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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/08/2024 TO: 27/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	2025 On 07-November-24			Bond Future	185.59	185.5644	185.5878	185.5644	9,240.00
27/08/2024	2029 On 07-November-24			Bond Future	134.45	134.0517	134.4497	134.0517	8,952.00
27/08/2024	2029 On 06-February-25			Bond Future	137.29	136.8838	137.2908	136.8838	0.00
27/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4891	4	5	4	0.00
27/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2029 On 08-May-25			Bond Future	138.63	138.2171	138.6335	138.2171	0.00
27/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	784	0	1	0	0.00
27/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2029 On 07-August-25			Bond Future	141.40	140.9728	141.3981	140.9728	0.00
27/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3988	4	4	4	0.00
27/08/2024	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
27/08/2024	2029 On 06-November-25			Bond Future	142.72	142.2868	142.7210	142.2868	0.00
27/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2931	2	3	2	0.00
27/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2030 On 07-November-24			Bond Future	9.12	97.7924	97.6896	97.7924	178,606.00
27/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6244	6	6	6	0.00
27/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6280	6	6	6	0.00
27/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6208	6	6	6	0.00
27/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4314	4	4	4	600.00
27/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6101	6	6	6	600.00
27/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10335	10	10	10	0.00
27/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
27/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	25	0	0	0	0.00
27/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	89	0	0	0	0.00
27/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	23	0	0	0	0.00
27/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	22	0	0	0	0.00
27/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	22	0	0	0	0.00
27/08/2024	2030 On 06-February-25			Bond Future	9.15	95.8247	95.7203	95.8247	0.00
27/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5804	6	6	6	0.00
27/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	751	1	1	1	800.00
27/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1560	2	2	2	800.00
27/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2778	3	3	3	0.00
27/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	752	1	1	1	800.00
27/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1452	1	1	1	0.00
27/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2571	3	3	3	0.00
27/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	190	0	0	0	0.00
27/08/2024	2030 On 08-May-25			Bond Future	9.23	97.7325	97.6265	97.7325	0.00
27/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3481	4	3	4	0.00
27/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9159	9	9	9	0.00
27/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4519	5	5	5	1,640.00
27/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10449	11	10	11	0.00
27/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	963	1	1	1	800.00
27/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1760	2	2	2	800.00
27/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3640	4	4	4	0.00
27/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5621	6	6	6	2,280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	899	1	1	1	800.00
27/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1927	2	2	2	0.00
27/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	2982	3	3	3	0.00
27/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	57	0	0	0	2,280.00
27/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	455	0	0	0	0.00
27/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	110	0	0	0	1,640.00
27/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	659	1	1	1	0.00
27/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	952	1	1	1	0.00
27/08/2024	2030 On 07-August-25			Bond Future	9.31	95.6463	95.5388	95.6463	0.00
27/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6518	7	7	7	0.00
27/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9368	9	9	9	0.00
27/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4789	5	5	5	1,054.00
27/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	185	0	0	0	1,054.00
27/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	834	1	1	1	0.00
27/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	510	0	1	0	0.00
27/08/2024	2030 On 06-November-25			Bond Future	9.41	97.4972	97.3879	97.4972	0.00
27/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2476	3	2	3	0.00
27/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2056	2	2	2	0.00
27/08/2024	2032 On 07-November-24			Bond Future	9.88	92.6710	92.5729	92.6710	101,428.00
27/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7469	8	7	8	0.00
27/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7426	8	7	8	0.00
27/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7511	8	8	8	0.00
27/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	8149	8	8	8	1,615.00
27/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	15148	15	15	15	0.00
27/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	8022	8	8	8	600.00
27/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13542	14	14	14	0.00
27/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5896	6	6	6	600.00
27/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1408	1	1	1	100.00
27/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1035	1	1	1	50.00
27/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3798	4	4	4	0.00
27/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1303	1	1	1	0.00
27/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1382	1	1	1	0.00
27/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	353	0	0	0	200.00
27/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1293	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
27/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1654	2	2	2	0.00
27/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	43	0	0	0	0.00
27/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
27/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	124	0	0	0	0.00
27/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
27/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	40	0	0	0	0.00
27/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	55	0	0	0	0.00
27/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	57	0	0	0	0.00
27/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	56	0	0	0	0.00
27/08/2024	2032 On 06-February-25			Bond Future	9.94	94.6061	94.5063	94.6061	0.00
27/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8164	8	8	8	0.00
27/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	895	1	1	1	800.00
27/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1887	2	2	2	800.00
27/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3963	4	4	4	0.00
27/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	871	1	1	1	800.00
27/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2004	2	2	2	0.00
27/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3429	3	3	3	0.00
27/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	205	0	0	0	0.00
27/08/2024	2032 On 08-May-25			Bond Future	10.04	92.3267	92.2255	92.3267	0.00
27/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5010	5	5	5	0.00
27/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2143	2	2	2	800.00
27/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5212	5	5	5	0.00
27/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1173	1	1	1	800.00
27/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2681	3	3	3	0.00
27/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1030	1	1	1	800.00
27/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4071	4	4	4	0.00
27/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1089	1	1	1	0.00
27/08/2024	2032 On 07-August-25			Bond Future	10.14	94.1430	94.0404	94.1430	0.00
27/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8686	9	9	9	0.00
27/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	777	1	1	1	0.00
27/08/2024	2032 On 06-November-25			Bond Future	10.26	91.8039	91.6997	91.8039	0.00
27/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3572	4	4	4	0.00
27/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2868	3	3	3	0.00
27/08/2024	2033 On 07-November-24			Bond Future	127.33	127.2368	127.3279	127.2368	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
27/08/2024	2033 On 06-February-25			Bond Future	130.02	129.9251	130.0187	129.9251	0.00
27/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	5079	5	5	5	0.00
27/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2033 On 08-May-25			Bond Future	131.12	131.0186	131.1151	131.0186	0.00
27/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	495	0	0	0	0.00
27/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2033 On 07-August-25			Bond Future	133.73	133.6310	133.7300	133.6310	0.00
27/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5080	5	5	5	0.00
27/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2033 On 06-November-25			Bond Future	134.80	134.6985	134.8000	134.6985	0.00
27/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1660	2	2	2	0.00
27/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2037 On 07-November-24			Bond Future	10.98	85.9131	85.9183	85.9131	193,308.00
27/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8741	9	9	9	0.00
27/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8789	9	9	9	0.00
27/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8692	9	9	9	0.00
27/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	67	0	0	0	0.00
27/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	64	0	0	0	0.00
27/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	66	0	0	0	0.00
27/08/2024	2037 On 06-February-25			Bond Future	11.07	83.4467	83.4523	83.4467	0.00
27/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9327	9	9	9	0.00
27/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	336	0	0	0	0.00
27/08/2024	2037 On 08-May-25			Bond Future	11.18	85.1072	85.1135	85.1072	3,975.00
27/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6992	7	7	7	0.00
27/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11549	12	12	12	7,500.00
27/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8216	8	8	8	15,000.00
27/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11346	11	11	11	7,500.00
27/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	486	0	0	0	0.00
27/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	945	1	1	1	0.00
27/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	458	0	0	0	0.00
27/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1230	1	1	1	0.00
27/08/2024	2037 On 07-August-25			Bond Future	11.30	82.5211	82.5279	82.5211	0.00
27/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9910	10	10	10	0.00
27/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6705	7	7	7	0.00

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27/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4160	4	4	4	0.00
27/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1964	2	2	2	2,341.00
27/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2147	2	2	2	200.00
27/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	5903	6	6	6	0.00
27/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3488	3	3	3	2,541.00
27/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6252	6	6	6	0.00
27/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2071	2	2	2	2,541.00
27/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1155	1	1	1	0.00
27/08/2024	2037 On 06-November-25			Bond Future	11.42	84.1162	84.1236	84.1162	0.00
27/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4854	5	5	5	0.00
27/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3738	4	4	4	0.00
27/08/2024	2038 On 07-November-24			Bond Future	139.60	139.1426	139.5965	139.1426	3,218.00
27/08/2024	2038 On 06-February-25			Bond Future	140.43	139.9694	140.4334	139.9694	0.00
27/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	5203	5	5	5	0.00
27/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2038 On 08-May-25			Bond Future	143.27	142.7921	143.2664	142.7921	0.00
27/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3586	3	4	3	0.00
27/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2038 On 07-August-25			Bond Future	143.97	143.4825	143.9669	143.4825	0.00
27/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4407	4	4	4	0.00
27/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2038 On 06-November-25			Bond Future	146.79	146.2980	146.7927	146.2980	0.00
27/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2913	2	3	2	0.00
27/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2040 On 07-November-24			Bond Future	11.23	86.3823	86.4206	86.3823	113,530.00
27/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9441	9	9	9	0.00
27/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9390	9	9	9	0.00
27/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9493	9	9	9	0.00
27/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5590	6	6	6	640.00
27/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8154	8	8	8	0.00
27/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10965	11	11	11	0.00
27/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	38	0	0	0	640.00
27/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	122	0	0	0	640.00
27/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	348	0	0	0	0.00

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27/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	70	0	0	0	0.00
27/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	73	0	0	0	0.00
27/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	72	0	0	0	0.00
27/08/2024	2040 On 06-February-25			Bond Future	11.32	83.6751	83.7145	83.6751	14.00
27/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9690	10	10	10	0.00
27/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6193	6	6	6	0.00
27/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1694	2	2	2	780.00
27/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4048	4	4	4	0.00
27/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1730	2	2	2	780.00
27/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3725	4	4	4	0.00
27/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	970	1	1	1	780.00
27/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	401	0	0	0	0.00
27/08/2024	2040 On 08-May-25			Bond Future	11.43	85.3399	85.3807	85.3399	3,900.00
27/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8083	8	8	8	0.00
27/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11606	12	12	12	7,500.00
27/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11915	12	12	12	7,500.00
27/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8605	9	9	9	15,000.00
27/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	574	1	1	1	0.00
27/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1084	1	1	1	0.00
27/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	608	1	1	1	0.00
27/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1202	1	1	1	0.00
27/08/2024	2040 On 07-August-25			Bond Future	11.55	82.5075	82.5496	82.5075	0.00
27/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10777	11	11	11	0.00
27/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1250	1	1	1	0.00
27/08/2024	2040 On 06-November-25			Bond Future	11.67	84.1017	84.1450	84.1017	0.00
27/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5145	5	5	5	0.00
27/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4174	4	4	4	0.00
27/08/2024	2044 On 07-November-24			Bond Future	11.30	82.5193	82.5918	82.5193	80,978.00
27/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9533	9	10	9	0.00
27/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9584	10	10	10	0.00
27/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9481	9	9	9	0.00
27/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7398	7	7	7	0.00
27/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6094	6	6	6	0.00
27/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4819	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
27/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	470	0	0	0	13,875.00
27/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	280	0	0	0	9,540.00
27/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	165	0	0	0	11,405.00
27/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	69	0	0	0	0.00
27/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	66	0	0	0	0.00
27/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	68	0	0	0	0.00
27/08/2024	2044 On 06-February-25			Bond Future	11.39	79.8566	79.9311	79.8566	0.00
27/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9895	10	10	10	0.00
27/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5161	5	5	5	449.00
27/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13285	13	13	13	0.00
27/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7437	7	7	7	449.00
27/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1374	1	1	1	0.00
27/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	166	0	0	0	449.00
27/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	772	1	1	1	0.00
27/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	423	0	0	0	0.00
27/08/2024	2044 On 08-May-25			Bond Future	11.49	81.4454	81.5219	81.4454	0.00
27/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8415	8	8	8	0.00
27/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	7029	7	7	7	0.00
27/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	4033	4	4	4	0.00
27/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1822	2	2	2	2,490.00
27/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3043	3	3	3	2,490.00
27/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5581	6	6	6	0.00
27/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1601	2	2	2	2,490.00
27/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1218	1	1	1	0.00
27/08/2024	2044 On 07-August-25			Bond Future	11.60	78.6616	78.7400	78.6616	0.00
27/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11004	11	11	11	0.00
27/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1302	1	1	1	0.00
27/08/2024	2044 On 06-November-25			Bond Future	11.72	80.1814	80.2617	80.1814	0.00
27/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5294	5	5	5	0.00
27/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4321	4	4	4	0.00
27/08/2024	2046 On 07-November-24			Bond Future	120.17	120.1720	120.1669	120.1720	18,098.00
27/08/2024	2046 On 06-February-25			Bond Future	122.71	122.7108	122.7061	122.7108	0.00
27/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8696	9	9	9	0.00
27/08/2024	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
27/08/2024	2046 On 08-May-25			Bond Future	122.94	122.9417	122.9378	122.9417	0.00
27/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	968	1	1	1	0.00
27/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2046 On 07-August-25			Bond Future	125.39	125.3915	125.3882	125.3915	0.00
27/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6698	7	7	7	0.00
27/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2046 On 06-November-25			Bond Future	125.56	125.5668	125.5639	125.5668	0.00
27/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	154	0	0	0	0.00
27/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2050 On 07-November-24			Bond Future	121.48	121.4833	121.4781	121.4833	15,391.00
27/08/2024	2050 On 06-February-25			Bond Future	121.69	121.6955	121.6907	121.6955	582.00
27/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6091	6	6	6	0.00
27/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2050 On 08-May-25			Bond Future	124.15	124.1495	124.1455	124.1495	0.00
27/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2985	3	3	3	0.00
27/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2050 On 07-August-25			Bond Future	124.22	124.2210	124.2175	124.2210	0.00
27/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4327	4	4	4	0.00
27/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
27/08/2024	2050 On 06-November-25			Bond Future	126.66	126.6581	126.6550	126.6581	0.00
27/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2235	2	2	2	0.00
27/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
27/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	AL37 On 07-November-24			Index Future	1047.53	1048.6780	1047.5280	1048.6780	0.00
27/08/2024	AL37 On 06-February-25			Index Future	1069.42	1070.5910	1069.4220	1070.5910	0.00
27/08/2024	AL37 On 08-May-25			Index Future	1090.78	1091.9640	1090.7780	1091.9640	0.00
27/08/2024	AL37 On 07-August-25			Index Future	1112.31	1113.5160	1112.3120	1113.5160	0.00
27/08/2024	AL37 On 06-November-25			Index Future	1133.95	1135.1750	1133.9530	1135.1750	0.00
27/08/2024	AL7T On 07-November-24			Index Future	1247.82	1248.3880	1247.8230	1248.3880	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
27/08/2024	AL7T On 06-February-25			Index Future	1273.90	1274.4740	1273.9030	1274.4740	0.00
27/08/2024	AL7T On 08-May-25			Index Future	1299.34	1299.9170	1299.3430	1299.9170	0.00
27/08/2024	AL7T On 07-August-25			Index Future	1324.99	1325.5730	1324.9940	1325.5730	0.00
27/08/2024	AL7T On 06-November-25			Index Future	1350.77	1351.3580	1350.7720	1351.3580	0.00
27/08/2024	ALBI On 07-November-24			Index Future	1077.56	1077.8150	1077.5610	1077.8150	121.00
27/08/2024	ALBI On 06-February-25			Index Future	1100.08	1100.3370	1100.0820	1100.3370	0.00
27/08/2024	ALBI On 08-May-25			Index Future	1122.05	1122.3040	1122.0500	1122.3040	0.00
27/08/2024	ALBI On 07-August-25			Index Future	1144.20	1144.4550	1144.2020	1144.4550	0.00
27/08/2024	ALBI On 06-November-25			Index Future	1166.46	1166.7160	1166.4630	1166.7160	0.00
27/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	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
27/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	ES33 On 07-November-24			Bond Future	11.33	80.1494	80.1305	80.1494	0.00
27/08/2024	ES33 On 06-February-25			Bond Future	11.45	81.8425	81.8236	81.8425	0.00
27/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8092	8	8	8	0.00
27/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
27/08/2024	ES33 On 08-May-25			Bond Future	11.59	79.6921	79.6733	79.6921	0.00
27/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4901	5	5	5	0.00
27/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
27/08/2024	ES33 On 07-August-25			Bond Future	11.74	81.2778	81.2592	81.2778	0.00
27/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7455	7	7	7	0.00
27/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
27/08/2024	ES33 On 06-November-25			Bond Future	11.92	79.0718	79.0531	79.0718	0.00
27/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	403	0	0	0	0.00
27/08/2024	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
27/08/2024	ES42 On 07-November-24			Bond Future	11.71	76.7213	76.7891	76.7213	0.00
27/08/2024	ES42 On 06-February-25			Bond Future	11.81	78.3412	78.4108	78.3412	0.00
27/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10017	10	10	10	0.00
27/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
27/08/2024	ES42 On 08-May-25			Bond Future	11.92	75.6528	75.7243	75.6528	0.00
27/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7093	7	7	7	0.00
27/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
27/08/2024	ES42 On 07-August-25			Bond Future	12.05	77.1557	77.2290	77.1557	0.00
27/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8957	9	9	9	0.00
27/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
27/08/2024	ES42 On 06-November-25			Bond Future	12.18	74.3997	74.4748	74.3997	0.00
27/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1141	1	1	1	0.00
27/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/08/2024	GOVI On 07-November-24			GOVI	1061.17	1061.4580	1061.1720	1061.4580	688.00
27/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1123920	113	112	113	0.00
27/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1123820	113	112	113	0.00
27/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1123720	113	112	113	0.00
27/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
27/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
27/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
27/08/2024	GOVI On 06-February-25			GOVI	1083.35	1083.6380	1083.3500	1083.6380	0.00
27/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1113500	112	111	112	0.00
27/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
27/08/2024	GOVI On 08-May-25			GOVI	1104.99	1105.2710	1104.9850	1105.2710	0.00
27/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	829850	83	83	83	0.00
27/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
27/08/2024	GOVI On 07-August-25			GOVI	1126.80	1127.0860	1126.7990	1127.0860	0.00
27/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1157990	116	116	116	0.00
27/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/08/2024	GOVI On 06-November-25			GOVI	1148.72	1149.0090	1148.7210	1149.0090	0.00
27/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	367210	37	37	37	0.00
27/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
27/08/2024	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
27/08/2024	IGOV On 07-November-24			Index Future	370.87	370.3570	370.8740	370.3570	594.00
27/08/2024	IGOV On 06-February-25			Index Future	378.72	378.1850	378.7150	378.1850	0.00
27/08/2024	IGOV On 08-May-25			Index Future	386.37	385.8230	386.3650	385.8230	0.00
27/08/2024	IGOV On 07-August-25			Index Future	394.08	393.5230	394.0790	393.5230	0.00
27/08/2024	IGOV On 06-November-25			Index Future	401.83	401.2620	401.8300	401.2620	0.00
27/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
27/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
27/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
27/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
27/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
27/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
27/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
27/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/08/2024	R035 On 07-November-24			Bond Future	10.58	91.2361	91.2405	91.2361	142,413.00
27/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8640	9	9	9	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
27/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8591	9	9	9	0.00
27/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8689	9	9	9	0.00
27/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13606	14	14	14	0.00
27/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8737	9	9	9	1,000.00
27/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3515	4	4	4	0.00
27/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	579	1	1	1	11,000.00
27/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	3	0	0	0	1,000.00
27/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	51	0	0	0	0.00
27/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	52	0	0	0	0.00
27/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	54	0	0	0	0.00
27/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	53	0	0	0	0.00
27/08/2024	R035 On 06-February-25			Bond Future	10.66	93.1417	93.1466	93.1417	0.00
27/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9429	9	9	9	0.00
27/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	303	0	0	0	0.00
27/08/2024	R035 On 08-May-25			Bond Future	10.76	90.4866	90.4922	90.4866	0.00
27/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6541	7	7	7	0.00
27/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5299	5	5	5	400.00
27/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	13060	13	13	13	0.00
27/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10352	10	10	10	0.00
27/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6225	6	6	6	0.00
27/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3508	4	4	4	0.00
27/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	2067	2	2	2	150.00
27/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2489	2	2	2	150.00
27/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	3872	4	4	4	0.00
27/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1266	1	1	1	150.00
27/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	506	1	1	1	400.00
27/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1574	2	2	2	0.00
27/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	246	0	0	0	400.00
27/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1176	1	1	1	0.00
27/08/2024	R035 On 07-August-25			Bond Future	10.87	92.2677	92.2737	92.2677	0.00
27/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9945	10	10	10	0.00
27/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1043	1	1	1	0.00
27/08/2024	R035 On 06-November-25			Bond Future	11.00	89.5467	89.5533	89.5467	0.00
27/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4548	5	5	5	0.00
27/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3505	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
27/08/2024	R053 On 07-November-24			Bond Future	11.25	104.5552	104.5627	104.5552	3,638.00
27/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12248	12	12	12	0.00
27/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12315	12	12	12	0.00
27/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12181	12	12	12	0.00
27/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	120	0	0	0	0.00
27/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	115	0	0	0	0.00
27/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	118	0	0	0	0.00
27/08/2024	R053 On 06-February-25			Bond Future	11.33	106.7382	106.7464	106.7382	0.00
27/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13001	13	13	13	0.00
27/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	635	1	1	1	0.00
27/08/2024	R053 On 08-May-25			Bond Future	11.43	102.9962	103.0053	102.9962	0.00
27/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11064	11	11	11	0.00
27/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1626	2	2	2	0.00
27/08/2024	R053 On 07-August-25			Bond Future	11.53	105.0210	105.0308	105.0210	0.00
27/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13876	14	14	14	0.00
27/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1679	2	2	2	0.00
27/08/2024	R053 On 06-November-25			Bond Future	11.64	101.1876	101.1981	101.1876	0.00
27/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6537	7	7	7	0.00
27/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5554	6	6	6	0.00
27/08/2024	R186 On 07-November-24			Bond Future	8.07	108.8219	108.7446	108.8219	142,414.00
27/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2116	2	2	2	0.00
27/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2098	2	2	2	0.00
27/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2135	2	2	2	0.00
27/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	36	0	0	0	0.00
27/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	38	0	0	0	0.00
27/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	37	0	0	0	0.00
27/08/2024	R186 On 06-February-25			Bond Future	8.01	105.7813	105.7028	105.7813	0.00
27/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1948	2	2	2	0.00
27/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	184	0	0	0	0.00
27/08/2024	R186 On 08-May-25			Bond Future	8.00	107.8878	107.8084	107.8878	0.00
27/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1178	1	1	1	0.00
27/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	467	0	0	0	0.00
27/08/2024	R186 On 07-August-25			Bond Future	8.01	104.7002	104.6197	104.7002	0.00
27/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2247	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
27/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2894	3	3	3	0.00
27/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1762	2	2	2	1,983.00
27/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	49	0	0	0	1,983.00
27/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	210	0	0	0	0.00
27/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	115	0	0	0	0.00
27/08/2024	R186 On 06-November-25			Bond Future	8.04	106.7262	106.6447	106.7262	0.00
27/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	695	1	1	1	0.00
27/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	601	1	1	1	0.00
27/08/2024	R202 On 07-November-24			Bond Future	270.95	270.3346	270.9455	270.3346	1,076.00
27/08/2024	R202 On 06-February-25			Bond Future	271.46	270.8388	271.4639	270.8388	0.00
27/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4674	4	5	4	0.00
27/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
27/08/2024	R202 On 08-May-25			Bond Future	276.94	276.3016	276.9410	276.3016	0.00
27/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	4631	4	5	4	0.00
27/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
27/08/2024	R202 On 07-August-25			Bond Future	277.15	276.4948	277.1490	276.4948	0.00
27/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	5549	5	6	5	0.00
27/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
27/08/2024	R202 On 06-November-25			Bond Future	282.59	281.9207	282.5888	281.9207	0.00
27/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6949	6	7	6	0.00
27/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
27/08/2024	R209 On 07-November-24			Bond Future	10.72	71.7433	71.7208	71.7433	17,072.00
27/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7253	7	7	7	0.00
27/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7296	7	7	7	0.00
27/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7210	7	7	7	0.00
27/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	65	0	0	0	0.00
27/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	63	0	0	0	0.00
27/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	64	0	0	0	0.00
27/08/2024	R209 On 06-February-25			Bond Future	10.80	73.2413	73.2188	73.2413	0.00
27/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	8029	8	8	8	0.00
27/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	318	0	0	0	0.00
27/08/2024	R209 On 08-May-25			Bond Future	10.90	71.5458	71.5233	71.5458	0.00
27/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5844	6	6	6	0.00
27/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1100	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
27/08/2024	R209 On 07-August-25			Bond Future	11.00	72.9535	72.9309	72.9535	0.00
27/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8673	9	9	9	0.00
27/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1020	1	1	1	0.00
27/08/2024	R209 On 06-November-25			Bond Future	11.11	71.2131	71.1905	71.2131	0.00
27/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4061	4	4	4	0.00
27/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3300	3	3	3	0.00
27/08/2024	R210 On 07-November-24			Bond Future	242.85	242.5368	242.8502	242.5368	1,557.00
27/08/2024	R210 On 06-February-25			Bond Future	247.98	247.6606	247.9819	247.6606	0.00
27/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8372	8	8	8	0.00
27/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
27/08/2024	R210 On 08-May-25			Bond Future	249.58	249.2546	249.5843	249.2546	0.00
27/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1554	1	2	1	0.00
27/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
27/08/2024	R210 On 07-August-25			Bond Future	254.56	254.2230	254.5605	254.2230	0.00
27/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	6120	6	6	6	0.00
27/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/08/2024	R210 On 06-November-25			Bond Future	256.09	255.7495	256.0946	255.7495	0.00
27/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3955	4	4	4	0.00
27/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
27/08/2024	R213 On 07-November-24			Bond Future	9.56	89.5939	89.4838	89.5939	76,824.00
27/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6829	7	7	7	0.00
27/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6791	7	7	7	0.00
27/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6867	7	7	7	0.00
27/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	33	0	0	0	0.00
27/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	35	0	0	0	0.00
27/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	34	0	0	0	0.00
27/08/2024	R213 On 06-February-25			Bond Future	9.62	91.4652	91.3533	91.4652	0.00
27/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	7033	7	7	7	0.00
27/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	176	0	0	0	0.00
27/08/2024	R213 On 08-May-25			Bond Future	9.70	89.7302	89.6165	89.7302	0.00
27/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4206	4	4	4	0.00
27/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	979	1	1	1	0.00
27/08/2024	R213 On 07-August-25			Bond Future	9.79	91.4971	91.3817	91.4971	0.00
27/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7523	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
27/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	608	1	1	1	0.00
27/08/2024	R213 On 06-November-25			Bond Future	9.91	89.7151	89.5978	89.7151	0.00
27/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2968	3	3	3	0.00
27/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2440	2	2	2	0.00
27/08/2024	R214 On 07-November-24			Bond Future	11.07	67.0826	67.1430	67.0826	21,063.00
27/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7767	8	8	8	0.00
27/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7811	8	8	8	0.00
27/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7723	8	8	8	0.00
27/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	62	0	0	0	0.00
27/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	59	0	0	0	0.00
27/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	61	0	0	0	0.00
27/08/2024	R214 On 06-February-25			Bond Future	11.15	68.4838	68.5458	68.4838	0.00
27/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	8074	8	8	8	0.00
27/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11722	12	12	12	0.00
27/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4289	4	4	4	554.00
27/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6221	6	6	6	554.00
27/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1151	1	1	1	0.00
27/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	105	0	0	0	554.00
27/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	638	1	1	1	0.00
27/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	369	0	0	0	0.00
27/08/2024	R214 On 08-May-25			Bond Future	11.24	66.5445	66.6082	66.5445	0.00
27/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6783	7	7	7	0.00
27/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	989	1	1	1	0.00
27/08/2024	R214 On 07-August-25			Bond Future	11.34	67.8543	67.9196	67.8543	0.00
27/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8956	9	9	9	0.00
27/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1124	1	1	1	0.00
27/08/2024	R214 On 06-November-25			Bond Future	11.45	65.8670	65.9337	65.8670	0.00
27/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4519	4	5	4	0.00
27/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3517	4	4	4	0.00
27/08/2024	R248 On 07-November-24			Bond Future	11.22	81.4376	81.4777	81.4376	251,164.00
27/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9657	10	10	10	0.00
27/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9709	10	10	10	0.00
27/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9604	10	10	10	0.00
27/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	84	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
27/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	80	0	0	0	0.00
27/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	82	0	0	0	0.00
27/08/2024	R248 On 06-February-25			Bond Future	11.30	83.1386	83.1799	83.1386	10,000.00
27/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9109	9	9	9	0.00
27/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	546	1	1	1	0.00
27/08/2024	R248 On 08-May-25			Bond Future	11.39	80.3474	80.3901	80.3474	0.00
27/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8574	9	9	9	0.00
27/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1240	1	1	1	0.00
27/08/2024	R248 On 07-August-25			Bond Future	11.49	81.9285	81.9724	81.9285	0.00
27/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11234	11	11	11	0.00
27/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1296	1	1	1	0.00
27/08/2024	R248 On 06-November-25			Bond Future	11.60	79.0701	79.1153	79.0701	0.00
27/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5237	5	5	5	0.00
27/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4364	4	4	4	0.00
27/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00