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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/08/2024 TO: 28/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	2025 On 07-November-24			Bond Future	185.48	185.5878	185.4816	185.5878	9,240.00
28/08/2024	2029 On 07-November-24			Bond Future	134.42	134.4497	134.4227	134.4497	10,202.00
28/08/2024	2029 On 06-February-25			Bond Future	137.26	137.2908	137.2650	137.2908	0.00
28/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4865	5	5	5	0.00
28/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2029 On 08-May-25			Bond Future	138.61	138.6335	138.6099	138.6335	0.00
28/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	760	1	1	1	0.00
28/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2029 On 07-August-25			Bond Future	141.38	141.3981	141.3760	141.3981	0.00
28/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3966	4	4	4	0.00
28/08/2024	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
28/08/2024	2029 On 06-November-25			Bond Future	142.70	142.7210	142.7004	142.7210	0.00
28/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2910	3	3	3	0.00
28/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2030 On 07-November-24			Bond Future	9.15	97.6896	97.5691	97.6896	178,537.00
28/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6125	6	6	6	0.00
28/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6161	6	6	6	0.00
28/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6089	6	6	6	0.00
28/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4199	4	4	4	600.00
28/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5982	6	6	6	600.00
28/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10214	10	10	10	0.00
28/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
28/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	26	0	0	0	0.00
28/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	95	0	0	0	0.00
28/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	24	0	0	0	0.00
28/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	23	0	0	0	0.00
28/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	23	0	0	0	0.00
28/08/2024	2030 On 06-February-25			Bond Future	9.18	95.7203	95.5984	95.7203	0.00
28/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5691	6	6	6	0.00
28/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	709	1	1	1	800.00
28/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1493	2	1	2	800.00
28/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2688	3	3	3	0.00
28/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	785	1	1	1	800.00
28/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1507	1	2	1	0.00
28/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2650	3	3	3	0.00
28/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	199	0	0	0	0.00
28/08/2024	2030 On 08-May-25			Bond Future	9.26	97.6265	97.5042	97.6265	0.00
28/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3392	3	3	3	0.00
28/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9042	9	9	9	0.00
28/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4420	5	4	5	1,640.00
28/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10329	10	10	10	0.00
28/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	920	1	1	1	800.00
28/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1696	2	2	2	800.00
28/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3549	4	4	4	0.00
28/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5516	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
28/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	930	1	1	1	800.00
28/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1986	2	2	2	0.00
28/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3061	3	3	3	0.00
28/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	59	0	0	0	2,280.00
28/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	472	0	0	0	0.00
28/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	115	0	0	0	1,640.00
28/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	683	1	1	1	0.00
28/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	985	1	1	1	0.00
28/08/2024	2030 On 07-August-25			Bond Future	9.35	95.5388	95.4154	95.5388	0.00
28/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6411	7	6	7	0.00
28/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9252	9	9	9	0.00
28/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4692	5	5	5	1,054.00
28/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	192	0	0	0	1,054.00
28/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	861	1	1	1	0.00
28/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	526	1	1	1	0.00
28/08/2024	2030 On 06-November-25			Bond Future	9.45	97.3879	97.2635	97.3879	0.00
28/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2407	2	2	2	0.00
28/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2111	2	2	2	0.00
28/08/2024	2032 On 07-November-24			Bond Future	9.92	92.5729	92.3806	92.5729	101,428.00
28/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7281	7	7	7	0.00
28/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7238	7	7	7	0.00
28/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7323	8	7	8	0.00
28/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7960	8	8	8	1,615.00
28/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14955	15	15	15	0.00
28/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7833	8	8	8	600.00
28/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13350	14	13	14	0.00
28/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5714	6	6	6	600.00
28/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1301	1	1	1	100.00
28/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	945	1	1	1	50.00
28/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3633	4	4	4	0.00
28/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1200	1	1	1	0.00
28/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1472	1	1	1	0.00
28/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	380	0	0	0	200.00
28/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1378	1	1	1	0.00

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28/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1756	2	2	2	0.00
28/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	46	0	0	0	0.00
28/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1	0	0	0	600.00
28/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	133	0	0	0	0.00
28/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
28/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	43	0	0	0	0.00
28/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	59	0	0	0	0.00
28/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	62	0	0	0	0.00
28/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	61	0	0	0	0.00
28/08/2024	2032 On 06-February-25			Bond Future	9.99	94.5063	94.3113	94.5063	0.00
28/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7981	8	8	8	0.00
28/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	832	1	1	1	800.00
28/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1785	2	2	2	800.00
28/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3816	4	4	4	0.00
28/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	919	1	1	1	800.00
28/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2097	2	2	2	0.00
28/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3561	3	4	3	0.00
28/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	218	0	0	0	0.00
28/08/2024	2032 On 08-May-25			Bond Future	10.08	92.2255	92.0285	92.2255	0.00
28/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4861	5	5	5	0.00
28/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2046	2	2	2	800.00
28/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5060	5	5	5	0.00
28/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1106	1	1	1	800.00
28/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2780	3	3	3	0.00
28/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1075	1	1	1	800.00
28/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4201	4	4	4	0.00
28/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1137	1	1	1	0.00
28/08/2024	2032 On 07-August-25			Bond Future	10.18	94.0404	93.8409	94.0404	0.00
28/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8516	9	9	9	0.00
28/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	806	1	1	1	0.00
28/08/2024	2032 On 06-November-25			Bond Future	10.30	91.6997	91.4975	91.6997	0.00
28/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3457	4	3	4	0.00
28/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2956	3	3	3	0.00
28/08/2024	2033 On 07-November-24			Bond Future	127.45	127.3279	127.4529	127.3279	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
28/08/2024	2033 On 06-February-25			Bond Future	130.15	130.0187	130.1480	130.0187	0.00
28/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	5208	5	5	5	0.00
28/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2033 On 08-May-25			Bond Future	131.25	131.1151	131.2496	131.1151	0.00
28/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	630	0	1	0	0.00
28/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2033 On 07-August-25			Bond Future	133.87	133.7300	133.8691	133.7300	0.00
28/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5219	5	5	5	0.00
28/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2033 On 06-November-25			Bond Future	134.94	134.8000	134.9435	134.8000	0.00
28/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1804	2	2	2	0.00
28/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2037 On 07-November-24			Bond Future	10.99	85.9183	85.8735	85.9183	193,564.00
28/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8695	9	9	9	0.00
28/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8744	9	9	9	0.00
28/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8646	9	9	9	0.00
28/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	66	0	0	0	0.00
28/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	63	0	0	0	0.00
28/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	65	0	0	0	0.00
28/08/2024	2037 On 06-February-25			Bond Future	11.07	83.4523	83.4078	83.4523	0.00
28/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9283	9	9	9	0.00
28/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	336	0	0	0	0.00
28/08/2024	2037 On 08-May-25			Bond Future	11.18	85.1135	85.0697	85.1135	3,975.00
28/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6953	7	7	7	0.00
28/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11506	12	12	12	7,500.00
28/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8175	8	8	8	15,000.00
28/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11304	11	11	11	7,500.00
28/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	487	0	0	0	0.00
28/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	949	1	1	1	0.00
28/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	459	0	0	0	0.00
28/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1235	1	1	1	0.00
28/08/2024	2037 On 07-August-25			Bond Future	11.31	82.5279	82.4846	82.5279	0.00
28/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9871	10	10	10	0.00
28/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6670	7	7	7	0.00

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28/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4131	4	4	4	0.00
28/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1944	2	2	2	2,341.00
28/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2126	2	2	2	200.00
28/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3502	3	4	3	2,541.00
28/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6276	6	6	6	0.00
28/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2079	2	2	2	2,541.00
28/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	5925	6	6	6	0.00
28/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1159	1	1	1	0.00
28/08/2024	2037 On 06-November-25			Bond Future	11.43	84.1236	84.0805	84.1236	0.00
28/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4825	5	5	5	0.00
28/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3751	4	4	4	0.00
28/08/2024	2038 On 07-November-24			Bond Future	139.96	139.5965	139.9583	139.5965	3,218.00
28/08/2024	2038 On 06-February-25			Bond Future	140.80	140.4334	140.8048	140.4334	0.00
28/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	5575	5	6	5	0.00
28/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2038 On 08-May-25			Bond Future	143.65	143.2664	143.6481	143.2664	0.00
28/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3968	4	4	4	0.00
28/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2038 On 07-August-25			Bond Future	144.36	143.9669	144.3584	143.9669	0.00
28/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4798	4	5	4	0.00
28/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2038 On 06-November-25			Bond Future	147.19	146.7927	147.1936	146.7927	0.00
28/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	3314	3	3	3	0.00
28/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2040 On 07-November-24			Bond Future	11.23	86.4206	86.4378	86.4206	113,530.00
28/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9455	9	9	9	0.00
28/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9404	9	9	9	0.00
28/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9507	9	10	9	0.00
28/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5597	6	6	6	640.00
28/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8167	8	8	8	0.00
28/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10980	11	11	11	0.00
28/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	36	0	0	0	640.00
28/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	117	0	0	0	640.00
28/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	338	0	0	0	0.00

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28/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	67	0	0	0	0.00
28/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	70	0	0	0	0.00
28/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	68	0	0	0	0.00
28/08/2024	2040 On 06-February-25			Bond Future	11.32	83.7145	83.7332	83.7145	14.00
28/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9703	10	10	10	0.00
28/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6200	6	6	6	0.00
28/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1694	2	2	2	780.00
28/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4052	4	4	4	0.00
28/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1715	2	2	2	780.00
28/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3706	4	4	4	0.00
28/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	959	1	1	1	780.00
28/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	395	0	0	0	0.00
28/08/2024	2040 On 08-May-25			Bond Future	11.43	85.3807	85.4014	85.3807	3,900.00
28/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8094	8	8	8	0.00
28/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11620	12	12	12	7,500.00
28/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11930	12	12	12	7,500.00
28/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8617	9	9	9	15,000.00
28/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	568	1	1	1	0.00
28/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1075	1	1	1	0.00
28/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	602	1	1	1	0.00
28/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1192	1	1	1	0.00
28/08/2024	2040 On 07-August-25			Bond Future	11.55	82.5496	82.5720	82.5496	0.00
28/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10791	11	11	11	0.00
28/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1241	1	1	1	0.00
28/08/2024	2040 On 06-November-25			Bond Future	11.67	84.1450	84.1690	84.1450	0.00
28/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5153	5	5	5	0.00
28/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4158	4	4	4	0.00
28/08/2024	2044 On 07-November-24			Bond Future	11.30	82.5918	82.6088	82.5918	80,978.00
28/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9546	10	10	10	0.00
28/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9598	10	10	10	0.00
28/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9495	9	9	9	0.00
28/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7409	7	7	7	0.00
28/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6102	6	6	6	0.00
28/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4824	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
28/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	458	0	0	0	13,875.00
28/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	271	0	0	0	9,540.00
28/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	159	0	0	0	11,405.00
28/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	66	0	0	0	0.00
28/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	63	0	0	0	0.00
28/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	65	0	0	0	0.00
28/08/2024	2044 On 06-February-25			Bond Future	11.38	79.9311	79.9495	79.9311	0.00
28/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9907	10	10	10	0.00
28/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5166	5	5	5	449.00
28/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13300	13	13	13	0.00
28/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7446	7	7	7	449.00
28/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1361	1	1	1	0.00
28/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	163	0	0	0	449.00
28/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	763	1	1	1	0.00
28/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	417	0	0	0	0.00
28/08/2024	2044 On 08-May-25			Bond Future	11.49	81.5219	81.5423	81.5219	0.00
28/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8426	8	8	8	0.00
28/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1823	2	2	2	2,490.00
28/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	7038	7	7	7	0.00
28/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	4038	4	4	4	0.00
28/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3027	3	3	3	2,490.00
28/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5562	6	6	6	0.00
28/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1589	2	2	2	2,490.00
28/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1208	1	1	1	0.00
28/08/2024	2044 On 07-August-25			Bond Future	11.60	78.7400	78.7620	78.7400	0.00
28/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11018	11	11	11	0.00
28/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1294	1	1	1	0.00
28/08/2024	2044 On 06-November-25			Bond Future	11.72	80.2617	80.2852	80.2617	0.00
28/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5302	5	5	5	0.00
28/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4306	4	4	4	0.00
28/08/2024	2046 On 07-November-24			Bond Future	119.78	120.1669	119.7822	120.1669	18,098.00
28/08/2024	2046 On 06-February-25			Bond Future	122.31	122.7061	122.3148	122.7061	0.00
28/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8305	9	8	9	0.00
28/08/2024	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
28/08/2024	2046 On 08-May-25			Bond Future	122.54	122.9378	122.5414	122.9378	0.00
28/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	571	1	1	1	0.00
28/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2046 On 07-August-25			Bond Future	124.99	125.3882	124.9856	125.3882	0.00
28/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6296	7	6	7	0.00
28/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2046 On 06-November-25			Bond Future	125.16	125.5639	125.1551	125.5639	0.00
28/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
28/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	255	0	0	0	0.00
28/08/2024	2050 On 07-November-24			Bond Future	122.70	121.4781	122.6981	121.4781	15,391.00
28/08/2024	2050 On 06-February-25			Bond Future	122.94	121.6907	122.9382	121.6907	582.00
28/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	7338	6	7	6	0.00
28/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2050 On 08-May-25			Bond Future	125.42	124.1455	125.4206	124.1455	0.00
28/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	4261	3	4	3	0.00
28/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2050 On 07-August-25			Bond Future	125.52	124.2175	125.5200	124.2175	0.00
28/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	5630	4	6	4	0.00
28/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
28/08/2024	2050 On 06-November-25			Bond Future	127.98	126.6550	127.9849	126.6550	0.00
28/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	3565	2	4	2	0.00
28/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
28/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	AL37 On 07-November-24			Index Future	1045.34	1047.5280	1045.3410	1047.5280	0.00
28/08/2024	AL37 On 06-February-25			Index Future	1067.19	1069.4220	1067.1940	1069.4220	0.00
28/08/2024	AL37 On 08-May-25			Index Future	1088.51	1090.7780	1088.5120	1090.7780	0.00
28/08/2024	AL37 On 07-August-25			Index Future	1110.01	1112.3120	1110.0060	1112.3120	0.00
28/08/2024	AL37 On 06-November-25			Index Future	1131.61	1133.9530	1131.6070	1133.9530	0.00
28/08/2024	AL7T On 07-November-24			Index Future	1244.39	1247.8230	1244.3860	1247.8230	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
28/08/2024	AL7T On 06-February-25			Index Future	1270.40	1273.9030	1270.4000	1273.9030	0.00
28/08/2024	AL7T On 08-May-25			Index Future	1295.78	1299.3430	1295.7780	1299.3430	0.00
28/08/2024	AL7T On 07-August-25			Index Future	1321.37	1324.9940	1321.3650	1324.9940	0.00
28/08/2024	AL7T On 06-November-25			Index Future	1347.08	1350.7720	1347.0780	1350.7720	0.00
28/08/2024	ALBI On 07-November-24			Index Future	1075.93	1077.5610	1075.9270	1077.5610	121.00
28/08/2024	ALBI On 06-February-25			Index Future	1098.42	1100.0820	1098.4190	1100.0820	0.00
28/08/2024	ALBI On 08-May-25			Index Future	1120.36	1122.0500	1120.3620	1122.0500	0.00
28/08/2024	ALBI On 07-August-25			Index Future	1142.49	1144.2020	1142.4850	1144.2020	0.00
28/08/2024	ALBI On 06-November-25			Index Future	1164.72	1166.4630	1164.7170	1166.4630	0.00
28/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	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
28/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	ES33 On 07-November-24			Bond Future	11.35	80.1305	80.0256	80.1305	0.00
28/08/2024	ES33 On 06-February-25			Bond Future	11.47	81.8236	81.7176	81.8236	0.00
28/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7986	8	8	8	0.00
28/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
28/08/2024	ES33 On 08-May-25			Bond Future	11.62	79.6733	79.5669	79.6733	0.00
28/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4795	5	5	5	0.00
28/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
28/08/2024	ES33 On 07-August-25			Bond Future	11.77	81.2592	81.1518	81.2592	0.00
28/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7347	7	7	7	0.00
28/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
28/08/2024	ES33 On 06-November-25			Bond Future	11.94	79.0531	78.9448	79.0531	0.00
28/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	295	0	0	0	0.00
28/08/2024	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
28/08/2024	ES42 On 07-November-24			Bond Future	11.70	76.7891	76.8079	76.7891	0.00
28/08/2024	ES42 On 06-February-25			Bond Future	11.80	78.4108	78.4311	78.4108	0.00
28/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10038	10	10	10	0.00
28/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
28/08/2024	ES42 On 08-May-25			Bond Future	11.92	75.7243	75.7466	75.7243	0.00
28/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7116	7	7	7	0.00
28/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
28/08/2024	ES42 On 07-August-25			Bond Future	12.04	77.2290	77.2530	77.2290	0.00
28/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8981	9	9	9	0.00
28/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
28/08/2024	ES42 On 06-November-25			Bond Future	12.18	74.4748	74.5003	74.4748	0.00
28/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1166	1	1	1	0.00
28/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
28/08/2024	GOVI On 07-November-24			GOVI	1059.49	1061.1720	1059.4870	1061.1720	688.00
28/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1107070	112	111	112	0.00
28/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1106970	112	111	112	0.00
28/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1106870	112	111	112	0.00
28/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
28/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
28/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
28/08/2024	GOVI On 06-February-25			GOVI	1081.64	1083.3500	1081.6350	1083.3500	0.00
28/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1096350	111	110	111	0.00
28/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/08/2024	GOVI On 08-May-25			GOVI	1103.24	1104.9850	1103.2430	1104.9850	0.00
28/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	812430	83	81	83	0.00
28/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
28/08/2024	GOVI On 07-August-25			GOVI	1125.03	1126.7990	1125.0280	1126.7990	0.00
28/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1140280	116	114	116	0.00
28/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/08/2024	GOVI On 06-November-25			GOVI	1146.92	1148.7210	1146.9200	1148.7210	0.00
28/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	349200	37	35	37	0.00
28/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/08/2024	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
28/08/2024	IGOV On 07-November-24			Index Future	371.86	370.8740	371.8640	370.8740	594.00
28/08/2024	IGOV On 06-February-25			Index Future	379.73	378.7150	379.7270	378.7150	0.00
28/08/2024	IGOV On 08-May-25			Index Future	387.40	386.3650	387.4000	386.3650	0.00
28/08/2024	IGOV On 07-August-25			Index Future	395.14	394.0790	395.1360	394.0790	0.00
28/08/2024	IGOV On 06-November-25			Index Future	402.91	401.8300	402.9100	401.8300	0.00
28/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
28/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
28/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
28/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
28/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
28/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
28/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
28/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
28/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/08/2024	R035 On 07-November-24			Bond Future	10.60	91.2405	91.1071	91.2405	142,413.00
28/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8508	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
28/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8460	9	8	9	0.00
28/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8557	9	9	9	0.00
28/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13472	14	13	14	0.00
28/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8606	9	9	9	1,000.00
28/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3404	4	3	4	0.00
28/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	602	1	1	1	11,000.00
28/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	3	0	0	0	1,000.00
28/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	52	0	0	0	0.00
28/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	54	0	0	0	0.00
28/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	56	0	0	0	0.00
28/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	55	0	0	0	0.00
28/08/2024	R035 On 06-February-25			Bond Future	10.69	93.1466	93.0116	93.1466	0.00
28/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9302	9	9	9	0.00
28/08/2024	R035 On 06-February-25	11.30	Call	Bond Future	4538	5	5	5	0.00
28/08/2024	R035 On 06-February-25	10.65	Call	Bond Future	2271	2	2	2	0.00
28/08/2024	R035 On 06-February-25	10.34	Call	Bond Future	1456	2	1	2	1,000.00
28/08/2024	R035 On 06-February-25	10.65	Put	Bond Future	2480	2	2	2	1,000.00
28/08/2024	R035 On 06-February-25	10.34	Put	Bond Future	3433	3	3	3	0.00
28/08/2024	R035 On 06-February-25	11.30	Put	Bond Future	1189	1	1	1	1,000.00
28/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	312	0	0	0	0.00
28/08/2024	R035 On 08-May-25			Bond Future	10.79	90.4922	90.3562	90.4922	0.00
28/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6433	7	6	7	0.00
28/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6118	6	6	6	0.00
28/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3425	4	3	4	0.00
28/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	2006	2	2	2	150.00
28/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5199	5	5	5	400.00
28/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12931	13	13	13	0.00
28/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10228	10	10	10	0.00
28/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	518	1	1	1	400.00
28/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1610	2	2	2	0.00
28/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	252	0	0	0	400.00
28/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2542	2	3	2	150.00
28/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	3947	4	4	4	0.00
28/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1295	1	1	1	150.00
28/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1204	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
28/08/2024	R035 On 07-August-25			Bond Future	10.90	92.2737	92.1365	92.2737	0.00
28/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9828	10	10	10	0.00
28/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1063	1	1	1	0.00
28/08/2024	R035 On 06-November-25			Bond Future	11.03	89.5533	89.4146	89.5533	0.00
28/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4465	5	4	5	0.00
28/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3562	4	4	4	0.00
28/08/2024	R053 On 07-November-24			Bond Future	11.23	104.5627	104.7202	104.5627	3,638.00
28/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12395	12	12	12	0.00
28/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12463	12	12	12	0.00
28/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12328	12	12	12	0.00
28/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	110	0	0	0	0.00
28/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	106	0	0	0	0.00
28/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	108	0	0	0	0.00
28/08/2024	R053 On 06-February-25			Bond Future	11.31	106.7464	106.9086	106.7464	0.00
28/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13139	13	13	13	0.00
28/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	611	1	1	1	0.00
28/08/2024	R053 On 08-May-25			Bond Future	11.41	103.0053	103.1729	103.0053	0.00
28/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11190	11	11	11	0.00
28/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1584	2	2	2	0.00
28/08/2024	R053 On 07-August-25			Bond Future	11.51	105.0308	105.2034	105.0308	0.00
28/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	14011	14	14	14	0.00
28/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1642	2	2	2	0.00
28/08/2024	R053 On 06-November-25			Bond Future	11.62	101.1981	101.3755	101.1981	0.00
28/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6630	7	7	7	0.00
28/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5468	6	5	6	0.00
28/08/2024	R186 On 07-November-24			Bond Future	8.09	108.7446	108.6976	108.7446	142,593.00
28/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2071	2	2	2	0.00
28/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2053	2	2	2	0.00
28/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2089	2	2	2	0.00
28/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	38	0	0	0	0.00
28/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	40	0	0	0	0.00
28/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	39	0	0	0	0.00
28/08/2024	R186 On 06-February-25			Bond Future	8.03	105.7028	105.6562	105.7028	0.00
28/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1908	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
28/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	191	0	0	0	0.00
28/08/2024	R186 On 08-May-25			Bond Future	8.03	107.8084	107.7631	107.8084	0.00
28/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1147	1	1	1	0.00
28/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	482	0	0	0	0.00
28/08/2024	R186 On 07-August-25			Bond Future	8.04	104.6197	104.5751	104.6197	0.00
28/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2208	2	2	2	0.00
28/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2852	3	3	3	0.00
28/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1726	2	2	2	1,983.00
28/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	52	0	0	0	1,983.00
28/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	218	0	0	0	0.00
28/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	120	0	0	0	0.00
28/08/2024	R186 On 06-November-25			Bond Future	8.08	106.6447	106.6006	106.6447	0.00
28/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	671	1	1	1	0.00
28/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	622	1	1	1	0.00
28/08/2024	R202 On 07-November-24			Bond Future	270.90	270.9455	270.9019	270.9455	1,076.00
28/08/2024	R202 On 06-February-25			Bond Future	271.42	271.4639	271.4229	271.4639	0.00
28/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4633	5	5	5	0.00
28/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
28/08/2024	R202 On 08-May-25			Bond Future	276.90	276.9410	276.9045	276.9410	0.00
28/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	4594	5	5	5	0.00
28/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
28/08/2024	R202 On 07-August-25			Bond Future	277.12	277.1490	277.1162	277.1490	0.00
28/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	5516	6	6	6	0.00
28/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
28/08/2024	R202 On 06-November-25			Bond Future	282.56	282.5888	282.5590	282.5888	0.00
28/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6919	7	7	7	0.00
28/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
28/08/2024	R209 On 07-November-24			Bond Future	10.74	71.7208	71.6009	71.7208	17,037.00
28/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7135	7	7	7	0.00
28/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7178	7	7	7	0.00
28/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7092	7	7	7	0.00
28/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	68	0	0	0	0.00
28/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	65	0	0	0	0.00
28/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	66	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
28/08/2024	R209 On 06-February-25			Bond Future	10.82	73.2188	73.0973	73.2188	0.00
28/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7917	8	8	8	0.00
28/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	327	0	0	0	0.00
28/08/2024	R209 On 08-May-25			Bond Future	10.92	71.5233	71.4009	71.5233	0.00
28/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5746	6	6	6	0.00
28/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1125	1	1	1	0.00
28/08/2024	R209 On 07-August-25			Bond Future	11.02	72.9309	72.8071	72.9309	0.00
28/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8568	9	9	9	0.00
28/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1039	1	1	1	0.00
28/08/2024	R209 On 06-November-25			Bond Future	11.14	71.1905	71.0653	71.1905	0.00
28/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3987	4	4	4	0.00
28/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3351	3	3	3	0.00
28/08/2024	R210 On 07-November-24			Bond Future	242.80	242.8502	242.7998	242.8502	1,557.00
28/08/2024	R210 On 06-February-25			Bond Future	247.93	247.9819	247.9336	247.9819	0.00
28/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8324	8	8	8	0.00
28/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/08/2024	R210 On 08-May-25			Bond Future	249.54	249.5843	249.5401	249.5843	0.00
28/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1510	2	2	2	0.00
28/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
28/08/2024	R210 On 07-August-25			Bond Future	254.52	254.5605	254.5191	254.5605	0.00
28/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	6079	6	6	6	0.00
28/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/08/2024	R210 On 06-November-25			Bond Future	256.06	256.0946	256.0557	256.0946	0.00
28/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3916	4	4	4	0.00
28/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
28/08/2024	R213 On 07-November-24			Bond Future	9.60	89.4838	89.3122	89.4838	76,784.00
28/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6661	7	7	7	0.00
28/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6622	7	7	7	0.00
28/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6699	7	7	7	0.00
28/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	36	0	0	0	0.00
28/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	37	0	0	0	0.00
28/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	37	0	0	0	0.00
28/08/2024	R213 On 06-February-25			Bond Future	9.66	91.3533	91.1792	91.3533	0.00
28/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6870	7	7	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
28/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	187	0	0	0	0.00
28/08/2024	R213 On 08-May-25			Bond Future	9.75	89.6165	89.4408	89.6165	0.00
28/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4075	4	4	4	0.00
28/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1024	1	1	1	0.00
28/08/2024	R213 On 07-August-25			Bond Future	9.84	91.3817	91.2038	91.3817	0.00
28/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7370	8	7	8	0.00
28/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	633	1	1	1	0.00
28/08/2024	R213 On 06-November-25			Bond Future	9.96	89.5978	89.4176	89.5978	0.00
28/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2867	3	3	3	0.00
28/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2519	2	3	2	0.00
28/08/2024	R214 On 07-November-24			Bond Future	11.07	67.1430	67.1562	67.1430	20,794.00
28/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7777	8	8	8	0.00
28/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7822	8	8	8	0.00
28/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7733	8	8	8	0.00
28/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	59	0	0	0	0.00
28/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	57	0	0	0	0.00
28/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	58	0	0	0	0.00
28/08/2024	R214 On 06-February-25			Bond Future	11.15	68.5458	68.5601	68.5458	0.00
28/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	8083	8	8	8	0.00
28/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11734	12	12	12	0.00
28/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4293	4	4	4	554.00
28/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6228	6	6	6	554.00
28/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1140	1	1	1	0.00
28/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	103	0	0	0	554.00
28/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	631	1	1	1	0.00
28/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	364	0	0	0	0.00
28/08/2024	R214 On 08-May-25			Bond Future	11.24	66.6082	66.6240	66.6082	0.00
28/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6791	7	7	7	0.00
28/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	981	1	1	1	0.00
28/08/2024	R214 On 07-August-25			Bond Future	11.33	67.9196	67.9367	67.9196	0.00
28/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8966	9	9	9	0.00
28/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1117	1	1	1	0.00
28/08/2024	R214 On 06-November-25			Bond Future	11.44	65.9337	65.9521	65.9337	0.00
28/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4525	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
28/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3505	4	4	4	0.00
28/08/2024	R248 On 07-November-24			Bond Future	11.21	81.4777	81.5294	81.4777	251,164.00
28/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9704	10	10	10	0.00
28/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9756	10	10	10	0.00
28/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9651	10	10	10	0.00
28/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	79	0	0	0	0.00
28/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	76	0	0	0	0.00
28/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	77	0	0	0	0.00
28/08/2024	R248 On 06-February-25			Bond Future	11.29	83.1799	83.2338	83.1799	10,000.00
28/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9151	9	9	9	0.00
28/08/2024	R248 On 06-February-25	10.30	Call	Bond Future	495	0	0	0	0.00
28/08/2024	R248 On 06-February-25	11.00	Call	Bond Future	1840	2	2	2	0.00
28/08/2024	R248 On 06-February-25	11.70	Call	Bond Future	4402	4	4	4	0.00
28/08/2024	R248 On 06-February-25	11.70	Put	Bond Future	1743	2	2	2	0.00
28/08/2024	R248 On 06-February-25	11.00	Put	Bond Future	3839	4	4	4	0.00
28/08/2024	R248 On 06-February-25	10.30	Put	Bond Future	7654	8	8	8	0.00
28/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	534	1	1	1	0.00
28/08/2024	R248 On 08-May-25			Bond Future	11.38	80.3901	80.4466	80.3901	0.00
28/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8613	9	9	9	0.00
28/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1223	1	1	1	0.00
28/08/2024	R248 On 07-August-25			Bond Future	11.48	81.9724	82.0312	81.9724	0.00
28/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11278	11	11	11	0.00
28/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1281	1	1	1	0.00
28/08/2024	R248 On 06-November-25			Bond Future	11.59	79.1153	79.1763	79.1153	0.00
28/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5265	5	5	5	0.00
28/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4331	4	4	4	0.00
28/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00