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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/08/2024 TO: 23/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	2025 On 07-November-24			Bond Future	185.59	185.6257	185.5871	185.6257	9,240.00
23/08/2024	2029 On 07-November-24			Bond Future	133.94	133.9736	133.9434	133.9736	8,952.00
23/08/2024	2029 On 06-February-25			Bond Future	136.77	136.8133	136.7726	136.8133	0.00
23/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4373	4	4	4	0.00
23/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2029 On 08-May-25			Bond Future	138.10	138.1854	138.1029	138.1854	0.00
23/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	253	0	0	0	0.00
23/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2029 On 07-August-25			Bond Future	140.86	140.9651	140.8555	140.9651	0.00
23/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3446	4	3	4	0.00
23/08/2024	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
23/08/2024	2029 On 06-November-25			Bond Future	142.17	142.3005	142.1665	142.3005	0.00
23/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2377	3	2	3	0.00
23/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2030 On 07-November-24			Bond Future	9.11	97.2870	97.7079	97.2870	176,106.00
23/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6267	6	6	6	0.00
23/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6302	6	6	6	0.00
23/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6231	6	6	6	0.00
23/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4341	4	4	4	600.00
23/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6123	6	6	6	600.00
23/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10353	10	10	10	0.00
23/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	1	0	0	0	600.00
23/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	29	0	0	0	0.00
23/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	99	0	0	0	0.00
23/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	27	0	0	0	0.00
23/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	25	0	0	0	0.00
23/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	26	0	0	0	0.00
23/08/2024	2030 On 06-February-25			Bond Future	9.15	95.3156	95.7381	95.3156	0.00
23/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5829	5	6	5	0.00
23/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	773	1	1	1	800.00
23/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1587	1	2	1	800.00
23/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2807	3	3	3	0.00
23/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	764	1	1	1	800.00
23/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1462	2	1	2	0.00
23/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2575	3	3	3	0.00
23/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	197	0	0	0	0.00
23/08/2024	2030 On 08-May-25			Bond Future	9.22	97.2416	97.6434	97.2416	0.00
23/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3507	3	4	3	0.00
23/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9180	9	9	9	0.00
23/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4544	4	5	4	1,640.00
23/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10468	10	10	10	0.00
23/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	982	1	1	1	800.00
23/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1782	2	2	2	800.00
23/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3665	3	4	3	0.00
23/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5646	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
23/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	907	1	1	1	800.00
23/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1933	2	2	2	0.00
23/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	2984	3	3	3	0.00
23/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	59	0	0	0	2,280.00
23/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	462	1	0	1	0.00
23/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	114	0	0	0	1,640.00
23/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	667	1	1	1	0.00
23/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	961	1	1	1	0.00
23/08/2024	2030 On 07-August-25			Bond Future	9.31	95.1630	95.5550	95.1630	0.00
23/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6540	6	7	6	0.00
23/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9388	9	9	9	0.00
23/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4811	5	5	5	1,054.00
23/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	189	0	0	0	1,054.00
23/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	841	1	1	1	0.00
23/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	516	1	1	1	0.00
23/08/2024	2030 On 06-November-25			Bond Future	9.41	97.0188	97.4037	97.0188	0.00
23/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2495	2	2	2	0.00
23/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2059	2	2	2	0.00
23/08/2024	2032 On 07-November-24			Bond Future	9.88	92.0990	92.5410	92.0990	101,559.00
23/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7447	7	7	7	0.00
23/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7405	7	7	7	0.00
23/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7489	7	7	7	0.00
23/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	8125	8	8	8	1,615.00
23/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	15116	15	15	15	0.00
23/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7998	8	8	8	600.00
23/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13511	13	14	13	0.00
23/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5882	5	6	5	600.00
23/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1429	1	1	1	100.00
23/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1057	1	1	1	50.00
23/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3798	3	4	3	0.00
23/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1324	1	1	1	1,500.00
23/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1435	2	1	2	1,500.00
23/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	386	0	0	0	200.00
23/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1345	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
23/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1707	2	2	2	0.00
23/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	51	0	0	0	0.00
23/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1	0	0	0	600.00
23/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	141	0	0	0	0.00
23/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
23/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	48	0	0	0	0.00
23/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	65	0	0	0	0.00
23/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	68	0	0	0	0.00
23/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	66	0	0	0	0.00
23/08/2024	2032 On 06-February-25			Bond Future	9.95	94.0284	94.4730	94.0284	0.00
23/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8144	8	8	8	0.00
23/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	905	1	1	1	800.00
23/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1894	2	2	2	800.00
23/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3960	4	4	4	0.00
23/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	901	1	1	1	800.00
23/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2044	2	2	2	0.00
23/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3472	4	3	4	0.00
23/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	218	0	0	0	0.00
23/08/2024	2032 On 08-May-25			Bond Future	10.04	91.7648	92.1903	91.7648	0.00
23/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5001	5	5	5	0.00
23/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2145	2	2	2	800.00
23/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5202	5	5	5	0.00
23/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1178	1	1	1	800.00
23/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2718	3	3	3	0.00
23/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1055	1	1	1	800.00
23/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4111	4	4	4	0.00
23/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1115	1	1	1	0.00
23/08/2024	2032 On 07-August-25			Bond Future	10.15	93.5864	94.0035	93.5864	0.00
23/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8667	8	9	8	0.00
23/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	795	1	1	1	0.00
23/08/2024	2032 On 06-November-25			Bond Future	10.27	91.2502	91.6613	91.2502	0.00
23/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3565	3	4	3	0.00
23/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2900	3	3	3	0.00
23/08/2024	2033 On 07-November-24			Bond Future	127.05	126.8823	127.0487	126.8823	6,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	2033 On 06-February-25			Bond Future	129.73	129.5719	129.7325	129.5719	0.00
23/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4793	5	5	5	0.00
23/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2033 On 08-May-25			Bond Future	130.82	130.6962	130.8213	130.6962	0.00
23/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	201	0	0	0	0.00
23/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2033 On 07-August-25			Bond Future	133.43	133.3256	133.4291	133.3256	0.00
23/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4779	5	5	5	0.00
23/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2033 On 06-November-25			Bond Future	134.49	134.4073	134.4920	134.4073	0.00
23/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1352	1	1	1	0.00
23/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2037 On 07-November-24			Bond Future	11.02	85.1379	85.6671	85.1379	190,787.00
23/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8510	8	9	8	0.00
23/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8558	8	9	8	0.00
23/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8462	8	8	8	0.00
23/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	88	0	0	0	0.00
23/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	84	0	0	0	0.00
23/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	86	0	0	0	0.00
23/08/2024	2037 On 06-February-25			Bond Future	11.11	82.6611	83.1952	82.6611	0.00
23/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9111	9	9	9	0.00
23/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	376	0	0	0	0.00
23/08/2024	2037 On 08-May-25			Bond Future	11.22	84.3307	84.8501	84.3307	3,975.00
23/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6812	6	7	6	0.00
23/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11325	11	11	11	7,500.00
23/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8021	8	8	8	15,000.00
23/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11124	11	11	11	7,500.00
23/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	527	1	1	1	0.00
23/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1014	1	1	1	0.00
23/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	497	1	0	1	0.00
23/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1313	1	1	1	0.00
23/08/2024	2037 On 07-August-25			Bond Future	11.35	81.7443	82.2586	81.7443	0.00
23/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9708	9	10	9	0.00
23/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6539	6	7	6	0.00

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23/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4035	4	4	4	0.00
23/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1892	2	2	2	2,341.00
23/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2070	2	2	2	200.00
23/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	6095	6	6	6	0.00
23/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3633	4	4	4	2,541.00
23/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6450	7	6	7	0.00
23/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2174	2	2	2	2,541.00
23/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1222	1	1	1	0.00
23/08/2024	2037 On 06-November-25			Bond Future	11.47	83.3365	83.8482	83.3365	0.00
23/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4719	4	5	4	0.00
23/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3878	4	4	4	0.00
23/08/2024	2038 On 07-November-24			Bond Future	138.84	138.6435	138.8429	138.6435	3,218.00
23/08/2024	2038 On 06-February-25			Bond Future	139.66	139.4693	139.6627	139.4693	0.00
23/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4433	4	4	4	0.00
23/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2038 On 08-May-25			Bond Future	142.48	142.3230	142.4783	142.3230	0.00
23/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2798	3	3	3	0.00
23/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2038 On 07-August-25			Bond Future	143.16	143.0296	143.1616	143.0296	0.00
23/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3602	3	4	3	0.00
23/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2038 On 06-November-25			Bond Future	145.97	145.8580	145.9701	145.8580	0.00
23/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2090	2	2	2	0.00
23/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2040 On 07-November-24			Bond Future	11.28	85.5450	86.1167	85.5450	113,530.00
23/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9161	9	9	9	0.00
23/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9110	9	9	9	0.00
23/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9211	9	9	9	0.00
23/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5361	5	5	5	640.00
23/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7885	7	8	7	0.00
23/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10675	10	11	10	0.00
23/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	51	0	0	0	640.00
23/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	157	0	0	0	640.00
23/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	422	1	0	1	0.00

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23/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	93	0	0	0	0.00
23/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	97	0	0	0	0.00
23/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	95	0	0	0	0.00
23/08/2024	2040 On 06-February-25			Bond Future	11.37	82.8262	83.4036	82.8262	14.00
23/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9430	9	9	9	0.00
23/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5979	6	6	6	0.00
23/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1605	1	2	1	780.00
23/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3881	4	4	4	0.00
23/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1874	2	2	2	780.00
23/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3946	4	4	4	0.00
23/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1068	1	1	1	780.00
23/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	452	1	0	1	0.00
23/08/2024	2040 On 08-May-25			Bond Future	11.48	84.4989	85.0624	84.4989	3,900.00
23/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7856	7	8	7	0.00
23/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11341	11	11	11	7,500.00
23/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11648	11	12	11	7,500.00
23/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8371	8	8	8	15,000.00
23/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	625	1	1	1	0.00
23/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1168	1	1	1	0.00
23/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	662	1	1	1	0.00
23/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1293	1	1	1	0.00
23/08/2024	2040 On 07-August-25			Bond Future	11.61	81.6649	82.2241	81.6649	0.00
23/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10530	10	11	10	0.00
23/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1328	1	1	1	0.00
23/08/2024	2040 On 06-November-25			Bond Future	11.73	83.2550	83.8126	83.2550	0.00
23/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4982	5	5	5	0.00
23/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4343	5	4	5	0.00
23/08/2024	2044 On 07-November-24			Bond Future	11.36	81.7575	82.2133	81.7575	80,978.00
23/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9179	9	9	9	0.00
23/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9230	9	9	9	0.00
23/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9128	9	9	9	0.00
23/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7069	7	7	7	0.00
23/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5789	5	6	5	0.00
23/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4547	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	576	1	1	1	13,875.00
23/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	354	0	0	0	9,540.00
23/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	215	0	0	0	11,405.00
23/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	95	0	0	0	0.00
23/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	91	0	0	0	0.00
23/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	93	0	0	0	0.00
23/08/2024	2044 On 06-February-25			Bond Future	11.45	79.0846	79.5439	79.0846	0.00
23/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9568	9	10	9	0.00
23/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4918	5	5	5	449.00
23/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12927	12	13	12	0.00
23/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7146	7	7	7	449.00
23/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1519	2	2	2	0.00
23/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	195	0	0	0	449.00
23/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	868	1	1	1	0.00
23/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	484	1	0	1	0.00
23/08/2024	2044 On 08-May-25			Bond Future	11.55	80.6817	81.1259	80.6817	0.00
23/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8126	8	8	8	0.00
23/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	6763	6	7	6	0.00
23/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	3840	4	4	4	0.00
23/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1711	2	2	2	2,490.00
23/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3245	3	3	3	2,490.00
23/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5866	6	6	6	0.00
23/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1731	2	2	2	2,490.00
23/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1325	1	1	1	0.00
23/08/2024	2044 On 07-August-25			Bond Future	11.67	77.8971	78.3354	77.8971	0.00
23/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10693	10	11	10	0.00
23/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1396	2	1	2	0.00
23/08/2024	2044 On 06-November-25			Bond Future	11.79	79.4137	79.8484	79.4137	0.00
23/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5087	5	5	5	0.00
23/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4527	5	5	5	0.00
23/08/2024	2046 On 07-November-24			Bond Future	119.81	120.0198	119.8113	120.0198	18,098.00
23/08/2024	2046 On 06-February-25			Bond Future	122.34	122.5636	122.3420	122.5636	0.00
23/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8332	9	8	9	0.00
23/08/2024	2046 On 06-February-25	114.01	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
23/08/2024	2046 On 08-May-25			Bond Future	122.56	122.8274	122.5644	122.8274	0.00
23/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	594	1	1	1	0.00
23/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2046 On 07-August-25			Bond Future	125.01	125.2969	125.0062	125.2969	0.00
23/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6316	7	6	7	0.00
23/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2046 On 06-November-25			Bond Future	125.17	125.4893	125.1733	125.4893	0.00
23/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
23/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	237	0	0	0	0.00
23/08/2024	2050 On 07-November-24			Bond Future	121.08	121.1044	121.0788	121.1044	15,391.00
23/08/2024	2050 On 06-February-25			Bond Future	121.28	121.3167	121.2817	121.3167	582.00
23/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5682	6	6	6	0.00
23/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2050 On 08-May-25			Bond Future	123.73	123.7991	123.7267	123.7991	0.00
23/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2567	3	3	3	0.00
23/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2050 On 07-August-25			Bond Future	123.79	123.8855	123.7889	123.8855	0.00
23/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3899	4	4	4	0.00
23/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
23/08/2024	2050 On 06-November-25			Bond Future	126.22	126.3349	126.2171	126.3349	0.00
23/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1797	2	2	2	0.00
23/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
23/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	AL37 On 07-November-24			Index Future	1047.61	1042.9790	1047.6110	1042.9790	0.00
23/08/2024	AL37 On 06-February-25			Index Future	1069.49	1064.8370	1069.4890	1064.8370	0.00
23/08/2024	AL37 On 08-May-25			Index Future	1090.82	1086.3950	1090.8190	1086.3950	0.00
23/08/2024	AL37 On 07-August-25			Index Future	1112.33	1108.0220	1112.3330	1108.0220	0.00
23/08/2024	AL37 On 06-November-25			Index Future	1133.96	1129.7350	1133.9560	1129.7350	0.00
23/08/2024	AL7T On 07-November-24			Index Future	1245.87	1239.5250	1245.8720	1239.5250	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
23/08/2024	AL7T On 06-February-25			Index Future	1271.89	1265.5020	1271.8900	1265.5020	0.00
23/08/2024	AL7T On 08-May-25			Index Future	1297.26	1291.1230	1297.2570	1291.1230	0.00
23/08/2024	AL7T On 07-August-25			Index Future	1322.84	1316.8260	1322.8430	1316.8260	0.00
23/08/2024	AL7T On 06-November-25			Index Future	1348.56	1342.6310	1348.5570	1342.6310	0.00
23/08/2024	ALBI On 07-November-24			Index Future	1075.51	1070.2130	1075.5060	1070.2130	121.00
23/08/2024	ALBI On 06-February-25			Index Future	1097.97	1092.6420	1097.9660	1092.6420	0.00
23/08/2024	ALBI On 08-May-25			Index Future	1119.86	1114.7630	1119.8640	1114.7630	0.00
23/08/2024	ALBI On 07-August-25			Index Future	1141.95	1136.9550	1141.9510	1136.9550	0.00
23/08/2024	ALBI On 06-November-25			Index Future	1164.15	1159.2360	1164.1490	1159.2360	0.00
23/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C213 On 28-February-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
23/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	ES33 On 07-November-24			Bond Future	11.37	79.5452	79.9491	79.5452	0.00
23/08/2024	ES33 On 06-February-25			Bond Future	11.49	81.2310	81.6376	81.2310	0.00
23/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7906	7	8	7	0.00
23/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
23/08/2024	ES33 On 08-May-25			Bond Future	11.63	79.0916	79.4825	79.0916	0.00
23/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4711	4	5	4	0.00
23/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
23/08/2024	ES33 On 07-August-25			Bond Future	11.79	80.6795	81.0637	80.6795	0.00
23/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7259	7	7	7	0.00
23/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
23/08/2024	ES33 On 06-November-25			Bond Future	11.96	78.4734	78.8531	78.4734	0.00
23/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	203	0	0	0	0.00
23/08/2024	ES33 On 06-November-25	12.01	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
23/08/2024	ES42 On 07-November-24			Bond Future	11.76	75.9600	76.4699	75.9600	0.00
23/08/2024	ES42 On 06-February-25			Bond Future	11.86	77.5688	78.0841	77.5688	0.00
23/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9691	9	10	9	0.00
23/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/08/2024	ES42 On 08-May-25			Bond Future	11.98	74.8875	75.3900	74.8875	0.00
23/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6759	6	7	6	0.00
23/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
23/08/2024	ES42 On 07-August-25			Bond Future	12.11	76.3884	76.8872	76.3884	0.00
23/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8615	8	9	8	0.00
23/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
23/08/2024	ES42 On 06-November-25			Bond Future	12.25	73.6286	74.1256	73.6286	0.00
23/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	792	0	1	0	0.00
23/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
23/08/2024	GOVI On 07-November-24			GOVI	1059.21	1054.0110	1059.2140	1054.0110	685.00
23/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1104340	105	110	105	0.00
23/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1104240	105	110	105	0.00
23/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1104140	105	110	105	0.00
23/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
23/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
23/08/2024	GOVI On 06-February-25			GOVI	1081.33	1076.1000	1081.3340	1076.1000	0.00
23/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1093340	104	109	104	0.00
23/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/08/2024	GOVI On 08-May-25			GOVI	1102.90	1097.8860	1102.9010	1097.8860	0.00
23/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	809010	76	81	76	0.00
23/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
23/08/2024	GOVI On 07-August-25			GOVI	1124.65	1119.7420	1124.6530	1119.7420	0.00
23/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1136530	109	114	109	0.00
23/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/08/2024	GOVI On 06-November-25			GOVI	1146.52	1141.6850	1146.5150	1141.6850	0.00
23/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	345150	30	35	30	0.00
23/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
23/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
23/08/2024	IGOV On 07-November-24			Index Future	369.66	369.6410	369.6570	369.6410	594.00
23/08/2024	IGOV On 06-February-25			Index Future	377.47	377.4760	377.4660	377.4760	0.00
23/08/2024	IGOV On 08-May-25			Index Future	385.08	385.2050	385.0820	385.2050	0.00
23/08/2024	IGOV On 07-August-25			Index Future	392.76	392.9590	392.7620	392.9590	0.00
23/08/2024	IGOV On 06-November-25			Index Future	400.48	400.7430	400.4810	400.7430	0.00
23/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
23/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
23/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
23/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
23/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
23/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
23/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
23/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
23/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/08/2024	R035 On 07-November-24			Bond Future	10.61	90.5056	91.0246	90.5056	142,413.00
23/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8440	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8392	8	8	8	0.00
23/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8489	8	8	8	0.00
23/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13391	13	13	13	0.00
23/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8537	8	9	8	1,000.00
23/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3387	3	3	3	0.00
23/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	668	1	1	1	11,000.00
23/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	4	0	0	0	1,000.00
23/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	66	0	0	0	0.00
23/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	68	0	0	0	0.00
23/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	71	0	0	0	0.00
23/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	69	0	0	0	0.00
23/08/2024	R035 On 06-February-25			Bond Future	10.70	92.4024	92.9255	92.4024	0.00
23/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9242	9	9	9	0.00
23/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	338	0	0	0	0.00
23/08/2024	R035 On 08-May-25			Bond Future	10.80	89.7590	90.2654	89.7590	0.00
23/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6389	6	6	6	0.00
23/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5163	5	5	5	400.00
23/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12857	12	13	12	0.00
23/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10165	10	10	10	0.00
23/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6076	6	6	6	0.00
23/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3403	3	3	3	0.00
23/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	1996	2	2	2	150.00
23/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2611	3	3	3	150.00
23/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	4028	4	4	4	0.00
23/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1344	1	1	1	150.00
23/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	545	1	1	1	400.00
23/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1665	2	2	2	0.00
23/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	269	0	0	0	400.00
23/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1251	1	1	1	0.00
23/08/2024	R035 On 07-August-25			Bond Future	10.92	91.5417	92.0416	91.5417	0.00
23/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9770	9	10	9	0.00
23/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1100	1	1	1	0.00
23/08/2024	R035 On 06-November-25			Bond Future	11.05	88.8199	89.3159	88.8199	0.00
23/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4433	4	4	4	0.00
23/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3628	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R053 On 07-November-24			Bond Future	11.29	103.5329	104.1891	103.5329	3,638.00
23/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11909	11	12	11	0.00
23/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11975	11	12	11	0.00
23/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11842	11	12	11	0.00
23/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	155	0	0	0	0.00
23/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	149	0	0	0	0.00
23/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	152	0	0	0	0.00
23/08/2024	R053 On 06-February-25			Bond Future	11.37	105.7016	106.3640	105.7016	0.00
23/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	12690	12	13	12	0.00
23/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	706	1	1	1	0.00
23/08/2024	R053 On 08-May-25			Bond Future	11.47	101.9696	102.6139	101.9696	0.00
23/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10785	10	11	10	0.00
23/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1738	2	2	2	0.00
23/08/2024	R053 On 07-August-25			Bond Future	11.58	103.9922	104.6305	103.9922	0.00
23/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13575	13	14	13	0.00
23/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1779	2	2	2	0.00
23/08/2024	R053 On 06-November-25			Bond Future	11.69	100.1540	100.7891	100.1540	0.00
23/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6340	6	6	6	0.00
23/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5765	6	6	6	0.00
23/08/2024	R186 On 07-November-24			Bond Future	8.03	108.5923	108.8124	108.5923	142,961.00
23/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2185	2	2	2	0.00
23/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2166	2	2	2	0.00
23/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2203	2	2	2	0.00
23/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	36	0	0	0	0.00
23/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	38	0	0	0	0.00
23/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	37	0	0	0	0.00
23/08/2024	R186 On 06-February-25			Bond Future	7.97	105.5540	105.7710	105.5540	0.00
23/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	2010	2	2	2	0.00
23/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	179	0	0	0	0.00
23/08/2024	R186 On 08-May-25			Bond Future	7.96	107.6874	107.8766	107.6874	0.00
23/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1228	1	1	1	0.00
23/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	449	1	0	1	0.00
23/08/2024	R186 On 07-August-25			Bond Future	7.95	104.5145	104.6883	104.5145	0.00
23/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2310	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
23/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2960	3	3	3	0.00
23/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1820	2	2	2	1,983.00
23/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	46	0	0	0	1,983.00
23/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	199	0	0	0	0.00
23/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	109	0	0	0	0.00
23/08/2024	R186 On 06-November-25			Bond Future	7.98	106.5526	106.7136	106.5526	0.00
23/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	735	1	1	1	0.00
23/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	572	1	1	1	0.00
23/08/2024	R202 On 07-November-24			Bond Future	269.93	269.9891	269.9319	269.9891	1,076.00
23/08/2024	R202 On 06-February-25			Bond Future	270.43	270.5043	270.4265	270.5043	0.00
23/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3636	4	4	4	0.00
23/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
23/08/2024	R202 On 08-May-25			Bond Future	275.88	276.0402	275.8790	276.0402	0.00
23/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3569	4	4	4	0.00
23/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
23/08/2024	R202 On 07-August-25			Bond Future	276.06	276.2771	276.0624	276.2771	0.00
23/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4462	5	4	5	0.00
23/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
23/08/2024	R202 On 06-November-25			Bond Future	281.48	281.7404	281.4784	281.7404	0.00
23/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5838	6	6	6	0.00
23/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
23/08/2024	R209 On 07-November-24			Bond Future	10.76	71.0875	71.5272	71.0875	17,072.00
23/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7077	7	7	7	0.00
23/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7120	7	7	7	0.00
23/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7034	7	7	7	0.00
23/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	84	0	0	0	0.00
23/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	80	0	0	0	0.00
23/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	82	0	0	0	0.00
23/08/2024	R209 On 06-February-25			Bond Future	10.84	72.5767	73.0204	72.5767	0.00
23/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7866	7	8	7	0.00
23/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	353	0	0	0	0.00
23/08/2024	R209 On 08-May-25			Bond Future	10.94	70.8891	71.3200	70.8891	0.00
23/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5708	5	6	5	0.00
23/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1168	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
23/08/2024	R209 On 07-August-25			Bond Future	11.04	72.2963	72.7228	72.2963	0.00
23/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8518	8	9	8	0.00
23/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1074	1	1	1	0.00
23/08/2024	R209 On 06-November-25			Bond Future	11.16	70.5539	70.9777	70.5539	0.00
23/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3960	4	4	4	0.00
23/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3412	4	3	4	0.00
23/08/2024	R210 On 07-November-24			Bond Future	242.55	242.5245	242.5510	242.5245	1,557.00
23/08/2024	R210 On 06-February-25			Bond Future	247.67	247.6648	247.6741	247.6648	0.00
23/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8064	8	8	8	0.00
23/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/08/2024	R210 On 08-May-25			Bond Future	249.27	249.3314	249.2666	249.3314	0.00
23/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1237	1	1	1	0.00
23/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
23/08/2024	R210 On 07-August-25			Bond Future	254.23	254.3460	254.2339	254.3460	0.00
23/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5794	6	6	6	0.00
23/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
23/08/2024	R210 On 06-November-25			Bond Future	255.76	255.9136	255.7595	255.9136	0.00
23/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3619	4	4	4	0.00
23/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
23/08/2024	R213 On 07-November-24			Bond Future	9.56	89.0456	89.4797	89.0456	77,004.00
23/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6831	6	7	6	0.00
23/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6793	6	7	6	0.00
23/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6869	6	7	6	0.00
23/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	39	0	0	0	0.00
23/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	41	0	0	0	0.00
23/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	40	0	0	0	0.00
23/08/2024	R213 On 06-February-25			Bond Future	9.62	90.9118	91.3483	90.9118	0.00
23/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	7037	7	7	7	0.00
23/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	185	0	0	0	0.00
23/08/2024	R213 On 08-May-25			Bond Future	9.70	89.1919	89.6104	89.1919	0.00
23/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4216	4	4	4	0.00
23/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	996	1	1	1	0.00
23/08/2024	R213 On 07-August-25			Bond Future	9.80	90.9642	91.3745	90.9642	0.00
23/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7527	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	619	1	1	1	0.00
23/08/2024	R213 On 06-November-25			Bond Future	9.91	89.1851	89.5897	89.1851	0.00
23/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2976	3	3	3	0.00
23/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2456	3	2	3	0.00
23/08/2024	R214 On 07-November-24			Bond Future	11.12	66.3871	66.8539	66.3871	21,063.00
23/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7499	7	7	7	0.00
23/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7543	7	8	7	0.00
23/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7455	7	7	7	0.00
23/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	83	0	0	0	0.00
23/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	80	0	0	0	0.00
23/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	82	0	0	0	0.00
23/08/2024	R214 On 06-February-25			Bond Future	11.20	67.7783	68.2500	67.7783	0.00
23/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7828	7	8	7	0.00
23/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11444	11	11	11	0.00
23/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4106	4	4	4	554.00
23/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6000	6	6	6	554.00
23/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1264	1	1	1	0.00
23/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	124	0	0	0	554.00
23/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	713	1	1	1	0.00
23/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	418	0	0	0	0.00
23/08/2024	R214 On 08-May-25			Bond Future	11.30	65.8444	66.3056	65.8444	0.00
23/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6563	6	7	6	0.00
23/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1072	1	1	1	0.00
23/08/2024	R214 On 07-August-25			Bond Future	11.40	67.1522	67.6103	67.1522	0.00
23/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8722	8	9	8	0.00
23/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1199	1	1	1	0.00
23/08/2024	R214 On 06-November-25			Bond Future	11.51	65.1608	65.6179	65.1608	0.00
23/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4359	4	4	4	0.00
23/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3673	4	4	4	0.00
23/08/2024	R248 On 07-November-24			Bond Future	11.27	80.6108	81.1195	80.6108	251,189.00
23/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9326	9	9	9	0.00
23/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9378	9	9	9	0.00
23/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9274	9	9	9	0.00
23/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	112	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
23/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	108	0	0	0	0.00
23/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	110	0	0	0	0.00
23/08/2024	R248 On 06-February-25			Bond Future	11.35	82.3002	82.8135	82.3002	10,000.00
23/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8813	8	9	8	0.00
23/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	616	1	1	1	0.00
23/08/2024	R248 On 08-May-25			Bond Future	11.45	79.5158	80.0153	79.5158	0.00
23/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8301	8	8	8	0.00
23/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1342	1	1	1	0.00
23/08/2024	R248 On 07-August-25			Bond Future	11.55	81.0947	81.5894	81.0947	0.00
23/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10940	11	11	11	0.00
23/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1385	2	1	2	0.00
23/08/2024	R248 On 06-November-25			Bond Future	11.66	78.2318	78.7241	78.2318	0.00
23/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5042	5	5	5	0.00
23/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4560	5	5	5	0.00
23/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00