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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/08/2024 TO: 30/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	2025 On 07-November-24			Bond Future	185.42	185.4696	185.4203	185.4696	9,240.00
30/08/2024	2029 On 07-November-24			Bond Future	134.33	134.4401	134.3255	134.4401	10,202.00
30/08/2024	2029 On 06-February-25			Bond Future	137.14	137.2834	137.1427	137.2834	0.00
30/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4743	5	5	5	0.00
30/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2029 On 08-May-25			Bond Future	138.48	138.6294	138.4838	138.6294	0.00
30/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	634	1	1	1	0.00
30/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2029 On 07-August-25			Bond Future	141.21	141.3967	141.2099	141.3967	0.00
30/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3800	4	4	4	0.00
30/08/2024	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
30/08/2024	2029 On 06-November-25			Bond Future	142.50	142.7217	142.5007	142.7217	0.00
30/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2711	3	3	3	0.00
30/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2030 On 07-November-24			Bond Future	9.21	97.6325	97.3121	97.6325	179,540.00
30/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5864	6	6	6	0.00
30/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5900	6	6	6	0.00
30/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5829	6	6	6	0.00
30/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3935	4	4	4	600.00
30/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5721	6	6	6	600.00
30/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9957	10	10	10	0.00
30/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
30/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	22	0	0	0	0.00
30/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	89	0	0	0	0.00
30/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	20	0	0	0	0.00
30/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	19	0	0	0	0.00
30/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	20	0	0	0	0.00
30/08/2024	2030 On 06-February-25			Bond Future	9.26	95.6636	95.3194	95.6636	0.00
30/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5413	6	5	6	0.00
30/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	581	1	1	1	800.00
30/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1301	2	1	2	800.00
30/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2447	3	2	3	0.00
30/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	822	1	1	1	800.00
30/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1594	1	2	1	0.00
30/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2802	3	3	3	0.00
30/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	200	0	0	0	0.00
30/08/2024	2030 On 08-May-25			Bond Future	9.34	97.5713	97.2192	97.5713	0.00
30/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3143	3	3	3	0.00
30/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8754	9	9	9	0.00
30/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4155	4	4	4	1,640.00
30/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10042	10	10	10	0.00
30/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	783	1	1	1	800.00
30/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1506	2	2	2	800.00
30/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3297	4	3	4	0.00
30/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5240	6	5	6	2,280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	963	1	1	1	800.00
30/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2082	2	2	2	0.00
30/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3209	3	3	3	0.00
30/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	57	0	0	0	2,280.00
30/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	480	0	0	0	0.00
30/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	113	0	0	0	1,640.00
30/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	703	1	1	1	0.00
30/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1021	1	1	1	0.00
30/08/2024	2030 On 07-August-25			Bond Future	9.44	95.4843	95.0983	95.4843	0.00
30/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6159	6	6	6	0.00
30/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8943	9	9	9	0.00
30/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4474	5	4	5	1,054.00
30/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	200	0	0	0	1,054.00
30/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	960	1	1	1	0.00
30/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	591	1	1	1	0.00
30/08/2024	2030 On 06-November-25			Bond Future	9.55	97.3342	96.9201	97.3342	0.00
30/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2202	2	2	2	0.00
30/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2249	2	2	2	0.00
30/08/2024	2032 On 07-November-24			Bond Future	9.96	92.5100	92.1495	92.5100	101,112.00
30/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7045	7	7	7	0.00
30/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7003	7	7	7	0.00
30/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7088	7	7	7	0.00
30/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7725	8	8	8	1,615.00
30/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14724	15	15	15	0.00
30/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7598	8	8	8	600.00
30/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13119	13	13	13	0.00
30/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5476	6	5	6	600.00
30/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1097	1	1	1	100.00
30/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	763	1	1	1	50.00
30/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3394	4	3	4	0.00
30/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1002	1	1	1	0.00
30/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1504	1	2	1	0.00
30/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	373	0	0	0	200.00
30/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1405	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
30/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1805	2	2	2	0.00
30/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	42	0	0	0	0.00
30/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
30/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	127	0	0	0	0.00
30/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
30/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	40	0	0	0	0.00
30/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	55	0	0	0	0.00
30/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	58	0	0	0	0.00
30/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	56	0	0	0	0.00
30/08/2024	2032 On 06-February-25			Bond Future	10.04	94.4438	94.0596	94.4438	0.00
30/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7727	8	8	8	0.00
30/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	685	1	1	1	800.00
30/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1595	2	2	2	800.00
30/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3582	4	4	4	0.00
30/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	937	1	1	1	800.00
30/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2158	2	2	2	0.00
30/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3666	3	4	3	0.00
30/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	215	0	0	0	0.00
30/08/2024	2032 On 08-May-25			Bond Future	10.13	92.1643	91.7712	92.1643	0.00
30/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4599	5	5	5	0.00
30/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1840	2	2	2	800.00
30/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4797	5	5	5	0.00
30/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	954	1	1	1	800.00
30/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2831	3	3	3	0.00
30/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1070	1	1	1	800.00
30/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4306	4	4	4	0.00
30/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1133	1	1	1	0.00
30/08/2024	2032 On 07-August-25			Bond Future	10.25	93.9798	93.5534	93.9798	0.00
30/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8241	9	8	9	0.00
30/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	819	1	1	1	0.00
30/08/2024	2032 On 06-November-25			Bond Future	10.38	91.6397	91.1851	91.6397	0.00
30/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3267	4	3	4	0.00
30/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3078	3	3	3	0.00
30/08/2024	2033 On 07-November-24			Bond Future	127.66	127.5895	127.6619	127.5895	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
30/08/2024	2033 On 06-February-25			Bond Future	130.34	130.2880	130.3395	130.2880	0.00
30/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	5399	5	5	5	0.00
30/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2033 On 08-May-25			Bond Future	131.44	131.3931	131.4437	131.3931	0.00
30/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	824	1	1	1	0.00
30/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2033 On 07-August-25			Bond Future	134.03	134.0162	134.0316	134.0162	0.00
30/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5382	5	5	5	0.00
30/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2033 On 06-November-25			Bond Future	135.08	135.0937	135.0806	135.0937	0.00
30/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1941	2	2	2	0.00
30/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2037 On 07-November-24			Bond Future	11.04	86.1499	85.5437	86.1499	195,170.00
30/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8353	9	8	9	0.00
30/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8401	9	8	9	0.00
30/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8304	9	8	9	0.00
30/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	54	0	0	0	0.00
30/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	51	0	0	0	0.00
30/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	52	0	0	0	0.00
30/08/2024	2037 On 06-February-25			Bond Future	11.13	83.6903	83.0564	83.6903	0.00
30/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8935	10	9	10	0.00
30/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	340	0	0	0	0.00
30/08/2024	2037 On 08-May-25			Bond Future	11.25	85.3585	84.7110	85.3585	3,975.00
30/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6588	7	7	7	0.00
30/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11133	12	11	12	7,500.00
30/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7805	8	8	8	15,000.00
30/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10930	12	11	12	7,500.00
30/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	471	0	0	0	0.00
30/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	937	1	1	1	0.00
30/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	444	0	0	0	0.00
30/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1229	1	1	1	0.00
30/08/2024	2037 On 07-August-25			Bond Future	11.38	82.7794	82.0958	82.7794	0.00
30/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9548	10	10	10	0.00
30/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6394	7	6	7	0.00

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30/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	3904	4	4	4	0.00
30/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1771	2	2	2	2,341.00
30/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	1943	2	2	2	200.00
30/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3664	3	4	3	2,541.00
30/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6491	6	6	6	0.00
30/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2192	2	2	2	2,541.00
30/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	6131	6	6	6	0.00
30/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1225	1	1	1	0.00
30/08/2024	2037 On 06-November-25			Bond Future	11.51	84.3815	83.6666	84.3815	0.00
30/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4554	5	5	5	0.00
30/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3894	4	4	4	0.00
30/08/2024	2038 On 07-November-24			Bond Future	140.54	140.2564	140.5380	140.2564	3,218.00
30/08/2024	2038 On 06-February-25			Bond Future	141.37	141.1097	141.3723	141.1097	0.00
30/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	6142	6	6	6	0.00
30/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2038 On 08-May-25			Bond Future	144.23	143.9601	144.2261	143.9601	0.00
30/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	4546	4	5	4	0.00
30/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2038 On 07-August-25			Bond Future	144.91	144.6768	144.9081	144.6768	0.00
30/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	5348	5	5	5	0.00
30/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2038 On 06-November-25			Bond Future	147.72	147.5190	147.7236	147.5190	0.00
30/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	3844	4	4	4	0.00
30/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2040 On 07-November-24			Bond Future	11.27	86.8023	86.1470	86.8023	113,530.00
30/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9150	10	9	10	0.00
30/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9098	10	9	10	0.00
30/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9201	10	9	10	0.00
30/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5272	6	5	6	640.00
30/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7855	9	8	9	0.00
30/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10680	11	11	11	0.00
30/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	26	0	0	0	640.00
30/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	96	0	0	0	640.00
30/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	303	0	0	0	0.00

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30/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	52	0	0	0	0.00
30/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	55	0	0	0	0.00
30/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	53	0	0	0	0.00
30/08/2024	2040 On 06-February-25			Bond Future	11.37	84.1057	83.4216	84.1057	14.00
30/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9390	10	9	10	0.00
30/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5907	6	6	6	0.00
30/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1499	2	1	2	780.00
30/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3788	4	4	4	0.00
30/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1763	2	2	2	780.00
30/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3822	3	4	3	0.00
30/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	977	1	1	1	780.00
30/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	394	0	0	0	0.00
30/08/2024	2040 On 08-May-25			Bond Future	11.48	85.7820	85.0833	85.7820	3,900.00
30/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7823	8	8	8	0.00
30/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11291	12	11	12	7,500.00
30/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11588	12	12	12	7,500.00
30/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8341	9	8	9	15,000.00
30/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	545	1	1	1	0.00
30/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1117	1	1	1	0.00
30/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	591	1	1	1	0.00
30/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1239	1	1	1	0.00
30/08/2024	2040 On 07-August-25			Bond Future	11.61	82.9604	82.2244	82.9604	0.00
30/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10502	11	11	11	0.00
30/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1300	1	1	1	0.00
30/08/2024	2040 On 06-November-25			Bond Future	11.73	84.5654	83.7972	84.5654	0.00
30/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5000	5	5	5	0.00
30/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4377	4	4	4	0.00
30/08/2024	2044 On 07-November-24			Bond Future	11.35	83.0176	82.2766	83.0176	80,978.00
30/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9211	10	9	10	0.00
30/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9263	10	9	10	0.00
30/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9159	10	9	10	0.00
30/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7075	8	7	8	0.00
30/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5774	6	6	6	0.00
30/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4506	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
30/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	472	0	0	0	13,875.00
30/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	275	0	0	0	9,540.00
30/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	157	0	0	0	11,405.00
30/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	63	0	0	0	0.00
30/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	60	0	0	0	0.00
30/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	62	0	0	0	0.00
30/08/2024	2044 On 06-February-25			Bond Future	11.44	80.3672	79.5963	80.3672	0.00
30/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9560	10	10	10	0.00
30/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4862	5	5	5	449.00
30/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12927	14	13	14	0.00
30/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7112	8	7	8	449.00
30/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1410	1	1	1	0.00
30/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	143	0	0	0	449.00
30/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	782	1	1	1	0.00
30/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	423	0	0	0	0.00
30/08/2024	2044 On 08-May-25			Bond Future	11.55	81.9688	81.1817	81.9688	0.00
30/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8058	9	8	9	0.00
30/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1594	2	2	2	2,490.00
30/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	6678	7	7	7	0.00
30/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	3721	4	4	4	0.00
30/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3071	3	3	3	2,490.00
30/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5693	5	6	5	0.00
30/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1590	1	2	1	2,490.00
30/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1201	1	1	1	0.00
30/08/2024	2044 On 07-August-25			Bond Future	11.66	79.1974	78.3722	79.1974	0.00
30/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10705	11	11	11	0.00
30/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1371	1	1	1	0.00
30/08/2024	2044 On 06-November-25			Bond Future	11.78	80.7294	79.8713	80.7294	0.00
30/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5045	6	5	6	0.00
30/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4463	4	4	4	0.00
30/08/2024	2046 On 07-November-24			Bond Future	121.04	120.6901	121.0353	120.6901	18,098.00
30/08/2024	2046 On 06-February-25			Bond Future	123.57	123.2424	123.5738	123.2424	0.00
30/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	9564	9	10	9	0.00
30/08/2024	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
30/08/2024	2046 On 08-May-25			Bond Future	123.82	123.4882	123.8243	123.4882	0.00
30/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	1854	2	2	2	0.00
30/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2046 On 07-August-25			Bond Future	126.26	125.9520	126.2606	125.9520	0.00
30/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	7571	7	8	7	0.00
30/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2046 On 06-November-25			Bond Future	126.43	126.1404	126.4277	126.1404	0.00
30/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	1018	1	1	1	0.00
30/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2050 On 07-November-24			Bond Future	122.87	122.4816	122.8736	122.4816	15,391.00
30/08/2024	2050 On 06-February-25			Bond Future	123.10	122.7175	123.0963	122.7175	582.00
30/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	7496	7	7	7	0.00
30/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2050 On 08-May-25			Bond Future	125.58	125.1963	125.5810	125.1963	0.00
30/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	4421	4	4	4	0.00
30/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2050 On 07-August-25			Bond Future	125.65	125.2914	125.6490	125.2914	0.00
30/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	5759	5	6	5	0.00
30/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
30/08/2024	2050 On 06-November-25			Bond Future	128.09	127.7524	128.0898	127.7524	0.00
30/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	3670	3	4	3	0.00
30/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
30/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	AL37 On 07-November-24			Index Future	1043.26	1046.7800	1043.2640	1046.7800	0.00
30/08/2024	AL37 On 06-February-25			Index Future	1064.89	1068.6670	1064.8940	1068.6670	0.00
30/08/2024	AL37 On 08-May-25			Index Future	1086.16	1090.0220	1086.1560	1090.0220	0.00
30/08/2024	AL37 On 07-August-25			Index Future	1107.31	1111.5510	1107.3100	1111.5510	0.00
30/08/2024	AL37 On 06-November-25			Index Future	1128.63	1133.1860	1128.6250	1133.1860	0.00
30/08/2024	AL7T On 07-November-24			Index Future	1241.97	1248.4340	1241.9740	1248.4340	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
30/08/2024	AL7T On 06-February-25			Index Future	1267.72	1274.5370	1267.7230	1274.5370	0.00
30/08/2024	AL7T On 08-May-25			Index Future	1293.04	1300.0060	1293.0360	1300.0060	0.00
30/08/2024	AL7T On 07-August-25			Index Future	1318.22	1325.6820	1318.2190	1325.6820	0.00
30/08/2024	AL7T On 06-November-25			Index Future	1343.59	1351.4850	1343.5930	1351.4850	0.00
30/08/2024	ALBI On 07-November-24			Index Future	1073.62	1079.5390	1073.6170	1079.5390	121.00
30/08/2024	ALBI On 06-February-25			Index Future	1095.88	1102.1110	1095.8760	1102.1110	0.00
30/08/2024	ALBI On 08-May-25			Index Future	1117.76	1124.1340	1117.7570	1124.1340	0.00
30/08/2024	ALBI On 07-August-25			Index Future	1139.53	1146.3370	1139.5270	1146.3370	0.00
30/08/2024	ALBI On 06-November-25			Index Future	1161.46	1168.6490	1161.4610	1168.6490	0.00
30/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	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
30/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	ES33 On 07-November-24			Bond Future	11.34	80.5674	80.0998	80.5674	0.00
30/08/2024	ES33 On 06-February-25			Bond Future	11.46	82.2712	81.7796	82.2712	0.00
30/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8048	9	8	9	0.00
30/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
30/08/2024	ES33 On 08-May-25			Bond Future	11.60	80.1322	79.6297	80.1322	0.00
30/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4858	5	5	5	0.00
30/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
30/08/2024	ES33 On 07-August-25			Bond Future	11.76	81.7288	81.1942	81.7288	0.00
30/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7390	8	7	8	0.00
30/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
30/08/2024	ES33 On 06-November-25			Bond Future	11.93	79.5336	78.9714	79.5336	0.00
30/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	321	1	0	1	0.00
30/08/2024	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
30/08/2024	ES42 On 07-November-24			Bond Future	11.68	77.5567	76.9645	77.5567	0.00
30/08/2024	ES42 On 06-February-25			Bond Future	11.78	79.1960	78.5777	79.1960	0.00
30/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10184	11	10	11	0.00
30/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
30/08/2024	ES42 On 08-May-25			Bond Future	11.89	76.5276	75.8958	76.5276	0.00
30/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7265	8	7	8	0.00
30/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
30/08/2024	ES42 On 07-August-25			Bond Future	12.02	78.0499	77.3842	78.0499	0.00
30/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9112	10	9	10	0.00
30/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
30/08/2024	ES42 On 06-November-25			Bond Future	12.16	75.3133	74.6180	75.3133	0.00
30/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1284	2	1	2	0.00
30/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
30/08/2024	GOVI On 07-November-24			GOVI	1057.14	1062.9200	1057.1390	1062.9200	685.00
30/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1083590	114	108	114	0.00
30/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1083490	114	108	114	0.00
30/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1083390	114	108	114	0.00
30/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
30/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
30/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
30/08/2024	GOVI On 06-February-25			GOVI	1079.06	1085.1450	1079.0560	1085.1450	0.00
30/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1070560	113	107	113	0.00
30/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
30/08/2024	GOVI On 08-May-25			GOVI	1100.60	1106.8290	1100.6020	1106.8290	0.00
30/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	786020	85	79	85	0.00
30/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
30/08/2024	GOVI On 07-August-25			GOVI	1122.04	1128.6900	1122.0370	1128.6900	0.00
30/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1110370	118	111	118	0.00
30/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
30/08/2024	GOVI On 06-November-25			GOVI	1143.64	1150.6580	1143.6350	1150.6580	0.00
30/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	316350	39	32	39	0.00
30/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
30/08/2024	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
30/08/2024	IGOV On 07-November-24			Index Future	372.65	372.1240	372.6520	372.1240	594.00
30/08/2024	IGOV On 06-February-25			Index Future	380.47	379.9950	380.4680	379.9950	0.00
30/08/2024	IGOV On 08-May-25			Index Future	388.15	387.6760	388.1530	387.6760	0.00
30/08/2024	IGOV On 07-August-25			Index Future	395.80	395.4200	395.7990	395.4200	0.00
30/08/2024	IGOV On 06-November-25			Index Future	403.50	403.2000	403.5020	403.2000	0.00
30/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
30/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
30/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
30/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
30/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
30/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
30/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
30/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
30/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
30/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/08/2024	R035 On 07-November-24			Bond Future	10.66	91.3485	90.7824	91.3485	141,593.00
30/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8181	9	8	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
30/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8132	9	8	9	0.00
30/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8230	9	8	9	0.00
30/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13146	14	13	14	0.00
30/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8278	9	8	9	1,000.00
30/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3109	4	3	4	0.00
30/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	632	1	1	1	11,000.00
30/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	2	0	0	0	1,000.00
30/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	50	0	0	0	0.00
30/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	51	0	0	0	0.00
30/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	54	0	0	0	0.00
30/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	52	0	0	0	0.00
30/08/2024	R035 On 06-February-25			Bond Future	10.75	93.2585	92.6646	93.2585	0.00
30/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8931	10	9	10	0.00
30/08/2024	R035 On 06-February-25	11.30	Call	Bond Future	4175	5	4	5	0.00
30/08/2024	R035 On 06-February-25	10.65	Call	Bond Future	1966	2	2	2	0.00
30/08/2024	R035 On 06-February-25	10.34	Call	Bond Future	1205	2	1	2	1,000.00
30/08/2024	R035 On 06-February-25	10.65	Put	Bond Future	2522	2	3	2	1,000.00
30/08/2024	R035 On 06-February-25	10.34	Put	Bond Future	3528	3	4	3	0.00
30/08/2024	R035 On 06-February-25	11.30	Put	Bond Future	1173	1	1	1	1,000.00
30/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	288	0	0	0	0.00
30/08/2024	R035 On 08-May-25			Bond Future	10.85	90.6086	90.0018	90.6086	0.00
30/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6146	7	6	7	0.00
30/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	5836	6	6	6	0.00
30/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3198	4	3	4	0.00
30/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	1818	2	2	2	150.00
30/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4933	5	5	5	400.00
30/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12565	13	13	13	0.00
30/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9901	10	10	10	0.00
30/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	545	0	1	0	400.00
30/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1699	2	2	2	0.00
30/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	240	0	0	0	400.00
30/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2669	2	3	2	150.00
30/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	4113	4	4	4	0.00
30/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1367	1	1	1	150.00
30/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1271	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
30/08/2024	R035 On 07-August-25			Bond Future	10.97	92.3943	91.7504	92.3943	0.00
30/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9510	10	10	10	0.00
30/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1131	1	1	1	0.00
30/08/2024	R035 On 06-November-25			Bond Future	11.11	89.6778	89.0024	89.6778	0.00
30/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4274	5	4	5	0.00
30/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3782	3	4	3	0.00
30/08/2024	R053 On 07-November-24			Bond Future	11.28	105.2701	104.2743	105.2701	3,638.00
30/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11947	13	12	13	0.00
30/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12014	13	12	13	0.00
30/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11879	13	12	13	0.00
30/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	107	0	0	0	0.00
30/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	103	0	0	0	0.00
30/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	105	0	0	0	0.00
30/08/2024	R053 On 06-February-25			Bond Future	11.36	107.4704	106.4356	107.4704	0.00
30/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	12629	14	13	14	0.00
30/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	574	1	1	1	0.00
30/08/2024	R053 On 08-May-25			Bond Future	11.46	103.7467	102.6899	103.7467	0.00
30/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10800	12	11	12	0.00
30/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1677	1	2	1	0.00
30/08/2024	R053 On 07-August-25			Bond Future	11.57	105.7889	104.6826	105.7889	0.00
30/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13620	14	14	14	0.00
30/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1771	2	2	2	0.00
30/08/2024	R053 On 06-November-25			Bond Future	11.68	101.9729	100.8229	101.9729	0.00
30/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6393	7	6	7	0.00
30/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5785	5	6	5	0.00
30/08/2024	R186 On 07-November-24			Bond Future	8.13	108.7180	108.6174	108.7180	139,570.00
30/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1993	2	2	2	0.00
30/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1975	2	2	2	0.00
30/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2011	2	2	2	0.00
30/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	39	0	0	0	0.00
30/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	41	0	0	0	0.00
30/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	40	0	0	0	0.00
30/08/2024	R186 On 06-February-25			Bond Future	8.09	105.6775	105.5562	105.6775	0.00
30/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1824	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
30/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	207	0	0	0	0.00
30/08/2024	R186 On 08-May-25			Bond Future	8.10	107.7855	107.6604	107.7855	0.00
30/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1085	1	1	1	0.00
30/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	523	0	1	0	0.00
30/08/2024	R186 On 07-August-25			Bond Future	8.14	104.5985	104.4417	104.5985	0.00
30/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2098	2	2	2	0.00
30/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2731	3	3	3	0.00
30/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1629	2	2	2	1,983.00
30/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	64	0	0	0	1,983.00
30/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	254	0	0	0	0.00
30/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	143	0	0	0	0.00
30/08/2024	R186 On 06-November-25			Bond Future	8.23	106.6250	106.4425	106.6250	0.00
30/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	586	1	1	1	0.00
30/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	695	1	1	1	0.00
30/08/2024	R202 On 07-November-24			Bond Future	270.83	270.8825	270.8302	270.8825	1,076.00
30/08/2024	R202 On 06-February-25			Bond Future	271.30	271.4042	271.3036	271.4042	0.00
30/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4514	5	5	5	0.00
30/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
30/08/2024	R202 On 08-May-25			Bond Future	276.78	276.8871	276.7808	276.8871	0.00
30/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	4471	5	4	5	0.00
30/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
30/08/2024	R202 On 07-August-25			Bond Future	276.91	277.0990	276.9141	277.0990	0.00
30/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	5314	5	5	5	0.00
30/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
30/08/2024	R202 On 06-November-25			Bond Future	282.29	282.5428	282.2945	282.5428	0.00
30/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6655	7	7	7	0.00
30/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
30/08/2024	R209 On 07-November-24			Bond Future	10.80	71.8168	71.3107	71.8168	17,037.00
30/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6834	7	7	7	0.00
30/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6877	7	7	7	0.00
30/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6791	7	7	7	0.00
30/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	56	0	0	0	0.00
30/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	54	0	0	0	0.00
30/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	55	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
30/08/2024	R209 On 06-February-25			Bond Future	10.89	73.3181	72.7888	73.3181	0.00
30/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7587	8	8	8	0.00
30/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	306	0	0	0	0.00
30/08/2024	R209 On 08-May-25			Bond Future	10.98	71.6265	71.0858	71.6265	0.00
30/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5494	6	5	6	0.00
30/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1188	1	1	1	0.00
30/08/2024	R209 On 07-August-25			Bond Future	11.09	73.0376	72.4663	73.0376	0.00
30/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8242	9	8	9	0.00
30/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1054	1	1	1	0.00
30/08/2024	R209 On 06-November-25			Bond Future	11.21	71.3005	70.7028	71.3005	0.00
30/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3839	4	4	4	0.00
30/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3566	3	4	3	0.00
30/08/2024	R210 On 07-November-24			Bond Future	243.05	242.9421	243.0545	242.9421	1,557.00
30/08/2024	R210 On 06-February-25			Bond Future	248.15	248.0799	248.1519	248.0799	0.00
30/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8542	8	9	8	0.00
30/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
30/08/2024	R210 On 08-May-25			Bond Future	249.76	249.6907	249.7603	249.6907	0.00
30/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1730	2	2	2	0.00
30/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
30/08/2024	R210 On 07-August-25			Bond Future	254.68	254.6738	254.6759	254.6738	0.00
30/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	6236	6	6	6	0.00
30/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
30/08/2024	R210 On 06-November-25			Bond Future	256.16	256.2138	256.1607	256.2138	0.00
30/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	4021	4	4	4	0.00
30/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
30/08/2024	R213 On 07-November-24			Bond Future	9.65	89.4040	89.0841	89.4040	76,784.00
30/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6437	7	6	7	0.00
30/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6399	7	6	7	0.00
30/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6475	7	6	7	0.00
30/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	41	0	0	0	0.00
30/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	43	0	0	0	0.00
30/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	42	0	0	0	0.00
30/08/2024	R213 On 06-February-25			Bond Future	9.72	91.2733	90.9311	91.2733	0.00
30/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6614	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
30/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	179	0	0	0	0.00
30/08/2024	R213 On 08-May-25			Bond Future	9.81	89.5373	89.1872	89.5373	0.00
30/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3835	4	4	4	0.00
30/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1037	1	1	1	0.00
30/08/2024	R213 On 07-August-25			Bond Future	9.91	91.3027	90.9208	91.3027	0.00
30/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7140	7	7	7	0.00
30/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	687	1	1	1	0.00
30/08/2024	R213 On 06-November-25			Bond Future	10.04	89.5188	89.1104	89.5188	0.00
30/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2676	3	3	3	0.00
30/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2635	2	3	2	0.00
30/08/2024	R214 On 07-November-24			Bond Future	11.11	67.4431	66.9045	67.4431	20,794.00
30/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7522	8	8	8	0.00
30/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7566	8	8	8	0.00
30/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7477	8	7	8	0.00
30/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	55	0	0	0	0.00
30/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	53	0	0	0	0.00
30/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	54	0	0	0	0.00
30/08/2024	R214 On 06-February-25			Bond Future	11.20	68.8533	68.2916	68.8533	0.00
30/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7816	8	8	8	0.00
30/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11450	12	11	12	0.00
30/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4055	4	4	4	554.00
30/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5969	6	6	6	554.00
30/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1171	1	1	1	0.00
30/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	88	0	0	0	554.00
30/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	640	1	1	1	0.00
30/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	365	0	0	0	0.00
30/08/2024	R214 On 08-May-25			Bond Future	11.29	66.9235	66.3499	66.9235	0.00
30/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6559	7	7	7	0.00
30/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1023	1	1	1	0.00
30/08/2024	R214 On 07-August-25			Bond Future	11.39	68.2424	67.6390	68.2424	0.00
30/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8726	9	9	9	0.00
30/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1174	1	1	1	0.00
30/08/2024	R214 On 06-November-25			Bond Future	11.50	66.2641	65.6348	66.2641	0.00
30/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4314	5	4	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
30/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3611	3	4	3	0.00
30/08/2024	R248 On 07-November-24			Bond Future	11.26	81.9555	81.1837	81.9555	251,160.00
30/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9344	10	9	10	0.00
30/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9397	10	9	10	0.00
30/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9291	10	9	10	0.00
30/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	65	0	0	0	0.00
30/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	62	0	0	0	0.00
30/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	63	0	0	0	0.00
30/08/2024	R248 On 06-February-25			Bond Future	11.35	83.6691	82.8669	83.6691	10,000.00
30/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8799	10	9	10	0.00
30/08/2024	R248 On 06-February-25	10.30	Call	Bond Future	369	1	0	1	660.00
30/08/2024	R248 On 06-February-25	11.00	Call	Bond Future	1631	2	2	2	660.00
30/08/2024	R248 On 06-February-25	11.70	Call	Bond Future	4109	5	4	5	0.00
30/08/2024	R248 On 06-February-25	11.70	Put	Bond Future	1816	2	2	2	660.00
30/08/2024	R248 On 06-February-25	11.00	Put	Bond Future	3997	4	4	4	0.00
30/08/2024	R248 On 06-February-25	10.30	Put	Bond Future	7895	7	8	7	0.00
30/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	548	0	1	0	0.00
30/08/2024	R248 On 08-May-25			Bond Future	11.44	80.8912	80.0720	80.8912	0.00
30/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8306	9	8	9	0.00
30/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1291	1	1	1	0.00
30/08/2024	R248 On 07-August-25			Bond Future	11.55	82.4850	81.6274	82.4850	0.00
30/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10895	12	11	12	0.00
30/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1302	1	1	1	0.00
30/08/2024	R248 On 06-November-25			Bond Future	11.66	79.6392	78.7480	79.6392	0.00
30/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5092	6	5	6	0.00
30/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4586	4	5	4	0.00
30/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00