	139.6696	0.00
14/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4970	4	5	4	0.00
14/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2038 On 08-May-25			Bond Future	143.16	142.6162	143.1594	142.6162	0.00
14/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3479	3	3	3	0.00
14/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2038 On 07-August-25			Bond Future	143.97	143.4186	143.9746	143.4186	0.00
14/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4415	4	4	4	0.00
14/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2038 On 06-November-25			Bond Future	146.88	146.3072	146.8764	146.3072	0.00
14/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2996	2	3	2	0.00
14/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2040 On 07-November-24			Bond Future	11.26	85.1728	86.2227	85.1728	113,468.00
14/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9327	8	9	8	0.00
14/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9277	8	9	8	0.00
14/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9377	8	9	8	0.00
14/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5601	5	6	5	640.00
14/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8074	7	8	7	0.00
14/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10822	10	11	10	0.00
14/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	92	0	0	0	640.00
14/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	557	1	1	1	0.00
14/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	239	0	0	0	640.00

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14/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	153	0	0	0	0.00
14/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	158	0	0	0	0.00
14/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	155	0	0	0	0.00
14/08/2024	2040 On 06-February-25			Bond Future	11.35	82.4649	83.5381	82.4649	14.00
14/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9729	9	10	9	0.00
14/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1996	2	2	2	780.00
14/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4302	4	4	4	0.00
14/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6360	6	6	6	0.00
14/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1314	2	1	2	780.00
14/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2160	3	2	3	780.00
14/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4203	5	4	5	0.00
14/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	617	1	1	1	0.00
14/08/2024	2040 On 08-May-25			Bond Future	11.45	84.1834	85.2802	84.1834	3,900.00
14/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8289	7	8	7	0.00
14/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	12019	11	12	11	7,500.00
14/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8797	8	9	8	15,000.00
14/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11717	11	12	11	7,500.00
14/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	778	1	1	1	0.00
14/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1376	2	1	2	0.00
14/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1509	2	2	2	0.00
14/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	820	1	1	1	0.00
14/08/2024	2040 On 07-August-25			Bond Future	11.56	81.3929	82.5133	81.3929	0.00
14/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	11153	10	11	10	0.00
14/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1662	2	2	2	0.00
14/08/2024	2040 On 06-November-25			Bond Future	11.67	83.0070	84.1509	83.0070	0.00
14/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5575	5	6	5	0.00
14/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4598	5	5	5	0.00
14/08/2024	2044 On 07-November-24			Bond Future	11.34	81.2788	82.3222	81.2788	78,970.00
14/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9367	8	9	8	0.00
14/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9417	8	9	8	0.00
14/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9317	8	9	8	0.00
14/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7307	6	7	6	0.00
14/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6064	5	6	5	0.00
14/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4861	4	5	4	0.00

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14/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	781	1	1	1	13,875.00
14/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	520	1	1	1	9,540.00
14/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	344	0	0	0	11,405.00
14/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	175	0	0	0	0.00
14/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	169	0	0	0	0.00
14/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	172	0	0	0	0.00
14/08/2024	2044 On 06-February-25			Bond Future	11.43	78.6137	79.6802	78.6137	0.00
14/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9826	9	10	9	0.00
14/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5247	5	5	5	449.00
14/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13162	12	13	12	0.00
14/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7442	7	7	7	449.00
14/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1712	2	2	2	0.00
14/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	294	0	0	0	449.00
14/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1027	1	1	1	0.00
14/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	605	1	1	1	0.00
14/08/2024	2044 On 08-May-25			Bond Future	11.52	80.2519	81.3418	80.2519	0.00
14/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8557	8	9	8	0.00
14/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1541	2	2	2	0.00
14/08/2024	2044 On 07-August-25			Bond Future	11.62	77.5063	78.6195	77.5063	0.00
14/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11248	10	11	10	0.00
14/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1667	2	2	2	0.00
14/08/2024	2044 On 06-November-25			Bond Future	11.73	79.0431	80.1797	79.0431	0.00
14/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5673	5	6	5	0.00
14/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4782	5	5	5	0.00
14/08/2024	2046 On 07-November-24			Bond Future	119.26	119.3662	119.2592	119.3662	18,131.00
14/08/2024	2046 On 06-February-25			Bond Future	121.81	121.9223	121.8144	121.9223	0.00
14/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7804	8	8	8	0.00
14/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2046 On 08-May-25			Bond Future	122.14	122.2523	122.1436	122.2523	0.00
14/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	174	0	0	0	0.00
14/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2046 On 07-August-25			Bond Future	124.67	124.7826	124.6731	124.7826	0.00
14/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	5983	6	6	6	0.00
14/08/2024	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
14/08/2024	2046 On 06-November-25			Bond Future	124.91	125.0160	124.9056	125.0160	0.00
14/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
14/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	504	0	1	0	0.00
14/08/2024	2050 On 07-November-24			Bond Future	121.47	120.9767	121.4728	120.9767	15,424.00
14/08/2024	2050 On 06-February-25			Bond Future	121.72	121.2150	121.7231	121.2150	0.00
14/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6123	6	6	6	0.00
14/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2050 On 08-May-25			Bond Future	124.29	123.7724	124.2928	123.7724	0.00
14/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3133	3	3	3	0.00
14/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2050 On 07-August-25			Bond Future	124.47	123.9367	124.4691	123.9367	0.00
14/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4579	4	5	4	0.00
14/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
14/08/2024	2050 On 06-November-25			Bond Future	126.98	126.4325	126.9773	126.4325	0.00
14/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2557	2	3	2	0.00
14/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
14/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
14/08/2024	AL37 On 07-November-24			Index Future	1046.25	1040.3970	1046.2500	1040.3970	0.00
14/08/2024	AL37 On 06-February-25			Index Future	1068.42	1062.4390	1068.4210	1062.4390	0.00
14/08/2024	AL37 On 08-May-25			Index Future	1090.74	1084.6310	1090.7420	1084.6310	0.00
14/08/2024	AL37 On 07-August-25			Index Future	1113.11	1106.8730	1113.1140	1106.8730	0.00
14/08/2024	AL37 On 06-November-25			Index Future	1135.36	1128.9840	1135.3550	1128.9840	0.00
14/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
14/08/2024	AL7T On 07-November-24			Index Future	1243.32	1234.0460	1243.3200	1234.0460	0.00
14/08/2024	AL7T On 06-February-25			Index Future	1269.67	1260.1910	1269.6670	1260.1910	0.00
14/08/2024	AL7T On 08-May-25			Index Future	1296.19	1286.5130	1296.1920	1286.5130	0.00
14/08/2024	AL7T On 07-August-25			Index Future	1322.78	1312.8960	1322.7780	1312.8960	0.00
14/08/2024	AL7T On 06-November-25			Index Future	1349.21	1339.1220	1349.2080	1339.1220	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
14/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
14/08/2024	ALBI On 07-November-24			Index Future	1074.91	1066.2060	1074.9110	1066.2060	122.00
14/08/2024	ALBI On 06-February-25			Index Future	1097.69	1088.7950	1097.6900	1088.7950	0.00
14/08/2024	ALBI On 08-May-25			Index Future	1120.62	1111.5370	1120.6220	1111.5370	0.00
14/08/2024	ALBI On 07-August-25			Index Future	1143.61	1134.3320	1143.6070	1134.3320	0.00
14/08/2024	ALBI On 06-November-25			Index Future	1166.46	1156.9910	1166.4570	1156.9910	0.00
14/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	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
14/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	ES33 On 07-November-24			Bond Future	11.41	79.1088	79.7792	79.1088	0.00
14/08/2024	ES33 On 06-February-25			Bond Future	11.53	80.8025	81.4884	80.8025	0.00
14/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7757	7	8	7	0.00
14/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
14/08/2024	ES33 On 08-May-25			Bond Future	11.65	78.7045	79.4059	78.7045	0.00
14/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4634	4	5	4	0.00
14/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
14/08/2024	ES33 On 07-August-25			Bond Future	11.79	80.3310	81.0481	80.3310	0.00
14/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7244	7	7	7	0.00
14/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
14/08/2024	ES33 On 06-November-25			Bond Future	11.96	78.1461	78.8788	78.1461	0.00
14/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	229	0	0	0	0.00
14/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	1	0	1	0.00
14/08/2024	ES42 On 07-November-24			Bond Future	11.76	75.4789	76.4389	75.4789	0.00
14/08/2024	ES42 On 06-February-25			Bond Future	11.86	77.0941	78.0757	77.0941	0.00
14/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9682	9	10	9	0.00
14/08/2024	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
14/08/2024	ES42 On 08-May-25			Bond Future	11.97	74.4516	75.4551	74.4516	0.00
14/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6824	6	7	6	0.00
14/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
14/08/2024	ES42 On 07-August-25			Bond Future	12.09	75.9881	77.0133	75.9881	0.00
14/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8741	8	9	8	0.00
14/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
14/08/2024	ES42 On 06-November-25			Bond Future	12.22	73.2473	74.2944	73.2473	0.00
14/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	961	0	1	0	0.00
14/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
14/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
14/08/2024	GOVI On 07-November-24			GOVI	1058.60	1050.1010	1058.5980	1050.1010	700.00
14/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1098180	101	110	101	0.00
14/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1098080	101	110	101	0.00
14/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1097980	101	110	101	0.00
14/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
14/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
14/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
14/08/2024	GOVI On 06-February-25			GOVI	1081.03	1072.3490	1081.0310	1072.3490	0.00
14/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1090310	100	109	100	0.00
14/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
14/08/2024	GOVI On 08-May-25			GOVI	1103.62	1094.7470	1103.6150	1094.7470	0.00
14/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	816150	73	82	73	0.00
14/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
14/08/2024	GOVI On 07-August-25			GOVI	1126.25	1117.1970	1126.2520	1117.1970	0.00
14/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1152520	106	115	106	0.00
14/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
14/08/2024	GOVI On 06-November-25			GOVI	1148.76	1139.5150	1148.7550	1139.5150	0.00
14/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	367550	28	37	28	0.00
14/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
14/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
14/08/2024	IGOV On 07-November-24			Index Future	369.40	368.8910	369.4020	368.8910	594.00
14/08/2024	IGOV On 06-February-25			Index Future	377.32	376.7950	377.3190	376.7950	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
14/08/2024	IGOV On 08-May-25			Index Future	385.29	384.7520	385.2880	384.7520	0.00
14/08/2024	IGOV On 07-August-25			Index Future	393.28	392.7270	393.2760	392.7270	0.00
14/08/2024	IGOV On 06-November-25			Index Future	401.22	400.6550	401.2170	400.6550	0.00
14/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
14/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
14/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
14/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
14/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
14/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
14/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
14/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
14/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
14/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/08/2024	R035 On 07-November-24			Bond Future	10.65	90.0849	90.8045	90.0849	142,370.00
14/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8304	8	8	8	0.00
14/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8256	8	8	8	0.00
14/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8351	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
14/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13183	12	13	12	0.00
14/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8398	8	8	8	1,000.00
14/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3461	3	3	3	0.00
14/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	962	1	1	1	0.00
14/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	16	0	0	0	1,000.00
14/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	147	0	0	0	0.00
14/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	150	0	0	0	0.00
14/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	155	0	0	0	0.00
14/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	153	0	0	0	0.00
14/08/2024	R035 On 06-February-25			Bond Future	10.74	91.9924	92.7286	91.9924	0.00
14/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9180	9	9	9	0.00
14/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	473	1	0	1	0.00
14/08/2024	R035 On 08-May-25			Bond Future	10.83	89.3972	90.1500	89.3972	0.00
14/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6627	6	7	6	0.00
14/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5444	5	5	5	400.00
14/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12892	12	13	12	0.00
14/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10279	10	10	10	0.00
14/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	775	1	1	1	400.00
14/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2062	2	2	2	0.00
14/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	420	0	0	0	400.00
14/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1604	2	2	2	0.00
14/08/2024	R035 On 07-August-25			Bond Future	10.93	91.2256	91.9950	91.2256	0.00
14/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	10074	9	10	9	0.00
14/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1451	2	1	2	0.00
14/08/2024	R035 On 06-November-25			Bond Future	11.05	88.5290	89.3152	88.5290	0.00
14/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4872	4	5	4	0.00
14/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4068	4	4	4	0.00
14/08/2024	R053 On 07-November-24			Bond Future	11.26	103.1114	104.4696	103.1114	3,638.00
14/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12297	11	12	11	0.00
14/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12362	11	12	11	0.00
14/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12231	11	12	11	0.00
14/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	264	0	0	0	0.00
14/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	255	0	0	0	0.00
14/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	260	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
14/08/2024	R053 On 06-February-25			Bond Future	11.34	105.2938	106.6823	105.2938	0.00
14/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13151	12	13	12	0.00
14/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	849	1	1	1	0.00
14/08/2024	R053 On 08-May-25			Bond Future	11.42	101.6192	103.0380	101.6192	0.00
14/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11532	10	12	10	0.00
14/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2062	2	2	2	0.00
14/08/2024	R053 On 07-August-25			Bond Future	11.51	103.6954	105.1446	103.6954	0.00
14/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	14386	13	14	13	0.00
14/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2075	2	2	2	0.00
14/08/2024	R053 On 06-November-25			Bond Future	11.62	99.8876	101.3674	99.8876	0.00
14/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	7315	7	7	7	0.00
14/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6162	7	6	7	0.00
14/08/2024	R186 On 07-November-24			Bond Future	8.08	108.5664	108.7166	108.5664	142,790.00
14/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2114	2	2	2	0.00
14/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2097	2	2	2	0.00
14/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2132	2	2	2	0.00
14/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	61	0	0	0	0.00
14/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	64	0	0	0	0.00
14/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	63	0	0	0	0.00
14/08/2024	R186 On 06-February-25			Bond Future	8.01	105.5509	105.7057	105.5509	0.00
14/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1976	2	2	2	0.00
14/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	209	0	0	0	0.00
14/08/2024	R186 On 08-May-25			Bond Future	7.93	107.7518	107.9113	107.7518	0.00
14/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1255	1	1	1	0.00
14/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	442	0	0	0	0.00
14/08/2024	R186 On 07-August-25			Bond Future	7.86	104.6426	104.8067	104.6426	0.00
14/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2412	2	2	2	0.00
14/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	3070	3	3	3	0.00
14/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1913	2	2	2	1,983.00
14/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	38	0	0	0	1,983.00
14/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	173	0	0	0	0.00
14/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	92	0	0	0	0.00
14/08/2024	R186 On 06-November-25			Bond Future	7.81	106.7211	106.8901	106.7211	0.00
14/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	831	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
14/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	491	1	0	1	0.00
14/08/2024	R202 On 07-November-24			Bond Future	269.50	269.5393	269.5025	269.5393	1,076.00
14/08/2024	R202 On 06-February-25			Bond Future	270.07	270.1083	270.0744	270.1083	0.00
14/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3284	3	3	3	0.00
14/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
14/08/2024	R202 On 08-May-25			Bond Future	275.78	275.8073	275.7760	275.8073	0.00
14/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3466	3	3	3	0.00
14/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
14/08/2024	R202 On 07-August-25			Bond Future	276.18	276.2124	276.1833	276.2124	0.00
14/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4583	5	5	5	0.00
14/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
14/08/2024	R202 On 06-November-25			Bond Future	281.75	281.7756	281.7496	281.7756	0.00
14/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6110	6	6	6	0.00
14/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
14/08/2024	R209 On 07-November-24			Bond Future	10.77	70.7373	71.4604	70.7373	16,366.00
14/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7088	6	7	6	0.00
14/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7130	6	7	6	0.00
14/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7046	6	7	6	0.00
14/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	163	0	0	0	0.00
14/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	157	0	0	0	0.00
14/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	160	0	0	0	0.00
14/08/2024	R209 On 06-February-25			Bond Future	10.85	72.2347	72.9742	72.2347	0.00
14/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7931	7	8	7	0.00
14/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	465	1	0	1	0.00
14/08/2024	R209 On 08-May-25			Bond Future	10.93	70.5853	71.3412	70.5853	0.00
14/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	6009	5	6	5	0.00
14/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1448	2	1	2	0.00
14/08/2024	R209 On 07-August-25			Bond Future	11.02	72.0285	72.8008	72.0285	0.00
14/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8890	8	9	8	0.00
14/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1367	2	1	2	0.00
14/08/2024	R209 On 06-November-25			Bond Future	11.13	70.3064	71.0952	70.3064	0.00
14/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4417	4	4	4	0.00
14/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3751	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
14/08/2024	R210 On 07-November-24			Bond Future	241.77	241.6478	241.7700	241.6478	1,486.00
14/08/2024	R210 On 06-February-25			Bond Future	246.95	246.8224	246.9507	246.8224	0.00
14/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7341	7	7	7	0.00
14/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
14/08/2024	R210 On 08-May-25			Bond Future	248.77	248.6314	248.7652	248.6314	0.00
14/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	735	1	1	1	0.00
14/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
14/08/2024	R210 On 07-August-25			Bond Future	253.92	253.7787	253.9184	253.7787	0.00
14/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5478	5	5	5	0.00
14/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
14/08/2024	R210 On 06-November-25			Bond Future	255.58	255.4362	255.5817	255.4362	0.00
14/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3442	3	3	3	0.00
14/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
14/08/2024	R213 On 07-November-24			Bond Future	9.58	88.7887	89.4000	88.7887	75,069.00
14/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6778	6	7	6	0.00
14/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6741	6	7	6	0.00
14/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6816	6	7	6	0.00
14/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	65	0	0	0	0.00
14/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	68	0	0	0	0.00
14/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	66	0	0	0	0.00
14/08/2024	R213 On 06-February-25			Bond Future	9.64	90.6687	91.2943	90.6687	0.00
14/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	7074	7	7	7	0.00
14/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	276	0	0	0	0.00
14/08/2024	R213 On 08-May-25			Bond Future	9.70	89.0000	89.6398	89.0000	0.00
14/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4459	4	4	4	0.00
14/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1209	1	1	1	0.00
14/08/2024	R213 On 07-August-25			Bond Future	9.77	90.8212	91.4753	90.8212	0.00
14/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7799	7	8	7	0.00
14/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	791	1	1	1	0.00
14/08/2024	R213 On 06-November-25			Bond Future	9.87	89.0710	89.7395	89.0710	0.00
14/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	3314	3	3	3	0.00
14/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2644	3	3	3	0.00
14/08/2024	R214 On 07-November-24			Bond Future	11.13	65.9606	66.8360	65.9606	20,274.00
14/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7556	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
14/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7598	7	8	7	0.00
14/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7513	7	8	7	0.00
14/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	159	0	0	0	0.00
14/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	154	0	0	0	0.00
14/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	156	0	0	0	0.00
14/08/2024	R214 On 06-February-25			Bond Future	11.20	67.3572	68.2522	67.3572	0.00
14/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7947	7	8	7	0.00
14/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4301	4	4	4	554.00
14/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6155	5	6	5	554.00
14/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11521	11	12	11	0.00
14/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	199	0	0	0	554.00
14/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	866	1	1	1	0.00
14/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1457	2	1	2	0.00
14/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	535	1	1	1	0.00
14/08/2024	R214 On 08-May-25			Bond Future	11.28	65.4561	66.3707	65.4561	0.00
14/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6896	6	7	6	0.00
14/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1340	2	1	2	0.00
14/08/2024	R214 On 07-August-25			Bond Future	11.37	66.7949	67.7291	66.7949	0.00
14/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	9152	8	9	8	0.00
14/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1510	2	2	2	0.00
14/08/2024	R214 On 06-November-25			Bond Future	11.48	64.8196	65.7735	64.8196	0.00
14/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4779	4	5	4	0.00
14/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3938	4	4	4	0.00
14/08/2024	R248 On 07-November-24			Bond Future	11.24	80.1492	81.3035	80.1492	251,020.00
14/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9570	9	10	9	0.00
14/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9621	9	10	9	0.00
14/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9519	8	10	8	0.00
14/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	172	0	0	0	0.00
14/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	167	0	0	0	0.00
14/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	169	0	0	0	0.00
14/08/2024	R248 On 06-February-25			Bond Future	11.32	81.8463	83.0262	81.8463	10,000.00
14/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9201	8	9	8	0.00
14/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	792	1	1	1	0.00
14/08/2024	R248 On 08-May-25			Bond Future	11.40	79.1030	80.3085	79.1030	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
14/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8855	8	9	8	0.00
14/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1603	2	2	2	0.00
14/08/2024	R248 On 07-August-25			Bond Future	11.50	80.7204	81.9517	80.7204	0.00
14/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11504	11	12	11	0.00
14/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1587	2	2	2	0.00
14/08/2024	R248 On 06-November-25			Bond Future	11.60	77.8777	79.1349	77.8777	0.00
14/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5765	5	6	5	0.00
14/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4872	5	5	5	0.00
14/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00