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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/08/2024 TO: 21/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	2025 On 07-November-24			Bond Future	185.65	185.6725	185.6492	185.6725	9,240.00
21/08/2024	2029 On 07-November-24			Bond Future	133.87	133.7723	133.8655	133.7723	8,202.00
21/08/2024	2029 On 06-February-25			Bond Future	136.70	136.6049	136.7021	136.6049	0.00
21/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4302	4	4	4	0.00
21/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2029 On 08-May-25			Bond Future	138.07	137.9712	138.0712	137.9712	0.00
21/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	221	0	0	0	0.00
21/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2029 On 07-August-25			Bond Future	140.85	140.7439	140.8480	140.7439	0.00
21/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3438	3	3	3	0.00
21/08/2024	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
21/08/2024	2029 On 06-November-25			Bond Future	142.18	142.0755	142.1806	142.0755	0.00
21/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2391	2	2	2	0.00
21/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2030 On 07-November-24			Bond Future	9.15	96.9296	97.5347	96.9296	176,119.00
21/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6100	6	6	6	0.00
21/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6135	6	6	6	0.00
21/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6064	5	6	5	0.00
21/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4188	4	4	4	600.00
21/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5957	5	6	5	600.00
21/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10180	10	10	10	0.00
21/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	1	0	0	0	600.00
21/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	35	0	0	0	0.00
21/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	118	0	0	0	0.00
21/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	33	0	0	0	0.00
21/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	31	0	0	0	0.00
21/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	32	0	0	0	0.00
21/08/2024	2030 On 06-February-25			Bond Future	9.19	94.9487	95.5680	94.9487	0.00
21/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5683	5	6	5	0.00
21/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	729	1	1	1	800.00
21/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1514	1	2	1	800.00
21/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2702	2	3	2	0.00
21/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	828	1	1	1	800.00
21/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1559	2	2	2	0.00
21/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2701	3	3	3	0.00
21/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	221	0	0	0	0.00
21/08/2024	2030 On 08-May-25			Bond Future	9.26	96.8650	97.4985	96.8650	0.00
21/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3423	3	3	3	0.00
21/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9048	8	9	8	0.00
21/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4447	4	4	4	1,640.00
21/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10331	10	10	10	0.00
21/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	951	1	1	1	800.00
21/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1731	1	2	1	800.00
21/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3580	3	4	3	0.00
21/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5538	5	6	5	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
21/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	967	1	1	1	800.00
21/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2027	2	2	2	0.00
21/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3098	4	3	4	0.00
21/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	67	0	0	0	2,280.00
21/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	499	1	0	1	0.00
21/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	126	0	0	0	1,640.00
21/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	715	1	1	1	0.00
21/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1023	1	1	1	0.00
21/08/2024	2030 On 07-August-25			Bond Future	9.35	94.7771	95.4246	94.7771	0.00
21/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6441	6	6	6	0.00
21/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9272	9	9	9	0.00
21/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4726	4	5	4	1,054.00
21/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	203	0	0	0	1,054.00
21/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	886	1	1	1	0.00
21/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	547	1	1	1	0.00
21/08/2024	2030 On 06-November-25			Bond Future	9.44	96.6235	97.2850	96.6235	0.00
21/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2441	2	2	2	0.00
21/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2123	2	2	2	0.00
21/08/2024	2032 On 07-November-24			Bond Future	9.92	91.5329	92.3734	91.5329	101,537.00
21/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7282	6	7	6	0.00
21/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7240	6	7	6	0.00
21/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7325	7	7	7	0.00
21/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7959	7	8	7	1,615.00
21/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14948	14	15	14	0.00
21/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7832	7	8	7	600.00
21/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13343	13	13	13	0.00
21/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5723	5	6	5	600.00
21/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1359	1	1	1	100.00
21/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1007	1	1	1	50.00
21/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3660	3	4	3	0.00
21/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	415	1	0	1	200.00
21/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1443	2	1	2	0.00
21/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1825	2	2	2	0.00
21/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	53	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
21/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1	0	0	0	600.00
21/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	150	0	0	0	0.00
21/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
21/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	49	0	0	0	0.00
21/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	68	0	0	0	0.00
21/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	71	0	0	0	0.00
21/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	69	0	0	0	0.00
21/08/2024	2032 On 06-February-25			Bond Future	9.99	93.4485	94.3081	93.4485	0.00
21/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8001	7	8	7	0.00
21/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	872	1	1	1	800.00
21/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1834	1	2	1	800.00
21/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3859	3	4	3	0.00
21/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	965	1	1	1	800.00
21/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2149	3	2	3	0.00
21/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3605	4	4	4	0.00
21/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	240	0	0	0	0.00
21/08/2024	2032 On 08-May-25			Bond Future	10.07	91.1709	92.0496	91.1709	0.00
21/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4912	4	5	4	0.00
21/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2098	2	2	2	800.00
21/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5111	4	5	4	0.00
21/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1149	1	1	1	800.00
21/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2811	3	3	3	0.00
21/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1105	1	1	1	800.00
21/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4223	5	4	5	0.00
21/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1167	1	1	1	0.00
21/08/2024	2032 On 07-August-25			Bond Future	10.17	92.9788	93.8764	92.9788	0.00
21/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8588	8	9	8	0.00
21/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	843	1	1	1	0.00
21/08/2024	2032 On 06-November-25			Bond Future	10.29	90.6290	91.5455	90.6290	0.00
21/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3513	3	4	3	0.00
21/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2964	3	3	3	0.00
21/08/2024	2033 On 07-November-24			Bond Future	126.89	127.1973	126.8883	127.1973	6,936.00
21/08/2024	2033 On 06-February-25			Bond Future	129.58	129.8909	129.5773	129.8909	0.00
21/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4637	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
21/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2033 On 08-May-25			Bond Future	130.70	131.0202	130.7011	131.0202	0.00
21/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	81	0	0	0	0.00
21/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2033 On 07-August-25			Bond Future	133.33	133.6536	133.3299	133.6536	0.00
21/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4680	5	5	5	0.00
21/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2033 On 06-November-25			Bond Future	134.41	134.7427	134.4113	134.7427	0.00
21/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1271	2	1	2	0.00
21/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2037 On 07-November-24			Bond Future	11.05	84.6417	85.5212	84.6417	190,749.00
21/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8379	8	8	8	0.00
21/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8427	8	8	8	0.00
21/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8331	8	8	8	0.00
21/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	103	0	0	0	0.00
21/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	99	0	0	0	0.00
21/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	101	0	0	0	0.00
21/08/2024	2037 On 06-February-25			Bond Future	11.14	82.1529	83.0521	82.1529	0.00
21/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8992	8	9	8	0.00
21/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	401	1	0	1	0.00
21/08/2024	2037 On 08-May-25			Bond Future	11.25	83.8102	84.7290	83.8102	3,975.00
21/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6746	6	7	6	0.00
21/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11232	10	11	10	7,500.00
21/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7946	7	8	7	15,000.00
21/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11032	10	11	10	7,500.00
21/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	555	1	1	1	0.00
21/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1061	1	1	1	0.00
21/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	525	1	1	1	0.00
21/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1369	2	1	2	0.00
21/08/2024	2037 On 07-August-25			Bond Future	11.37	81.2117	82.1501	81.2117	0.00
21/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9674	9	10	9	0.00
21/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6534	6	7	6	0.00
21/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4059	4	4	4	0.00
21/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1935	2	2	2	2,341.00

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21/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3765	4	4	4	2,341.00
21/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6601	7	7	7	0.00
21/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2278	3	2	3	2,341.00
21/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1296	1	1	1	0.00
21/08/2024	2037 On 06-November-25			Bond Future	11.49	82.7919	83.7499	82.7919	0.00
21/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4709	4	5	4	0.00
21/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3966	4	4	4	0.00
21/08/2024	2038 On 07-November-24			Bond Future	138.57	138.6680	138.5734	138.6680	3,218.00
21/08/2024	2038 On 06-February-25			Bond Future	139.40	139.4935	139.3970	139.4935	0.00
21/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4167	4	4	4	0.00
21/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2038 On 08-May-25			Bond Future	142.25	142.3444	142.2486	142.3444	0.00
21/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2569	3	3	3	0.00
21/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2038 On 07-August-25			Bond Future	142.95	143.0528	142.9531	143.0528	0.00
21/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3393	3	3	3	0.00
21/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2038 On 06-November-25			Bond Future	145.78	145.8791	145.7794	145.8791	0.00
21/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	1899	2	2	2	0.00
21/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2040 On 07-November-24			Bond Future	11.32	85.0739	85.8611	85.0739	113,534.00
21/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8925	8	9	8	0.00
21/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8875	8	9	8	0.00
21/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8976	8	9	8	0.00
21/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5170	5	5	5	640.00
21/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7660	7	8	7	0.00
21/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10432	10	10	10	0.00
21/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	64	0	0	0	640.00
21/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	188	0	0	0	640.00
21/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	487	1	0	1	0.00
21/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	113	0	0	0	0.00
21/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	117	0	0	0	0.00
21/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	115	0	0	0	0.00
21/08/2024	2040 On 06-February-25			Bond Future	11.41	82.3435	83.1484	82.3435	14.00

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21/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9214	9	9	9	0.00
21/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5801	5	6	5	0.00
21/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1532	1	2	1	780.00
21/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3743	3	4	3	0.00
21/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1990	2	2	2	780.00
21/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4128	5	4	5	0.00
21/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1144	1	1	1	780.00
21/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	491	1	0	1	0.00
21/08/2024	2040 On 08-May-25			Bond Future	11.52	84.0044	84.8271	84.0044	3,900.00
21/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7697	7	8	7	0.00
21/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11151	10	11	10	7,500.00
21/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11456	11	11	11	7,500.00
21/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8207	8	8	8	15,000.00
21/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	669	1	1	1	0.00
21/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1239	1	1	1	0.00
21/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	708	1	1	1	0.00
21/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1370	2	1	2	0.00
21/08/2024	2040 On 07-August-25			Bond Future	11.64	81.1589	81.9992	81.1589	0.00
21/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10402	10	10	10	0.00
21/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1425	2	1	2	0.00
21/08/2024	2040 On 06-November-25			Bond Future	11.77	82.7376	83.5955	82.7376	0.00
21/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4907	4	5	4	0.00
21/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4485	5	4	5	0.00
21/08/2024	2044 On 07-November-24			Bond Future	11.38	81.2747	82.0828	81.2747	80,978.00
21/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9064	8	9	8	0.00
21/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9115	8	9	8	0.00
21/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9013	8	9	8	0.00
21/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6967	6	7	6	0.00
21/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5699	5	6	5	0.00
21/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4472	4	4	4	0.00
21/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	632	1	1	1	13,875.00
21/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	394	1	0	1	9,540.00
21/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	243	0	0	0	11,405.00
21/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	110	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
21/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	106	0	0	0	0.00
21/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	108	0	0	0	0.00
21/08/2024	2044 On 06-February-25			Bond Future	11.47	78.5900	79.4163	78.5900	0.00
21/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9468	9	9	9	0.00
21/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4851	4	5	4	449.00
21/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12812	12	13	12	0.00
21/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7060	6	7	6	449.00
21/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1579	2	2	2	0.00
21/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	208	0	0	0	449.00
21/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	910	1	1	1	0.00
21/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	510	1	1	1	0.00
21/08/2024	2044 On 08-May-25			Bond Future	11.57	80.1751	81.0196	80.1751	0.00
21/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8072	7	8	7	0.00
21/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1377	2	1	2	0.00
21/08/2024	2044 On 07-August-25			Bond Future	11.69	77.3789	78.2414	77.3789	0.00
21/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10679	10	11	10	0.00
21/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1475	2	1	2	0.00
21/08/2024	2044 On 06-November-25			Bond Future	11.80	78.8838	79.7643	78.8838	0.00
21/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5091	5	5	5	0.00
21/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4616	5	5	5	0.00
21/08/2024	2046 On 07-November-24			Bond Future	120.03	120.0416	120.0253	120.0416	18,098.00
21/08/2024	2046 On 06-February-25			Bond Future	122.57	122.5833	122.5685	122.5833	0.00
21/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8558	9	9	9	0.00
21/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2046 On 08-May-25			Bond Future	122.83	122.8471	122.8318	122.8471	0.00
21/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	862	1	1	1	0.00
21/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2046 On 07-August-25			Bond Future	125.30	125.3146	125.3008	125.3146	0.00
21/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6611	7	7	7	0.00
21/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2046 On 06-November-25			Bond Future	125.49	125.5099	125.4932	125.5099	0.00
21/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	83	0	0	0	0.00
21/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2050 On 07-November-24			Bond Future	121.52	121.5360	121.5198	121.5360	15,391.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2024	2050 On 06-February-25			Bond Future	121.74	121.7573	121.7403	121.7573	582.00
21/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6140	6	6	6	0.00
21/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2050 On 08-May-25			Bond Future	124.23	124.2458	124.2307	124.2458	0.00
21/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3071	3	3	3	0.00
21/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2050 On 07-August-25			Bond Future	124.33	124.3429	124.3253	124.3429	0.00
21/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4435	4	4	4	0.00
21/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
21/08/2024	2050 On 06-November-25			Bond Future	126.78	126.7989	126.7829	126.7989	0.00
21/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2363	2	2	2	0.00
21/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
21/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	AL37 On 07-November-24			Index Future	1045.75	1038.8280	1045.7450	1038.8280	0.00
21/08/2024	AL37 On 06-February-25			Index Future	1067.66	1060.5880	1067.6550	1060.5880	0.00
21/08/2024	AL37 On 08-May-25			Index Future	1089.26	1082.0480	1089.2640	1082.0480	0.00
21/08/2024	AL37 On 07-August-25			Index Future	1110.94	1103.5790	1110.9440	1103.5790	0.00
21/08/2024	AL37 On 06-November-25			Index Future	1132.71	1125.1960	1132.7090	1125.1960	0.00
21/08/2024	AL7T On 07-November-24			Index Future	1243.16	1231.9970	1243.1550	1231.9970	0.00
21/08/2024	AL7T On 06-February-25			Index Future	1269.20	1257.8040	1269.2020	1257.8040	0.00
21/08/2024	AL7T On 08-May-25			Index Future	1294.89	1283.2540	1294.8900	1283.2540	0.00
21/08/2024	AL7T On 07-August-25			Index Future	1320.66	1308.7880	1320.6620	1308.7880	0.00
21/08/2024	AL7T On 06-November-25			Index Future	1346.54	1334.4250	1346.5370	1334.4250	0.00
21/08/2024	ALBI On 07-November-24			Index Future	1073.47	1064.9110	1073.4730	1064.9110	121.00
21/08/2024	ALBI On 06-February-25			Index Future	1095.97	1087.2180	1095.9650	1087.2180	0.00
21/08/2024	ALBI On 08-May-25			Index Future	1118.15	1109.2160	1118.1470	1109.2160	0.00
21/08/2024	ALBI On 07-August-25			Index Future	1140.40	1131.2880	1140.4010	1131.2880	0.00
21/08/2024	ALBI On 06-November-25			Index Future	1162.74	1153.4470	1162.7440	1153.4470	0.00
21/08/2024	C002 On 31-March-32			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
21/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C431 On 31-January-31			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
21/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	ES33 On 07-November-24			Bond Future	11.40	79.0890	79.8060	79.0890	0.00
21/08/2024	ES33 On 06-February-25			Bond Future	11.52	80.7634	81.4968	80.7634	0.00
21/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7765	7	8	7	0.00
21/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
21/08/2024	ES33 On 08-May-25			Bond Future	11.66	78.6125	79.3624	78.6125	0.00
21/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4590	4	5	4	0.00
21/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
21/08/2024	ES33 On 07-August-25			Bond Future	11.81	80.1890	80.9553	80.1890	0.00
21/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7151	6	7	6	0.00
21/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
21/08/2024	ES33 On 06-November-25			Bond Future	11.99	77.9717	78.7543	77.9717	0.00
21/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	104	0	0	0	0.00
21/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	1	0	1	0.00
21/08/2024	ES42 On 07-November-24			Bond Future	11.80	75.4524	76.2268	75.4524	0.00
21/08/2024	ES42 On 06-February-25			Bond Future	11.90	77.0489	77.8408	77.0489	0.00
21/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9447	9	9	9	0.00
21/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
21/08/2024	ES42 On 08-May-25			Bond Future	12.02	74.3550	75.1647	74.3550	0.00
21/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6534	6	7	6	0.00
21/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
21/08/2024	ES42 On 07-August-25			Bond Future	12.15	75.8436	76.6707	75.8436	0.00
21/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8399	8	8	8	0.00
21/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
21/08/2024	ES42 On 06-November-25			Bond Future	12.28	73.0714	73.9161	73.0714	0.00
21/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	582	0	1	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
21/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
21/08/2024	GOVI On 07-November-24			GOVI	1057.23	1048.8030	1057.2310	1048.8030	695.00
21/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1084510	100	108	100	0.00
21/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1084410	100	108	100	0.00
21/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1084310	100	108	100	0.00
21/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
21/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
21/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
21/08/2024	GOVI On 06-February-25			GOVI	1079.38	1070.7720	1079.3820	1070.7720	0.00
21/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1073820	99	107	99	0.00
21/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
21/08/2024	GOVI On 08-May-25			GOVI	1101.23	1092.4380	1101.2280	1092.4380	0.00
21/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	792280	70	79	70	0.00
21/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
21/08/2024	GOVI On 07-August-25			GOVI	1123.15	1114.1750	1123.1460	1114.1750	0.00
21/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1121460	103	112	103	0.00
21/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
21/08/2024	GOVI On 06-November-25			GOVI	1145.15	1136.0000	1145.1510	1136.0000	0.00
21/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	331510	24	33	24	0.00
21/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
21/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2024	IGOV On 07-November-24			Index Future	369.80	369.8350	369.7970	369.8350	594.00
21/08/2024	IGOV On 06-February-25			Index Future	377.63	377.6710	377.6330	377.6710	0.00
21/08/2024	IGOV On 08-May-25			Index Future	385.36	385.3990	385.3640	385.3990	0.00
21/08/2024	IGOV On 07-August-25			Index Future	393.12	393.1540	393.1190	393.1540	0.00
21/08/2024	IGOV On 06-November-25			Index Future	400.91	400.9380	400.9050	400.9380	0.00
21/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
21/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
21/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
21/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
21/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
21/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
21/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
21/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
21/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
21/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
21/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
21/08/2024	R035 On 07-November-24			Bond Future	10.66	89.9031	90.7656	89.9031	142,413.00
21/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8199	7	8	7	0.00
21/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8151	7	8	7	0.00
21/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8247	7	8	7	0.00
21/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13134	12	13	12	0.00
21/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8295	7	8	7	1,000.00
21/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3225	3	3	3	0.00
21/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	764	1	1	1	11,000.00
21/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	6	0	0	0	1,000.00
21/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	83	0	0	0	0.00
21/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	85	0	0	0	0.00
21/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	89	0	0	0	0.00
21/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	87	0	0	0	0.00
21/08/2024	R035 On 06-February-25			Bond Future	10.75	91.7854	92.6674	91.7854	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
21/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9018	8	9	8	0.00
21/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	372	0	0	0	0.00
21/08/2024	R035 On 08-May-25			Bond Future	10.85	89.1275	90.0288	89.1275	0.00
21/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6303	6	6	6	0.00
21/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5104	5	5	5	400.00
21/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12644	12	13	12	0.00
21/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10014	9	10	9	0.00
21/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	631	1	1	1	400.00
21/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1843	2	2	2	0.00
21/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	293	0	0	0	400.00
21/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1401	2	1	2	0.00
21/08/2024	R035 On 07-August-25			Bond Future	10.96	90.8959	91.8165	90.8959	0.00
21/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9626	9	10	9	0.00
21/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1182	1	1	1	0.00
21/08/2024	R035 On 06-November-25			Bond Future	11.09	88.1597	89.0995	88.1597	0.00
21/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4411	4	4	4	0.00
21/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3822	4	4	4	0.00
21/08/2024	R053 On 07-November-24			Bond Future	11.31	102.8427	103.9689	102.8427	3,638.00
21/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11714	11	12	11	0.00
21/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11780	11	12	11	0.00
21/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11648	11	12	11	0.00
21/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	181	0	0	0	0.00
21/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	175	0	0	0	0.00
21/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	178	0	0	0	0.00
21/08/2024	R053 On 06-February-25			Bond Future	11.40	104.9948	106.1462	104.9948	0.00
21/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	12516	12	13	12	0.00
21/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	750	1	1	1	0.00
21/08/2024	R053 On 08-May-25			Bond Future	11.49	101.2459	102.4225	101.2459	0.00
21/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10673	10	11	10	0.00
21/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1818	2	2	2	0.00
21/08/2024	R053 On 07-August-25			Bond Future	11.60	103.2519	104.4536	103.2519	0.00
21/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13446	12	13	12	0.00
21/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1827	2	2	2	0.00
21/08/2024	R053 On 06-November-25			Bond Future	11.71	99.3973	100.6240	99.3973	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
21/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6427	6	6	6	0.00
21/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6017	7	6	7	0.00
21/08/2024	R186 On 07-November-24			Bond Future	8.08	108.4004	108.7134	108.4004	141,968.00
21/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2095	2	2	2	0.00
21/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2077	2	2	2	0.00
21/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2113	2	2	2	0.00
21/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	45	0	0	0	0.00
21/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	47	0	0	0	0.00
21/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	46	0	0	0	0.00
21/08/2024	R186 On 06-February-25			Bond Future	8.02	105.3559	105.6772	105.3559	0.00
21/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1936	2	2	2	0.00
21/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	198	0	0	0	0.00
21/08/2024	R186 On 08-May-25			Bond Future	8.00	107.4828	107.8124	107.4828	0.00
21/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1180	1	1	1	0.00
21/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	465	1	0	1	0.00
21/08/2024	R186 On 07-August-25			Bond Future	7.99	104.3036	104.6414	104.3036	0.00
21/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2261	2	2	2	0.00
21/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2912	3	3	3	0.00
21/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1773	2	2	2	1,983.00
21/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	45	0	0	0	1,983.00
21/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	198	0	0	0	0.00
21/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	107	0	0	0	0.00
21/08/2024	R186 On 06-November-25			Bond Future	8.01	106.3356	106.6815	106.3356	0.00
21/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	704	1	1	1	0.00
21/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	573	1	1	1	0.00
21/08/2024	R202 On 07-November-24			Bond Future	270.00	269.8303	270.0013	269.8303	1,076.00
21/08/2024	R202 On 06-February-25			Bond Future	270.52	270.3415	270.5155	270.3415	0.00
21/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3725	4	4	4	0.00
21/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
21/08/2024	R202 On 08-May-25			Bond Future	276.05	275.8674	276.0498	275.8674	0.00
21/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3740	4	4	4	0.00
21/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
21/08/2024	R202 On 07-August-25			Bond Future	276.29	276.1035	276.2860	276.1035	0.00
21/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4686	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
21/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
21/08/2024	R202 On 06-November-25			Bond Future	281.75	281.5585	281.7485	281.5585	0.00
21/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6108	6	6	6	0.00
21/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
21/08/2024	R209 On 07-November-24			Bond Future	10.79	70.6001	71.3727	70.6001	17,072.00
21/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6938	6	7	6	0.00
21/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6981	6	7	6	0.00
21/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6896	6	7	6	0.00
21/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	100	0	0	0	0.00
21/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	96	0	0	0	0.00
21/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	98	0	0	0	0.00
21/08/2024	R209 On 06-February-25			Bond Future	10.87	72.0776	72.8676	72.0776	0.00
21/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7739	7	8	7	0.00
21/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	379	0	0	0	0.00
21/08/2024	R209 On 08-May-25			Bond Future	10.96	70.3781	71.1854	70.3781	0.00
21/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5629	5	6	5	0.00
21/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1223	1	1	1	0.00
21/08/2024	R209 On 07-August-25			Bond Future	11.07	71.7738	72.5982	71.7738	0.00
21/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8461	8	8	8	0.00
21/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1141	1	1	1	0.00
21/08/2024	R209 On 06-November-25			Bond Future	11.18	70.0198	70.8614	70.0198	0.00
21/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4007	4	4	4	0.00
21/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3575	4	4	4	0.00
21/08/2024	R210 On 07-November-24			Bond Future	242.46	242.1718	242.4570	242.1718	1,557.00
21/08/2024	R210 On 06-February-25			Bond Future	247.59	247.2997	247.5947	247.2997	0.00
21/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7985	8	8	8	0.00
21/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
21/08/2024	R210 On 08-May-25			Bond Future	249.26	248.9568	249.2586	248.9568	0.00
21/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1229	1	1	1	0.00
21/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
21/08/2024	R210 On 07-August-25			Bond Future	254.27	253.9589	254.2704	253.9589	0.00
21/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5830	6	6	6	0.00
21/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
21/08/2024	R210 On 06-November-25			Bond Future	255.84	255.5216	255.8358	255.5216	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
21/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3696	3	4	3	0.00
21/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
21/08/2024	R213 On 07-November-24			Bond Future	9.60	88.6143	89.3117	88.6143	77,010.00
21/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6666	6	7	6	0.00
21/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6628	6	7	6	0.00
21/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6704	6	7	6	0.00
21/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	41	0	0	0	0.00
21/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	43	0	0	0	0.00
21/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	42	0	0	0	0.00
21/08/2024	R213 On 06-February-25			Bond Future	9.66	90.4696	91.1829	90.4696	0.00
21/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6883	6	7	6	0.00
21/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	197	0	0	0	0.00
21/08/2024	R213 On 08-May-25			Bond Future	9.74	88.7386	89.4680	88.7386	0.00
21/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4120	4	4	4	0.00
21/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1042	1	1	1	0.00
21/08/2024	R213 On 07-August-25			Bond Future	9.83	90.5002	91.2454	90.5002	0.00
21/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7473	7	7	7	0.00
21/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	694	1	1	1	0.00
21/08/2024	R213 On 06-November-25			Bond Future	9.94	88.7103	89.4713	88.7103	0.00
21/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2910	3	3	3	0.00
21/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2508	3	3	3	0.00
21/08/2024	R214 On 07-November-24			Bond Future	11.16	65.9286	66.6333	65.9286	21,058.00
21/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7296	7	7	7	0.00
21/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7339	7	7	7	0.00
21/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7253	7	7	7	0.00
21/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	101	0	0	0	0.00
21/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	97	0	0	0	0.00
21/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	99	0	0	0	0.00
21/08/2024	R214 On 06-February-25			Bond Future	11.25	67.3089	68.0293	67.3089	0.00
21/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7642	7	8	7	0.00
21/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11237	11	11	11	0.00
21/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3969	3	4	3	554.00
21/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5834	5	6	5	554.00
21/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1347	2	1	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
21/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	137	0	0	0	554.00
21/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	767	1	1	1	0.00
21/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	454	1	0	1	0.00
21/08/2024	R214 On 08-May-25			Bond Future	11.34	65.3639	66.1001	65.3639	0.00
21/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6485	6	6	6	0.00
21/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1199	1	1	1	0.00
21/08/2024	R214 On 07-August-25			Bond Future	11.43	66.6608	67.4126	66.6608	0.00
21/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8612	8	9	8	0.00
21/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1287	1	1	1	0.00
21/08/2024	R214 On 06-November-25			Bond Future	11.54	64.6587	65.4261	64.6587	0.00
21/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4287	4	4	4	0.00
21/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3793	4	4	4	0.00
21/08/2024	R248 On 07-November-24			Bond Future	11.29	80.0777	80.9496	80.0777	251,133.00
21/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9175	8	9	8	0.00
21/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9227	8	9	8	0.00
21/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9123	8	9	8	0.00
21/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	131	0	0	0	0.00
21/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	126	0	0	0	0.00
21/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	129	0	0	0	0.00
21/08/2024	R248 On 06-February-25			Bond Future	11.38	81.7543	82.6457	81.7543	10,000.00
21/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8735	8	9	8	0.00
21/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	706	1	1	1	0.00
21/08/2024	R248 On 08-May-25			Bond Future	11.47	78.9570	79.8678	78.9570	0.00
21/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8213	8	8	8	0.00
21/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1402	2	1	2	0.00
21/08/2024	R248 On 07-August-25			Bond Future	11.57	80.5232	81.4533	80.5232	0.00
21/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10866	10	11	10	0.00
21/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1447	2	1	2	0.00
21/08/2024	R248 On 06-November-25			Bond Future	11.68	77.6476	78.5970	77.6476	0.00
21/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5019	5	5	5	0.00
21/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4664	5	5	5	0.00
21/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	X210 On 31-March-28			Bond Future	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
21/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00