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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/08/2024 TO: 15/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	2025 On 07-November-24			Bond Future	185.72	185.6484	185.7224	185.6484	9,240.00
15/08/2024	2029 On 07-November-24			Bond Future	133.76	133.6476	133.7561	133.6476	8,202.00
15/08/2024	2029 On 06-February-25			Bond Future	136.62	136.5115	136.6229	136.5115	0.00
15/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4223	4	4	4	0.00
15/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2029 On 08-May-25			Bond Future	138.08	137.9668	138.0811	137.9668	0.00
15/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	231	0	0	0	0.00
15/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2029 On 07-August-25			Bond Future	140.94	140.8254	140.9426	140.8254	0.00
15/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3533	3	4	3	0.00
15/08/2024	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
15/08/2024	2029 On 06-November-25			Bond Future	142.33	142.2147	142.3350	142.2147	0.00
15/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2545	2	3	2	0.00
15/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2030 On 07-November-24			Bond Future	9.16	97.5615	97.4999	97.5615	170,635.00
15/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6094	6	6	6	0.00
15/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6129	6	6	6	0.00
15/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6059	6	6	6	0.00
15/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4221	4	4	4	600.00
15/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5953	6	6	6	600.00
15/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10147	10	10	10	0.00
15/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	3	0	0	0	600.00
15/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	67	0	0	0	0.00
15/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	187	0	0	0	0.00
15/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	63	0	0	0	0.00
15/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	60	0	0	0	0.00
15/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	62	0	0	0	0.00
15/08/2024	2030 On 06-February-25			Bond Future	9.19	95.6185	95.5560	95.6185	0.00
15/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5755	6	6	6	0.00
15/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	305	0	0	0	0.00
15/08/2024	2030 On 08-May-25			Bond Future	9.25	97.6132	97.5499	97.6132	0.00
15/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3601	4	4	4	0.00
15/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9160	9	9	9	0.00
15/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4609	5	5	5	1,640.00
15/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10423	10	10	10	0.00
15/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5683	6	6	6	2,280.00
15/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	107	0	0	0	2,280.00
15/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	593	1	1	1	0.00
15/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	187	0	0	0	1,640.00
15/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	826	1	1	1	0.00
15/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1149	1	1	1	0.00
15/08/2024	2030 On 07-August-25			Bond Future	9.32	95.6011	95.5368	95.6011	0.00
15/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6678	7	7	7	0.00
15/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9458	10	9	10	0.00
15/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4991	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
15/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	277	0	0	0	1,054.00
15/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1039	1	1	1	0.00
15/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	672	1	1	1	0.00
15/08/2024	2030 On 06-November-25			Bond Future	9.40	97.5015	97.4364	97.5015	0.00
15/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2691	3	3	3	0.00
15/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2221	2	2	2	0.00
15/08/2024	2032 On 07-November-24			Bond Future	9.93	92.3396	92.3173	92.3396	105,552.00
15/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7253	7	7	7	0.00
15/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7211	7	7	7	0.00
15/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7295	7	7	7	0.00
15/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7924	8	8	8	1,615.00
15/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14892	15	15	15	0.00
15/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7798	8	8	8	600.00
15/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13288	13	13	13	0.00
15/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5715	6	6	6	600.00
15/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1136	1	1	1	50.00
15/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1479	1	1	1	100.00
15/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3699	4	4	4	0.00
15/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	510	1	1	1	200.00
15/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1619	2	2	2	0.00
15/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2010	2	2	2	0.00
15/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	74	0	0	0	0.00
15/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	2	0	0	0	600.00
15/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	198	0	0	0	0.00
15/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
15/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	70	0	0	0	0.00
15/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	94	0	0	0	0.00
15/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	98	0	0	0	0.00
15/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	96	0	0	0	0.00
15/08/2024	2032 On 06-February-25			Bond Future	9.99	94.2956	94.2733	94.2956	0.00
15/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8070	8	8	8	0.00
15/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	344	0	0	0	0.00
15/08/2024	2032 On 08-May-25			Bond Future	10.07	92.0977	92.0752	92.0977	0.00
15/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5163	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
15/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1393	1	1	1	0.00
15/08/2024	2032 On 07-August-25			Bond Future	10.16	93.9818	93.9594	93.9818	0.00
15/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8817	9	9	9	0.00
15/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	989	1	1	1	0.00
15/08/2024	2032 On 06-November-25			Bond Future	10.26	91.6881	91.6657	91.6881	0.00
15/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3876	4	4	4	0.00
15/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3207	3	3	3	0.00
15/08/2024	2033 On 07-November-24			Bond Future	127.04	126.7552	127.0401	126.7552	6,936.00
15/08/2024	2033 On 06-February-25			Bond Future	129.76	129.4715	129.7632	129.4715	0.00
15/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4823	5	5	5	0.00
15/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2033 On 08-May-25			Bond Future	130.98	130.6781	130.9764	130.6781	0.00
15/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	356	0	0	0	0.00
15/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2033 On 07-August-25			Bond Future	133.69	133.3858	133.6909	133.3858	0.00
15/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5041	5	5	5	0.00
15/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2033 On 06-November-25			Bond Future	134.83	134.5229	134.8348	134.5229	0.00
15/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1695	1	2	1	0.00
15/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2037 On 07-November-24			Bond Future	11.05	85.5278	85.5027	85.5278	187,996.00
15/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8416	8	8	8	0.00
15/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8463	8	8	8	0.00
15/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8369	8	8	8	0.00
15/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	159	0	0	0	0.00
15/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	154	0	0	0	0.00
15/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	157	0	0	0	0.00
15/08/2024	2037 On 06-February-25			Bond Future	11.14	83.0791	83.0539	83.0791	0.00
15/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9109	9	9	9	0.00
15/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	516	1	1	1	0.00
15/08/2024	2037 On 08-May-25			Bond Future	11.23	84.8117	84.7864	84.8117	3,975.00
15/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	7029	7	7	7	0.00
15/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11448	11	11	11	7,500.00
15/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8207	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
15/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11244	11	11	11	7,500.00
15/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	710	1	1	1	0.00
15/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1264	1	1	1	0.00
15/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	684	1	1	1	0.00
15/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1595	2	2	2	0.00
15/08/2024	2037 On 07-August-25			Bond Future	11.35	82.2861	82.2606	82.2861	0.00
15/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	10086	10	10	10	0.00
15/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1598	2	2	2	0.00
15/08/2024	2037 On 06-November-25			Bond Future	11.46	83.9198	83.8942	83.9198	0.00
15/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	5136	5	5	5	0.00
15/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4248	4	4	4	0.00
15/08/2024	2038 On 07-November-24			Bond Future	138.86	139.3252	138.8591	139.3252	3,218.00
15/08/2024	2038 On 06-February-25			Bond Future	139.72	140.1998	139.7242	140.1998	0.00
15/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4494	5	4	5	0.00
15/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2038 On 08-May-25			Bond Future	142.67	143.1594	142.6744	143.1594	0.00
15/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2994	3	3	3	0.00
15/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2038 On 07-August-25			Bond Future	143.48	143.9746	143.4801	143.9746	0.00
15/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3920	4	4	4	0.00
15/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2038 On 06-November-25			Bond Future	146.37	146.8764	146.3727	146.8764	0.00
15/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2493	3	2	3	0.00
15/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2040 On 07-November-24			Bond Future	11.27	86.2227	86.1957	86.2227	113,424.00
15/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9298	9	9	9	0.00
15/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9247	9	9	9	0.00
15/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9348	9	9	9	0.00
15/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5570	6	6	6	640.00
15/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8043	8	8	8	0.00
15/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10793	11	11	11	0.00
15/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	90	0	0	0	640.00
15/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	553	1	1	1	0.00
15/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	236	0	0	0	640.00

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15/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	150	0	0	0	0.00
15/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	155	0	0	0	0.00
15/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	153	0	0	0	0.00
15/08/2024	2040 On 06-February-25			Bond Future	11.35	83.5381	83.5109	83.5381	14.00
15/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9700	10	10	10	0.00
15/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1977	2	2	2	780.00
15/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4276	4	4	4	0.00
15/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6332	6	6	6	0.00
15/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1313	1	1	1	780.00
15/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2161	2	2	2	780.00
15/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4211	4	4	4	0.00
15/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	615	1	1	1	0.00
15/08/2024	2040 On 08-May-25			Bond Future	11.45	85.2802	85.2527	85.2802	3,900.00
15/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8262	8	8	8	0.00
15/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11990	12	12	12	7,500.00
15/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8769	9	9	9	15,000.00
15/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11689	12	12	12	7,500.00
15/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	777	1	1	1	0.00
15/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1376	1	1	1	0.00
15/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1509	2	2	2	0.00
15/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	819	1	1	1	0.00
15/08/2024	2040 On 07-August-25			Bond Future	11.56	82.5133	82.4856	82.5133	0.00
15/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	11126	11	11	11	0.00
15/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1662	2	2	2	0.00
15/08/2024	2040 On 06-November-25			Bond Future	11.68	84.1509	84.1232	84.1509	0.00
15/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5554	6	6	6	0.00
15/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4604	5	5	5	0.00
15/08/2024	2044 On 07-November-24			Bond Future	11.33	82.3222	82.4280	82.3222	79,045.00
15/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9462	9	9	9	0.00
15/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9513	9	10	9	0.00
15/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9412	9	9	9	0.00
15/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7395	7	7	7	0.00
15/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6145	6	6	6	0.00
15/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4933	5	5	5	0.00

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15/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	748	1	1	1	13,875.00
15/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	495	1	0	1	9,540.00
15/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	325	0	0	0	11,405.00
15/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	164	0	0	0	0.00
15/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	159	0	0	0	0.00
15/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	162	0	0	0	0.00
15/08/2024	2044 On 06-February-25			Bond Future	11.41	79.6802	79.7887	79.6802	0.00
15/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9916	10	10	10	0.00
15/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5314	5	5	5	449.00
15/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13260	13	13	13	0.00
15/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7521	7	8	7	449.00
15/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1670	2	2	2	0.00
15/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	283	0	0	0	449.00
15/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	999	1	1	1	0.00
15/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	586	1	1	1	0.00
15/08/2024	2044 On 08-May-25			Bond Future	11.50	81.3418	81.4528	81.3418	0.00
15/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8637	9	9	9	0.00
15/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1509	2	2	2	0.00
15/08/2024	2044 On 07-August-25			Bond Future	11.61	78.6195	78.7332	78.6195	0.00
15/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11334	11	11	11	0.00
15/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1639	2	2	2	0.00
15/08/2024	2044 On 06-November-25			Bond Future	11.71	80.1797	80.2961	80.1797	0.00
15/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5733	6	6	6	0.00
15/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4725	5	5	5	0.00
15/08/2024	2046 On 07-November-24			Bond Future	119.53	119.2592	119.5267	119.2592	18,131.00
15/08/2024	2046 On 06-February-25			Bond Future	122.09	121.8144	122.0884	121.8144	0.00
15/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8078	8	8	8	0.00
15/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2046 On 08-May-25			Bond Future	122.42	122.1436	122.4238	122.1436	0.00
15/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	454	0	0	0	0.00
15/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2046 On 07-August-25			Bond Future	124.96	124.6731	124.9597	124.6731	0.00
15/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6270	6	6	6	0.00
15/08/2024	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
15/08/2024	2046 On 06-November-25			Bond Future	125.20	124.9056	125.1985	124.9056	0.00
15/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
15/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	212	1	0	1	0.00
15/08/2024	2050 On 07-November-24			Bond Future	121.57	121.4728	121.5698	121.4728	15,424.00
15/08/2024	2050 On 06-February-25			Bond Future	121.82	121.7231	121.8230	121.7231	291.00
15/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6223	6	6	6	0.00
15/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2050 On 08-May-25			Bond Future	124.40	124.2928	124.3951	124.2928	0.00
15/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3235	3	3	3	0.00
15/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2050 On 07-August-25			Bond Future	124.57	124.4691	124.5744	124.4691	0.00
15/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4684	5	5	5	0.00
15/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
15/08/2024	2050 On 06-November-25			Bond Future	127.09	126.9773	127.0851	126.9773	0.00
15/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2665	3	3	3	0.00
15/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
15/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
15/08/2024	AL37 On 07-November-24			Index Future	1046.01	1046.2500	1046.0070	1046.2500	0.00
15/08/2024	AL37 On 06-February-25			Index Future	1068.18	1068.4210	1068.1780	1068.4210	0.00
15/08/2024	AL37 On 08-May-25			Index Future	1090.50	1090.7420	1090.4980	1090.7420	0.00
15/08/2024	AL37 On 07-August-25			Index Future	1112.87	1113.1140	1112.8700	1113.1140	0.00
15/08/2024	AL37 On 06-November-25			Index Future	1135.11	1135.3550	1135.1100	1135.3550	0.00
15/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
15/08/2024	AL7T On 07-November-24			Index Future	1243.03	1243.3200	1243.0310	1243.3200	0.00
15/08/2024	AL7T On 06-February-25			Index Future	1269.38	1269.6670	1269.3780	1269.6670	0.00
15/08/2024	AL7T On 08-May-25			Index Future	1295.90	1296.1920	1295.9020	1296.1920	0.00
15/08/2024	AL7T On 07-August-25			Index Future	1322.49	1322.7780	1322.4880	1322.7780	0.00
15/08/2024	AL7T On 06-November-25			Index Future	1348.92	1349.2080	1348.9170	1349.2080	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
15/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
15/08/2024	ALBI On 07-November-24			Index Future	1074.66	1074.9110	1074.6620	1074.9110	122.00
15/08/2024	ALBI On 06-February-25			Index Future	1097.44	1097.6900	1097.4400	1097.6900	0.00
15/08/2024	ALBI On 08-May-25			Index Future	1120.37	1120.6220	1120.3710	1120.6220	0.00
15/08/2024	ALBI On 07-August-25			Index Future	1143.36	1143.6070	1143.3560	1143.6070	0.00
15/08/2024	ALBI On 06-November-25			Index Future	1166.21	1166.4570	1166.2060	1166.4570	0.00
15/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	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
15/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	ES33 On 07-November-24			Bond Future	11.39	79.7792	79.8333	79.7792	0.00
15/08/2024	ES33 On 06-February-25			Bond Future	11.51	81.4884	81.5440	81.4884	0.00
15/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7812	8	8	8	0.00
15/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
15/08/2024	ES33 On 08-May-25			Bond Future	11.64	79.4059	79.4630	79.4059	0.00
15/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4691	5	5	5	0.00
15/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
15/08/2024	ES33 On 07-August-25			Bond Future	11.78	81.0481	81.1068	81.0481	0.00
15/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7302	7	7	7	0.00
15/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
15/08/2024	ES33 On 06-November-25			Bond Future	11.94	78.8788	78.9391	78.8788	0.00
15/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	289	0	0	0	0.00
15/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
15/08/2024	ES42 On 07-November-24			Bond Future	11.76	76.4389	76.4756	76.4389	0.00
15/08/2024	ES42 On 06-February-25			Bond Future	11.86	78.0757	78.1136	78.0757	0.00
15/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9720	10	10	10	0.00
15/08/2024	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
15/08/2024	ES42 On 08-May-25			Bond Future	11.96	75.4551	75.4941	75.4551	0.00
15/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6863	7	7	7	0.00
15/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
15/08/2024	ES42 On 07-August-25			Bond Future	12.08	77.0133	77.0535	77.0133	0.00
15/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8781	9	9	9	0.00
15/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
15/08/2024	ES42 On 06-November-25			Bond Future	12.21	74.2944	74.3358	74.2944	0.00
15/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1002	1	1	1	0.00
15/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
15/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
15/08/2024	GOVI On 07-November-24			GOVI	1058.35	1058.5980	1058.3530	1058.5980	685.00
15/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1095730	110	110	110	0.00
15/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1095630	110	110	110	0.00
15/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1095530	110	110	110	0.00
15/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
15/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
15/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
15/08/2024	GOVI On 06-February-25			GOVI	1080.79	1081.0310	1080.7850	1081.0310	0.00
15/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1087850	109	109	109	0.00
15/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/08/2024	GOVI On 08-May-25			GOVI	1103.37	1103.6150	1103.3680	1103.6150	0.00
15/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	813680	82	81	82	0.00
15/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
15/08/2024	GOVI On 07-August-25			GOVI	1126.00	1126.2520	1126.0040	1126.2520	0.00
15/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1150040	115	115	115	0.00
15/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
15/08/2024	GOVI On 06-November-25			GOVI	1148.51	1148.7550	1148.5070	1148.7550	0.00
15/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	365070	37	37	37	0.00
15/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
15/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
15/08/2024	IGOV On 07-November-24			Index Future	369.32	369.4020	369.3160	369.4020	594.00
15/08/2024	IGOV On 06-February-25			Index Future	377.23	377.3190	377.2320	377.3190	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
15/08/2024	IGOV On 08-May-25			Index Future	385.20	385.2880	385.2010	385.2880	0.00
15/08/2024	IGOV On 07-August-25			Index Future	393.19	393.2760	393.1880	393.2760	0.00
15/08/2024	IGOV On 06-November-25			Index Future	401.13	401.2170	401.1290	401.2170	0.00
15/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
15/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
15/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
15/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
15/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
15/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
15/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
15/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
15/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
15/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/08/2024	R035 On 07-November-24			Bond Future	10.66	90.8045	90.7795	90.8045	142,413.00
15/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8276	8	8	8	0.00
15/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8229	8	8	8	0.00
15/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8323	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
15/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13157	13	13	13	0.00
15/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8371	8	8	8	1,000.00
15/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3433	3	3	3	0.00
15/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	959	1	1	1	11,000.00
15/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	15	0	0	0	1,000.00
15/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	145	0	0	0	0.00
15/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	148	0	0	0	0.00
15/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	153	0	0	0	0.00
15/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	150	0	0	0	0.00
15/08/2024	R035 On 06-February-25			Bond Future	10.74	92.7286	92.7034	92.7286	0.00
15/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9154	9	9	9	0.00
15/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	471	0	0	0	0.00
15/08/2024	R035 On 08-May-25			Bond Future	10.83	90.1500	90.1247	90.1500	0.00
15/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6603	7	7	7	0.00
15/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5421	5	5	5	400.00
15/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12866	13	13	13	0.00
15/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10253	10	10	10	0.00
15/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	774	1	1	1	400.00
15/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2064	2	2	2	0.00
15/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	419	0	0	0	400.00
15/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1605	2	2	2	0.00
15/08/2024	R035 On 07-August-25			Bond Future	10.93	91.9950	91.9696	91.9950	0.00
15/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	10050	10	10	10	0.00
15/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1452	1	1	1	0.00
15/08/2024	R035 On 06-November-25			Bond Future	11.05	89.3152	89.2897	89.3152	0.00
15/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4853	5	5	5	0.00
15/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4074	4	4	4	0.00
15/08/2024	R053 On 07-November-24			Bond Future	11.26	104.4696	104.4318	104.4696	3,638.00
15/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12255	12	12	12	0.00
15/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12320	12	12	12	0.00
15/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12189	12	12	12	0.00
15/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	260	0	0	0	0.00
15/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	251	0	0	0	0.00
15/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	256	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
15/08/2024	R053 On 06-February-25			Bond Future	11.34	106.6823	106.6442	106.6823	0.00
15/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13111	13	13	13	0.00
15/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	847	1	1	1	0.00
15/08/2024	R053 On 08-May-25			Bond Future	11.43	103.0380	102.9996	103.0380	0.00
15/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11494	12	11	12	0.00
15/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2062	2	2	2	0.00
15/08/2024	R053 On 07-August-25			Bond Future	11.52	105.1446	105.1059	105.1446	0.00
15/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	14348	14	14	14	0.00
15/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2076	2	2	2	0.00
15/08/2024	R053 On 06-November-25			Bond Future	11.62	101.3674	101.3285	101.3674	0.00
15/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	7286	7	7	7	0.00
15/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6172	6	6	6	0.00
15/08/2024	R186 On 07-November-24			Bond Future	8.11	108.7166	108.6602	108.7166	142,790.00
15/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2062	2	2	2	0.00
15/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2044	2	2	2	0.00
15/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2079	2	2	2	0.00
15/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	64	0	0	0	0.00
15/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	68	0	0	0	0.00
15/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	66	0	0	0	0.00
15/08/2024	R186 On 06-February-25			Bond Future	8.04	105.7057	105.6486	105.7057	0.00
15/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1928	2	2	2	0.00
15/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	219	0	0	0	0.00
15/08/2024	R186 On 08-May-25			Bond Future	7.97	107.9113	107.8533	107.9113	0.00
15/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1215	1	1	1	0.00
15/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	460	0	0	0	0.00
15/08/2024	R186 On 07-August-25			Bond Future	7.91	104.8067	104.7481	104.8067	0.00
15/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2359	2	2	2	0.00
15/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	3014	3	3	3	0.00
15/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1864	2	2	2	1,983.00
15/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	41	0	0	0	1,983.00
15/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	183	0	0	0	0.00
15/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	98	0	0	0	0.00
15/08/2024	R186 On 06-November-25			Bond Future	7.87	106.8901	106.8308	106.8901	0.00
15/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	796	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
15/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	516	0	1	0	0.00
15/08/2024	R202 On 07-November-24			Bond Future	269.49	269.5025	269.4902	269.5025	1,076.00
15/08/2024	R202 On 06-February-25			Bond Future	270.06	270.0744	270.0630	270.0744	0.00
15/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3273	3	3	3	0.00
15/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
15/08/2024	R202 On 08-May-25			Bond Future	275.77	275.7760	275.7655	275.7760	0.00
15/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3456	3	3	3	0.00
15/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
15/08/2024	R202 On 07-August-25			Bond Future	276.17	276.1833	276.1738	276.1833	0.00
15/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4574	5	5	5	0.00
15/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
15/08/2024	R202 On 06-November-25			Bond Future	281.74	281.7496	281.7414	281.7496	0.00
15/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6101	6	6	6	0.00
15/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
15/08/2024	R209 On 07-November-24			Bond Future	10.78	71.4604	71.4115	71.4604	16,366.00
15/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7039	7	7	7	0.00
15/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7080	7	7	7	0.00
15/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6997	7	7	7	0.00
15/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	162	0	0	0	0.00
15/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	156	0	0	0	0.00
15/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	159	0	0	0	0.00
15/08/2024	R209 On 06-February-25			Bond Future	10.86	72.9742	72.9245	72.9742	0.00
15/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7884	8	8	8	0.00
15/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	467	0	0	0	0.00
15/08/2024	R209 On 08-May-25			Bond Future	10.94	71.3412	71.2908	71.3412	0.00
15/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5967	6	6	6	0.00
15/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1456	1	1	1	0.00
15/08/2024	R209 On 07-August-25			Bond Future	11.03	72.8008	72.7497	72.8008	0.00
15/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8845	9	9	9	0.00
15/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1374	1	1	1	0.00
15/08/2024	R209 On 06-November-25			Bond Future	11.14	71.0952	71.0434	71.0952	0.00
15/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4384	4	4	4	0.00
15/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3770	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
15/08/2024	R210 On 07-November-24			Bond Future	242.00	241.7700	242.0026	241.7700	1,486.00
15/08/2024	R210 On 06-February-25			Bond Future	247.19	246.9507	247.1893	246.9507	0.00
15/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7579	7	8	7	0.00
15/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/08/2024	R210 On 08-May-25			Bond Future	249.01	248.7652	249.0099	248.7652	0.00
15/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	980	1	1	1	0.00
15/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
15/08/2024	R210 On 07-August-25			Bond Future	254.17	253.9184	254.1694	253.9184	0.00
15/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5729	5	6	5	0.00
15/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
15/08/2024	R210 On 06-November-25			Bond Future	255.84	255.5817	255.8388	255.5817	0.00
15/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3699	3	4	3	0.00
15/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
15/08/2024	R213 On 07-November-24			Bond Future	9.60	89.4000	89.3120	89.4000	77,290.00
15/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6692	7	7	7	0.00
15/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6654	7	7	7	0.00
15/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6729	7	7	7	0.00
15/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	66	0	0	0	0.00
15/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	69	0	0	0	0.00
15/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	68	0	0	0	0.00
15/08/2024	R213 On 06-February-25			Bond Future	9.66	91.2943	91.2048	91.2943	0.00
15/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6990	7	7	7	0.00
15/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	282	0	0	0	0.00
15/08/2024	R213 On 08-May-25			Bond Future	9.72	89.6398	89.5488	89.6398	0.00
15/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4390	4	4	4	0.00
15/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1231	1	1	1	0.00
15/08/2024	R213 On 07-August-25			Bond Future	9.79	91.4753	91.3828	91.4753	0.00
15/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7720	8	8	8	0.00
15/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	804	1	1	1	0.00
15/08/2024	R213 On 06-November-25			Bond Future	9.90	89.7395	89.6457	89.7395	0.00
15/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	3259	3	3	3	0.00
15/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2683	3	3	3	0.00
15/08/2024	R214 On 07-November-24			Bond Future	11.12	66.8360	66.8683	66.8360	20,274.00
15/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7582	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
15/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7625	8	8	8	0.00
15/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7539	8	8	8	0.00
15/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	153	0	0	0	0.00
15/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	148	0	0	0	0.00
15/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	150	0	0	0	0.00
15/08/2024	R214 On 06-February-25			Bond Future	11.20	68.2522	68.2854	68.2522	0.00
15/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7971	8	8	8	0.00
15/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4317	4	4	4	554.00
15/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6176	6	6	6	554.00
15/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11550	12	12	12	0.00
15/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	194	0	0	0	554.00
15/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	853	1	1	1	0.00
15/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1439	1	1	1	0.00
15/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	526	1	1	1	0.00
15/08/2024	R214 On 08-May-25			Bond Future	11.28	66.3707	66.4049	66.3707	0.00
15/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6917	7	7	7	0.00
15/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1327	1	1	1	0.00
15/08/2024	R214 On 07-August-25			Bond Future	11.37	67.7291	67.7644	67.7291	0.00
15/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	9175	9	9	9	0.00
15/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1498	2	1	2	0.00
15/08/2024	R214 On 06-November-25			Bond Future	11.47	65.7735	65.8097	65.7735	0.00
15/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4795	5	5	5	0.00
15/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3918	4	4	4	0.00
15/08/2024	R248 On 07-November-24			Bond Future	11.24	81.3035	81.3088	81.3035	251,133.00
15/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9571	10	10	10	0.00
15/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9622	10	10	10	0.00
15/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9519	10	10	10	0.00
15/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	168	0	0	0	0.00
15/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	162	0	0	0	0.00
15/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	165	0	0	0	0.00
15/08/2024	R248 On 06-February-25			Bond Future	11.32	83.0262	83.0320	83.0262	10,000.00
15/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9200	9	9	9	0.00
15/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	784	1	1	1	0.00
15/08/2024	R248 On 08-May-25			Bond Future	11.40	80.3085	80.3147	80.3085	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
15/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8853	9	9	9	0.00
15/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1595	2	2	2	0.00
15/08/2024	R248 On 07-August-25			Bond Future	11.49	81.9517	81.9586	81.9517	0.00
15/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11505	12	12	12	0.00
15/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1580	2	2	2	0.00
15/08/2024	R248 On 06-November-25			Bond Future	11.60	79.1349	79.1422	79.1349	0.00
15/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5763	6	6	6	0.00
15/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4863	5	5	5	0.00
15/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00