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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/08/2024 TO: 16/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	2025 On 07-November-24			Bond Future	185.69	185.7224	185.6880	185.7224	9,240.00
16/08/2024	2029 On 07-November-24			Bond Future	133.82	133.7561	133.8163	133.7561	8,202.00
16/08/2024	2029 On 06-February-25			Bond Future	136.65	136.6229	136.6485	136.6229	0.00
16/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4248	4	4	4	0.00
16/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2029 On 08-May-25			Bond Future	138.01	138.0811	138.0136	138.0811	0.00
16/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	164	0	0	0	0.00
16/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2029 On 07-August-25			Bond Future	140.79	140.9426	140.7858	140.9426	0.00
16/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3376	4	3	4	0.00
16/08/2024	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
16/08/2024	2029 On 06-November-25			Bond Future	142.12	142.3350	142.1162	142.3350	0.00
16/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2326	3	2	3	0.00
16/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2030 On 07-November-24			Bond Future	9.34	97.4999	96.8025	97.4999	170,635.00
16/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5402	6	5	6	0.00
16/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5437	6	5	6	0.00
16/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5367	6	5	6	0.00
16/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3552	4	4	4	600.00
16/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5262	6	5	6	600.00
16/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9449	10	9	10	0.00
16/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	2	0	0	0	600.00
16/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	73	0	0	0	0.00
16/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	215	0	0	0	0.00
16/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	68	0	0	0	0.00
16/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	65	0	0	0	0.00
16/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	66	0	0	0	0.00
16/08/2024	2030 On 06-February-25			Bond Future	9.39	95.5560	94.8179	95.5560	0.00
16/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5035	6	5	6	0.00
16/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	540	1	1	1	800.00
16/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1188	2	1	2	800.00
16/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2233	3	2	3	0.00
16/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	1110	1	1	1	800.00
16/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1983	2	2	2	0.00
16/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	3262	3	3	3	0.00
16/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	323	0	0	0	0.00
16/08/2024	2030 On 08-May-25			Bond Future	9.47	97.5499	96.7304	97.5499	0.00
16/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	2930	4	3	4	0.00
16/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8331	9	8	9	0.00
16/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3888	5	4	5	1,640.00
16/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9594	10	10	10	0.00
16/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	736	1	1	1	800.00
16/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1401	2	1	2	800.00
16/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3075	4	3	4	0.00
16/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4926	6	5	6	2,280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	1230	1	1	1	800.00
16/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2465	2	2	2	0.00
16/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3652	3	4	3	0.00
16/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	97	0	0	0	2,280.00
16/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	655	1	1	1	0.00
16/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	178	0	0	0	1,640.00
16/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	924	1	1	1	0.00
16/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1297	1	1	1	0.00
16/08/2024	2030 On 07-August-25			Bond Future	9.57	95.5368	94.6389	95.5368	0.00
16/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5805	7	6	7	0.00
16/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8554	9	9	9	0.00
16/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4164	5	4	5	1,054.00
16/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	271	0	0	0	1,054.00
16/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1109	1	1	1	0.00
16/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	697	1	1	1	0.00
16/08/2024	2030 On 06-November-25			Bond Future	9.69	97.4364	96.4817	97.4364	0.00
16/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2047	3	2	3	0.00
16/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2533	2	3	2	0.00
16/08/2024	2032 On 07-November-24			Bond Future	10.11	92.3173	91.4506	92.3173	105,516.00
16/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6422	7	6	7	0.00
16/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6381	7	6	7	0.00
16/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6463	7	6	7	0.00
16/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7084	8	7	8	1,615.00
16/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14026	15	14	15	0.00
16/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6960	8	7	8	600.00
16/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12422	13	12	13	0.00
16/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4916	6	5	6	600.00
16/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	990	1	1	1	100.00
16/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	711	1	1	1	50.00
16/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2986	4	3	4	0.00
16/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	663	1	1	1	200.00
16/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1996	2	2	2	0.00
16/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2451	2	2	2	0.00
16/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	103	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
16/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	2	0	0	0	600.00
16/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	266	0	0	0	0.00
16/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
16/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	97	0	0	0	0.00
16/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	129	0	0	0	0.00
16/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	134	0	0	0	0.00
16/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	132	0	0	0	0.00
16/08/2024	2032 On 06-February-25			Bond Future	10.19	94.2733	93.3635	94.2733	0.00
16/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7165	8	7	8	0.00
16/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	645	1	1	1	800.00
16/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1440	2	1	2	800.00
16/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3238	4	3	4	0.00
16/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	1289	1	1	1	800.00
16/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2699	2	3	2	0.00
16/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	4322	4	4	4	0.00
16/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	349	0	0	0	0.00
16/08/2024	2032 On 08-May-25			Bond Future	10.29	92.0752	91.0831	92.0752	0.00
16/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4256	5	4	5	0.00
16/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	891	1	1	1	800.00
16/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1699	2	2	2	800.00
16/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4442	5	4	5	0.00
16/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1402	1	1	1	800.00
16/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	3379	3	3	3	0.00
16/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4932	4	5	4	0.00
16/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1477	1	1	1	0.00
16/08/2024	2032 On 07-August-25			Bond Future	10.40	93.9594	92.8883	93.9594	0.00
16/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7800	9	8	9	0.00
16/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1043	1	1	1	0.00
16/08/2024	2032 On 06-November-25			Bond Future	10.53	91.6657	90.5359	91.6657	0.00
16/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3006	4	3	4	0.00
16/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3466	3	3	3	0.00
16/08/2024	2033 On 07-November-24			Bond Future	127.02	127.0401	127.0150	127.0401	6,936.00
16/08/2024	2033 On 06-February-25			Bond Future	129.70	129.7632	129.7036	129.7632	0.00
16/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4764	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
16/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2033 On 08-May-25			Bond Future	130.83	130.9764	130.8270	130.9764	0.00
16/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	207	0	0	0	0.00
16/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2033 On 07-August-25			Bond Future	133.46	133.6909	133.4552	133.6909	0.00
16/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4805	5	5	5	0.00
16/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2033 On 06-November-25			Bond Future	134.54	134.8348	134.5389	134.8348	0.00
16/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1399	2	1	2	0.00
16/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2037 On 07-November-24			Bond Future	11.19	85.5027	84.6902	85.5027	187,996.00
16/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7614	8	8	8	0.00
16/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7661	8	8	8	0.00
16/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7567	8	8	8	0.00
16/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	170	0	0	0	0.00
16/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	164	0	0	0	0.00
16/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	167	0	0	0	0.00
16/08/2024	2037 On 06-February-25			Bond Future	11.29	83.0539	82.2015	83.0539	0.00
16/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8264	9	8	9	0.00
16/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	524	1	1	1	0.00
16/08/2024	2037 On 08-May-25			Bond Future	11.40	84.7864	83.8588	84.7864	3,975.00
16/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6134	7	6	7	0.00
16/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10481	11	10	11	7,500.00
16/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7287	8	7	8	15,000.00
16/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10287	11	10	11	7,500.00
16/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	681	1	1	1	0.00
16/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1272	1	1	1	0.00
16/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	645	1	1	1	0.00
16/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1627	2	2	2	0.00
16/08/2024	2037 On 07-August-25			Bond Future	11.53	82.2606	81.2605	82.2606	0.00
16/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8992	10	9	10	0.00
16/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1504	2	2	2	0.00
16/08/2024	2037 On 06-November-25			Bond Future	11.66	83.8942	82.8408	83.8942	0.00
16/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4245	5	4	5	0.00

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16/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4411	4	4	4	0.00
16/08/2024	2038 On 07-November-24			Bond Future	138.99	138.8591	138.9859	138.8591	3,218.00
16/08/2024	2038 On 06-February-25			Bond Future	139.82	139.7242	139.8162	139.7242	0.00
16/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4586	4	5	4	0.00
16/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2038 On 08-May-25			Bond Future	142.67	142.6744	142.6721	142.6744	0.00
16/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2992	3	3	3	0.00
16/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2038 On 07-August-25			Bond Future	143.39	143.4801	143.3859	143.4801	0.00
16/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3826	4	4	4	0.00
16/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2038 On 06-November-25			Bond Future	146.22	146.3727	146.2174	146.3727	0.00
16/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2337	2	2	2	0.00
16/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2040 On 07-November-24			Bond Future	11.44	86.1957	85.1258	86.1957	113,574.00
16/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8253	9	8	9	0.00
16/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8203	9	8	9	0.00
16/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8302	9	8	9	0.00
16/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4620	6	5	6	640.00
16/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7017	8	7	8	0.00
16/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9735	11	10	11	0.00
16/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	103	0	0	0	640.00
16/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	279	0	0	0	640.00
16/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	673	1	1	1	0.00
16/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	174	0	0	0	0.00
16/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	181	0	0	0	0.00
16/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	178	0	0	0	0.00
16/08/2024	2040 On 06-February-25			Bond Future	11.53	83.5109	82.3956	83.5109	14.00
16/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8583	10	9	10	0.00
16/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5283	6	5	6	0.00
16/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1310	2	1	2	780.00
16/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3335	4	3	4	0.00
16/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2335	2	2	2	780.00
16/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4659	4	5	4	0.00

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16/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1379	1	1	1	780.00
16/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	613	1	1	1	0.00
16/08/2024	2040 On 08-May-25			Bond Future	11.65	85.2527	84.0566	85.2527	3,900.00
16/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7143	8	7	8	0.00
16/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10509	12	11	12	7,500.00
16/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10808	12	11	12	7,500.00
16/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7637	9	8	9	15,000.00
16/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	791	1	1	1	0.00
16/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1439	1	1	1	0.00
16/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	836	1	1	1	0.00
16/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1586	2	2	2	0.00
16/08/2024	2040 On 07-August-25			Bond Future	11.78	82.4856	81.2113	82.4856	0.00
16/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9801	11	10	11	0.00
16/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1612	2	2	2	0.00
16/08/2024	2040 On 06-November-25			Bond Future	11.91	84.1232	82.7902	84.1232	0.00
16/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4507	6	5	6	0.00
16/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4891	5	5	5	0.00
16/08/2024	2044 On 07-November-24			Bond Future	11.49	82.4280	81.3941	82.4280	79,045.00
16/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8432	9	8	9	0.00
16/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8482	10	8	10	0.00
16/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8382	9	8	9	0.00
16/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6384	7	6	7	0.00
16/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5162	6	5	6	0.00
16/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3994	5	4	5	0.00
16/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	843	1	1	1	13,875.00
16/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	545	0	1	0	9,540.00
16/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	349	0	0	0	11,405.00
16/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	168	0	0	0	0.00
16/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	162	0	0	0	0.00
16/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	165	0	0	0	0.00
16/08/2024	2044 On 06-February-25			Bond Future	11.58	79.7887	78.7112	79.7887	0.00
16/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8879	10	9	10	0.00
16/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4418	5	4	5	449.00
16/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12164	13	12	13	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
16/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6537	8	7	8	449.00
16/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1851	2	2	2	0.00
16/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	265	0	0	0	449.00
16/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1092	1	1	1	0.00
16/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	627	1	1	1	0.00
16/08/2024	2044 On 08-May-25			Bond Future	11.69	81.4528	80.2977	81.4528	0.00
16/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7550	9	8	9	0.00
16/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1577	2	2	2	0.00
16/08/2024	2044 On 07-August-25			Bond Future	11.81	78.7332	77.5032	78.7332	0.00
16/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10116	11	10	11	0.00
16/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1651	2	2	2	0.00
16/08/2024	2044 On 06-November-25			Bond Future	11.93	80.2961	79.0098	80.2961	0.00
16/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4716	6	5	6	0.00
16/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4995	5	5	5	0.00
16/08/2024	2046 On 07-November-24			Bond Future	119.69	119.5267	119.6865	119.5267	18,131.00
16/08/2024	2046 On 06-February-25			Bond Future	122.22	122.0884	122.2195	122.0884	0.00
16/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8209	8	8	8	0.00
16/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2046 On 08-May-25			Bond Future	122.47	122.4238	122.4736	122.4238	0.00
16/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	504	0	1	0	0.00
16/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2046 On 07-August-25			Bond Future	124.93	124.9597	124.9323	124.9597	0.00
16/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6242	6	6	6	0.00
16/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2046 On 06-November-25			Bond Future	125.12	125.1985	125.1181	125.1985	3.00
16/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
16/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	292	0	0	0	0.00
16/08/2024	2050 On 07-November-24			Bond Future	121.14	121.5698	121.1366	121.5698	15,424.00
16/08/2024	2050 On 06-February-25			Bond Future	121.35	121.8230	121.3477	121.8230	582.00
16/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5748	6	6	6	0.00
16/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2050 On 08-May-25			Bond Future	123.83	124.3951	123.8264	124.3951	0.00
16/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2666	3	3	3	0.00
16/08/2024	2050 On 08-May-25	121.16	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
16/08/2024	2050 On 07-August-25			Bond Future	123.91	124.5744	123.9143	124.5744	0.00
16/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4024	5	4	5	0.00
16/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
16/08/2024	2050 On 06-November-25			Bond Future	126.36	127.0851	126.3607	127.0851	3.00
16/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1941	3	2	3	0.00
16/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
16/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	AL37 On 07-November-24			Index Future	1037.41	1046.0070	1037.4120	1046.0070	0.00
16/08/2024	AL37 On 06-February-25			Index Future	1059.12	1068.1780	1059.1220	1068.1780	0.00
16/08/2024	AL37 On 08-May-25			Index Future	1080.53	1090.4980	1080.5280	1090.4980	0.00
16/08/2024	AL37 On 07-August-25			Index Future	1102.01	1112.8700	1102.0080	1112.8700	0.00
16/08/2024	AL37 On 06-November-25			Index Future	1123.58	1135.1100	1123.5750	1135.1100	0.00
16/08/2024	AL7T On 07-November-24			Index Future	1231.67	1243.0310	1231.6720	1243.0310	0.00
16/08/2024	AL7T On 06-February-25			Index Future	1257.45	1269.3780	1257.4470	1269.3780	0.00
16/08/2024	AL7T On 08-May-25			Index Future	1282.86	1295.9020	1282.8620	1295.9020	0.00
16/08/2024	AL7T On 07-August-25			Index Future	1308.36	1322.4880	1308.3640	1322.4880	0.00
16/08/2024	AL7T On 06-November-25			Index Future	1333.97	1348.9170	1333.9700	1348.9170	0.00
16/08/2024	ALBI On 07-November-24			Index Future	1065.01	1074.6620	1065.0050	1074.6620	122.00
16/08/2024	ALBI On 06-February-25			Index Future	1087.29	1097.4400	1087.2920	1097.4400	0.00
16/08/2024	ALBI On 08-May-25			Index Future	1109.27	1120.3710	1109.2680	1120.3710	0.00
16/08/2024	ALBI On 07-August-25			Index Future	1131.32	1143.3560	1131.3190	1143.3560	0.00
16/08/2024	ALBI On 06-November-25			Index Future	1153.46	1166.2060	1153.4600	1166.2060	0.00
16/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C030 On 31-January-30			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
16/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	CI58 On 31-January-58			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
16/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	ES33 On 07-November-24			Bond Future	11.56	79.8333	79.0775	79.8333	0.00
16/08/2024	ES33 On 06-February-25			Bond Future	11.69	81.5440	80.7508	81.5440	0.00
16/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7019	8	7	8	0.00
16/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
16/08/2024	ES33 On 08-May-25			Bond Future	11.83	79.4630	78.5986	79.4630	0.00
16/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3827	5	4	5	0.00
16/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
16/08/2024	ES33 On 07-August-25			Bond Future	11.99	81.1068	80.1740	81.1068	0.00
16/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6369	7	6	7	0.00
16/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
16/08/2024	ES33 On 06-November-25			Bond Future	12.18	78.9391	77.9556	78.9391	0.00
16/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
16/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	695	0	1	0	0.00
16/08/2024	ES42 On 07-November-24			Bond Future	11.92	76.4756	75.4995	76.4756	0.00
16/08/2024	ES42 On 06-February-25			Bond Future	12.03	78.1136	77.0961	78.1136	0.00
16/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8703	10	9	10	0.00
16/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/08/2024	ES42 On 08-May-25			Bond Future	12.16	75.4941	74.4023	75.4941	0.00
16/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5771	7	6	7	0.00
16/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
16/08/2024	ES42 On 07-August-25			Bond Future	12.29	77.0535	75.8910	77.0535	0.00
16/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7619	9	8	9	0.00
16/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
16/08/2024	ES42 On 06-November-25			Bond Future	12.43	74.3358	73.1191	74.3358	0.00
16/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	1	0	1	0.00
16/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	215	0	0	0	0.00
16/08/2024	GOVI On 07-November-24			GOVI	1048.86	1058.3530	1048.8630	1058.3530	685.00
16/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1000830	110	100	110	0.00
16/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1000730	110	100	110	0.00
16/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1000630	110	100	110	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
16/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/08/2024	GOVI On 06-February-25			GOVI	1070.81	1080.7850	1070.8130	1080.7850	0.00
16/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	988130	109	99	109	0.00
16/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
16/08/2024	GOVI On 08-May-25			GOVI	1092.46	1103.3680	1092.4550	1103.3680	0.00
16/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	704550	81	70	81	0.00
16/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
16/08/2024	GOVI On 07-August-25			GOVI	1114.17	1126.0040	1114.1720	1126.0040	0.00
16/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1031720	115	103	115	0.00
16/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
16/08/2024	GOVI On 06-November-25			GOVI	1135.98	1148.5070	1135.9770	1148.5070	0.00
16/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	239770	37	24	37	0.00
16/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
16/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2024	IGOV On 07-November-24			Index Future	369.49	369.3160	369.4940	369.3160	594.00
16/08/2024	IGOV On 06-February-25			Index Future	377.32	377.2320	377.3150	377.2320	0.00
16/08/2024	IGOV On 08-May-25			Index Future	385.03	385.2010	385.0280	385.2010	0.00
16/08/2024	IGOV On 07-August-25			Index Future	392.77	393.1880	392.7670	393.1880	0.00
16/08/2024	IGOV On 06-November-25			Index Future	400.54	401.1290	400.5370	401.1290	0.00
16/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
16/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
16/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
16/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
16/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
16/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
16/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
16/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
16/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
16/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
16/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/08/2024	R035 On 07-November-24			Bond Future	10.80	90.7795	89.9521	90.7795	142,413.00
16/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7445	8	7	8	0.00
16/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7398	8	7	8	0.00
16/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7492	8	7	8	0.00
16/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12327	13	12	13	0.00
16/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7539	8	8	8	1,000.00
16/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	2712	3	3	3	0.00
16/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	1066	1	1	1	11,000.00
16/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	12	0	0	0	1,000.00
16/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	141	0	0	0	0.00
16/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	143	0	0	0	0.00
16/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	149	0	0	0	0.00
16/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	146	0	0	0	0.00
16/08/2024	R035 On 06-February-25			Bond Future	10.90	92.7034	91.8345	92.7034	0.00
16/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8302	9	8	9	0.00
16/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	488	0	0	0	0.00
16/08/2024	R035 On 08-May-25			Bond Future	11.00	90.1247	89.1764	90.1247	0.00
16/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5714	7	6	7	0.00
16/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4575	5	5	5	400.00
16/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11869	13	12	13	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
16/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9302	10	9	10	0.00
16/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	771	1	1	1	400.00
16/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2166	2	2	2	0.00
16/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	371	0	0	0	400.00
16/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1665	2	2	2	0.00
16/08/2024	R035 On 07-August-25			Bond Future	11.12	91.9696	90.9448	91.9696	0.00
16/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8951	10	9	10	0.00
16/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1378	1	1	1	0.00
16/08/2024	R035 On 06-November-25			Bond Future	11.26	89.2897	88.2088	89.2897	0.00
16/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3963	5	4	5	0.00
16/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4265	4	4	4	0.00
16/08/2024	R053 On 07-November-24			Bond Future	11.42	104.4318	103.0901	104.4318	3,638.00
16/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10920	12	11	12	0.00
16/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10985	12	11	12	0.00
16/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10855	12	11	12	0.00
16/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	267	0	0	0	0.00
16/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	258	0	0	0	0.00
16/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	263	0	0	0	0.00
16/08/2024	R053 On 06-February-25			Bond Future	11.50	106.6442	105.2464	106.6442	0.00
16/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11775	13	12	13	0.00
16/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	909	1	1	1	0.00
16/08/2024	R053 On 08-May-25			Bond Future	11.61	102.9996	101.5012	102.9996	0.00
16/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10007	11	10	11	0.00
16/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2073	2	2	2	0.00
16/08/2024	R053 On 07-August-25			Bond Future	11.71	105.1059	103.5114	105.1059	0.00
16/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12728	14	13	14	0.00
16/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2051	2	2	2	0.00
16/08/2024	R053 On 06-November-25			Bond Future	11.83	101.3285	99.6608	101.3285	0.00
16/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5952	7	6	7	0.00
16/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6506	6	7	6	0.00
16/08/2024	R186 On 07-November-24			Bond Future	8.25	108.6602	108.3804	108.6602	142,790.00
16/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1801	2	2	2	0.00
16/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1783	2	2	2	0.00
16/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1818	2	2	2	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
16/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	83	0	0	0	0.00
16/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	87	0	0	0	0.00
16/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	85	0	0	0	0.00
16/08/2024	R186 On 06-February-25			Bond Future	8.22	105.6486	105.3344	105.6486	0.00
16/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1674	2	2	2	0.00
16/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	278	0	0	0	0.00
16/08/2024	R186 On 08-May-25			Bond Future	8.23	107.8533	107.4595	107.8533	0.00
16/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	970	1	1	1	0.00
16/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	609	0	1	0	0.00
16/08/2024	R186 On 07-August-25			Bond Future	8.27	104.7481	104.2788	104.7481	0.00
16/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	1952	2	2	2	0.00
16/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2576	3	3	3	0.00
16/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1494	2	1	2	1,983.00
16/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	72	0	0	0	1,983.00
16/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	283	0	0	0	0.00
16/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	161	0	0	0	0.00
16/08/2024	R186 On 06-November-25			Bond Future	8.36	106.8308	106.3094	106.8308	0.00
16/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	526	1	1	1	0.00
16/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	767	1	1	1	0.00
16/08/2024	R202 On 07-November-24			Bond Future	269.44	269.4902	269.4396	269.4902	1,076.00
16/08/2024	R202 On 06-February-25			Bond Future	269.94	270.0630	269.9391	270.0630	0.00
16/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3149	3	3	3	0.00
16/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
16/08/2024	R202 On 08-May-25			Bond Future	275.45	275.7655	275.4537	275.7655	0.00
16/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3144	3	3	3	0.00
16/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
16/08/2024	R202 On 07-August-25			Bond Future	275.68	276.1738	275.6796	276.1738	0.00
16/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4080	5	4	5	0.00
16/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
16/08/2024	R202 On 06-November-25			Bond Future	281.12	281.7414	281.1236	281.7414	0.00
16/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5484	6	5	6	0.00
16/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
16/08/2024	R209 On 07-November-24			Bond Future	10.94	71.4115	70.5914	71.4115	16,366.00
16/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6224	7	6	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
16/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6266	7	6	7	0.00
16/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6183	7	6	7	0.00
16/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	168	0	0	0	0.00
16/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	162	0	0	0	0.00
16/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	165	0	0	0	0.00
16/08/2024	R209 On 06-February-25			Bond Future	11.03	72.9245	72.0680	72.9245	0.00
16/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7061	8	7	8	0.00
16/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	501	0	1	0	0.00
16/08/2024	R209 On 08-May-25			Bond Future	11.13	71.2908	70.3675	71.2908	0.00
16/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5059	6	5	6	0.00
16/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1472	1	1	1	0.00
16/08/2024	R209 On 07-August-25			Bond Future	11.24	72.7497	71.7622	72.7497	0.00
16/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7820	9	8	9	0.00
16/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1336	1	1	1	0.00
16/08/2024	R209 On 06-November-25			Bond Future	11.36	71.0434	70.0073	71.0434	0.00
16/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3578	4	4	4	0.00
16/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4000	4	4	4	0.00
16/08/2024	R210 On 07-November-24			Bond Future	242.20	242.0026	242.2005	242.0026	1,486.00
16/08/2024	R210 On 06-February-25			Bond Future	247.33	247.1893	247.3263	247.1893	0.00
16/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7716	8	8	8	0.00
16/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/08/2024	R210 On 08-May-25			Bond Future	248.98	249.0099	248.9800	249.0099	0.00
16/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	950	1	1	1	0.00
16/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
16/08/2024	R210 On 07-August-25			Bond Future	253.98	254.1694	253.9801	254.1694	0.00
16/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5540	6	6	6	0.00
16/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
16/08/2024	R210 On 06-November-25			Bond Future	255.54	255.8388	255.5394	255.8388	0.00
16/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3399	4	3	4	0.00
16/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
16/08/2024	R213 On 07-November-24			Bond Future	9.79	89.3120	88.4986	89.3120	77,290.00
16/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5895	7	6	7	0.00
16/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5858	7	6	7	0.00
16/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5932	7	6	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
16/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	83	0	0	0	0.00
16/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	87	0	0	0	0.00
16/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	85	0	0	0	0.00
16/08/2024	R213 On 06-February-25			Bond Future	9.86	91.2048	90.3506	91.2048	0.00
16/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6145	7	6	7	0.00
16/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	291	0	0	0	0.00
16/08/2024	R213 On 08-May-25			Bond Future	9.95	89.5488	88.6162	89.5488	0.00
16/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3550	4	4	4	0.00
16/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1324	1	1	1	0.00
16/08/2024	R213 On 07-August-25			Bond Future	10.05	91.3828	90.3745	91.3828	0.00
16/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6774	8	7	8	0.00
16/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	867	1	1	1	0.00
16/08/2024	R213 On 06-November-25			Bond Future	10.18	89.6457	88.5814	89.6457	0.00
16/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2469	3	2	3	0.00
16/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2957	3	3	3	0.00
16/08/2024	R214 On 07-November-24			Bond Future	11.28	66.8683	65.9750	66.8683	20,274.00
16/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6695	8	7	8	0.00
16/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6737	8	7	8	0.00
16/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6652	8	7	8	0.00
16/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	159	0	0	0	0.00
16/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	153	0	0	0	0.00
16/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	156	0	0	0	0.00
16/08/2024	R214 On 06-February-25			Bond Future	11.37	68.2854	67.3557	68.2854	0.00
16/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7084	8	7	8	0.00
16/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10607	12	11	12	0.00
16/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3556	4	4	4	554.00
16/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5333	6	5	6	554.00
16/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1608	1	2	1	0.00
16/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	181	0	0	0	554.00
16/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	940	1	1	1	0.00
16/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	569	1	1	1	0.00
16/08/2024	R214 On 08-May-25			Bond Future	11.47	66.4049	65.4109	66.4049	0.00
16/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5990	7	6	7	0.00
16/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1394	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
16/08/2024	R214 On 07-August-25			Bond Future	11.57	67.7644	66.7081	67.7644	0.00
16/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8081	9	8	9	0.00
16/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1460	1	1	1	0.00
16/08/2024	R214 On 06-November-25			Bond Future	11.68	65.8097	64.7062	65.8097	0.00
16/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3924	5	4	5	0.00
16/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4150	4	4	4	0.00
16/08/2024	R248 On 07-November-24			Bond Future	11.40	81.3088	80.2369	81.3088	251,133.00
16/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8527	10	9	10	0.00
16/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8578	10	9	10	0.00
16/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8476	10	8	10	0.00
16/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	197	0	0	0	0.00
16/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	190	0	0	0	0.00
16/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	193	0	0	0	0.00
16/08/2024	R248 On 06-February-25			Bond Future	11.49	83.0320	81.9160	83.0320	10,000.00
16/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8155	9	8	9	0.00
16/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	856	1	1	1	0.00
16/08/2024	R248 On 08-May-25			Bond Future	11.59	80.3147	79.1210	80.3147	0.00
16/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7672	9	8	9	0.00
16/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1608	2	2	2	0.00
16/08/2024	R248 On 07-August-25			Bond Future	11.69	81.9586	80.6897	81.9586	0.00
16/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10282	12	10	12	0.00
16/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1626	2	2	2	0.00
16/08/2024	R248 On 06-November-25			Bond Future	11.81	79.1422	77.8166	79.1422	0.00
16/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4632	6	5	6	0.00
16/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5058	5	5	5	0.00
16/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00