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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/05/2024 TO: 14/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	2025 On 01-August-24			Bond Future	181.60	181.7833	181.6021	181.7833	5,349.00
14/05/2024	2025 On 07-November-24			Bond Future	185.94	186.1301	185.9448	186.1301	5,140.00
14/05/2024	2029 On 01-August-24			Bond Future	130.89	131.0427	130.8903	131.0427	9,526.00
14/05/2024	2029 On 07-November-24			Bond Future	132.61	132.7691	132.6133	132.7691	0.00
14/05/2024	2029 On 06-February-25			Bond Future	135.53	135.6891	135.5302	135.6891	0.00
14/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3130	3	3	3	0.00
14/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
14/05/2024	2029 On 08-May-25			Bond Future	137.09	137.2513	137.0894	137.2513	0.00
14/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
14/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	761	1	1	1	0.00
14/05/2024	2029 On 07-August-25			Bond Future	139.96	140.1247	139.9601	140.1247	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
14/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2550	3	3	3	0.00
14/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
14/05/2024	2030 On 01-August-24			Bond Future	10.58	89.7542	89.5980	89.7542	121,095.00
14/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	964	1	1	1	0.00
14/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	947	1	1	1	0.00
14/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	980	1	1	1	0.00
14/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	708	1	1	1	600.00
14/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1606	2	2	2	600.00
14/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3180	3	3	3	0.00
14/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	452	0	0	0	600.00
14/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2130	2	2	2	0.00
14/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1111	1	1	1	0.00
14/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1706	2	2	2	0.00
14/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1750	2	2	2	0.00
14/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1728	2	2	2	0.00
14/05/2024	2030 On 07-November-24			Bond Future	10.68	91.8770	91.7172	91.8770	54,764.00
14/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2046	2	2	2	0.00
14/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2067	2	2	2	0.00
14/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2026	2	2	2	0.00
14/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1105	1	1	1	600.00
14/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1965	2	2	2	600.00
14/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4970	5	5	5	0.00
14/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	608	1	1	1	600.00
14/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1861	2	2	2	0.00
14/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2854	3	3	3	0.00
14/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1812	2	2	2	0.00
14/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1780	2	2	2	0.00
14/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1796	2	2	2	0.00
14/05/2024	2030 On 06-February-25			Bond Future	10.79	89.8654	89.7024	89.8654	0.00
14/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2046	2	2	2	0.00
14/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2449	2	2	2	0.00
14/05/2024	2030 On 08-May-25			Bond Future	10.92	91.8325	91.6661	91.8325	0.00
14/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1063	1	1	1	0.00
14/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4583	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
14/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1547	2	2	2	1,640.00
14/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2150	2	2	2	2,280.00
14/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5602	6	6	6	0.00
14/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1170	1	1	1	2,280.00
14/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2944	3	3	3	0.00
14/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1495	1	1	1	1,640.00
14/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3648	4	4	4	0.00
14/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4494	4	4	4	0.00
14/05/2024	2030 On 07-August-25			Bond Future	11.10	89.7194	89.5500	89.7194	0.00
14/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2706	3	3	3	0.00
14/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1673	2	2	2	1,054.00
14/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4796	5	5	5	0.00
14/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1602	2	2	2	1,054.00
14/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3707	4	4	4	0.00
14/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2686	3	3	3	0.00
14/05/2024	2032 On 01-August-24			Bond Future	11.45	87.0239	86.8197	87.0239	100,246.00
14/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	981	1	1	1	0.00
14/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	999	1	1	1	0.00
14/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	963	1	1	1	0.00
14/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2039	2	2	2	600.00
14/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4227	4	4	4	0.00
14/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	928	1	1	1	600.00
14/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5043	5	5	5	0.00
14/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	363	0	0	0	11,000.00
14/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1344	1	1	1	0.00
14/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	509	0	1	0	600.00
14/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2484	2	2	2	0.00
14/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2428	2	2	2	0.00
14/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2372	2	2	2	0.00
14/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2400	2	2	2	0.00
14/05/2024	2032 On 07-November-24			Bond Future	11.58	84.9145	84.7055	84.9145	52,520.00
14/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2155	2	2	2	0.00
14/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2132	2	2	2	0.00
14/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2177	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
14/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1413	1	1	1	600.00
14/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2456	3	2	3	600.00
14/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6400	7	6	7	0.00
14/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7732	8	8	8	0.00
14/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2529	3	3	3	1,615.00
14/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	452	0	0	0	1,615.00
14/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2287	2	2	2	0.00
14/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	726	1	1	1	600.00
14/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2345	2	2	2	0.00
14/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3507	3	4	3	0.00
14/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2588	2	3	2	0.00
14/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2631	3	3	3	0.00
14/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2610	3	3	3	0.00
14/05/2024	2032 On 06-February-25			Bond Future	11.72	86.7614	86.5481	86.7614	0.00
14/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2843	3	3	3	0.00
14/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2843	3	3	3	0.00
14/05/2024	2032 On 08-May-25			Bond Future	11.86	84.4932	84.2754	84.4932	0.00
14/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1611	2	2	2	0.00
14/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5641	5	6	5	0.00
14/05/2024	2032 On 07-August-25			Bond Future	12.04	86.2371	86.0152	86.2371	0.00
14/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3528	4	4	4	0.00
14/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3644	4	4	4	0.00
14/05/2024	2033 On 01-August-24			Bond Future	122.62	122.7869	122.6219	122.7869	7,742.00
14/05/2024	2033 On 07-November-24			Bond Future	124.05	124.2181	124.0493	124.2181	0.00
14/05/2024	2033 On 06-February-25			Bond Future	126.78	126.9501	126.7780	126.9501	0.00
14/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1838	2	2	2	0.00
14/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
14/05/2024	2033 On 08-May-25			Bond Future	128.04	128.2181	128.0426	128.2181	0.00
14/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
14/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2577	2	3	2	0.00
14/05/2024	2033 On 07-August-25			Bond Future	130.72	130.9025	130.7239	130.9025	0.00
14/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2074	2	2	2	0.00
14/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
14/05/2024	2037 On 01-August-24			Bond Future	12.58	74.9137	74.7647	74.9137	192,304.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	861	1	1	1	0.00
14/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	844	1	1	1	0.00
14/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	878	1	1	1	1,383.00
14/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6231	6	6	6	0.00
14/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3779	4	4	4	0.00
14/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	904	1	1	1	1,383.00
14/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	364	0	0	0	1,383.00
14/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3308	3	3	3	0.00
14/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3379	3	3	3	0.00
14/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3343	3	3	3	0.00
14/05/2024	2037 On 07-November-24			Bond Future	12.72	76.6853	76.5330	76.6853	14,225.00
14/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2436	3	2	3	0.00
14/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2461	3	2	3	0.00
14/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2411	2	2	2	0.00
14/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3171	3	3	3	0.00
14/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3121	3	3	3	0.00
14/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3146	3	3	3	0.00
14/05/2024	2037 On 06-February-25			Bond Future	12.87	74.0923	73.9368	74.0923	0.00
14/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3092	3	3	3	0.00
14/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3616	4	4	4	0.00
14/05/2024	2037 On 08-May-25			Bond Future	13.02	75.7134	75.5547	75.7134	3,975.00
14/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2395	2	2	2	0.00
14/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5010	5	5	5	7,500.00
14/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3009	3	3	3	15,000.00
14/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4872	5	5	5	7,500.00
14/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3570	4	4	4	0.00
14/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5297	5	5	5	0.00
14/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3477	3	3	3	0.00
14/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6192	6	6	6	0.00
14/05/2024	2037 On 07-August-25			Bond Future	13.21	73.0147	72.8531	73.0147	0.00
14/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3919	4	4	4	0.00
14/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4839	5	5	5	0.00
14/05/2024	2038 On 01-August-24			Bond Future	131.06	131.3229	131.0573	131.3229	3,162.00
14/05/2024	2038 On 07-November-24			Bond Future	134.19	134.4630	134.1913	134.4630	425.00

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14/05/2024	2038 On 06-February-25			Bond Future	135.01	135.2911	135.0141	135.2911	0.00
14/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
14/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	216	0	0	0	0.00
14/05/2024	2038 On 08-May-25			Bond Future	138.00	138.2851	138.0023	138.2851	0.00
14/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
14/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1678	1	2	1	0.00
14/05/2024	2038 On 07-August-25			Bond Future	138.71	138.9997	138.7121	138.9997	0.00
14/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
14/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	848	1	1	1	0.00
14/05/2024	2040 On 01-August-24			Bond Future	12.84	74.9202	74.5703	74.9202	41,929.00
14/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	857	1	1	1	0.00
14/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	874	1	1	1	0.00
14/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	840	1	1	1	0.00
14/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	773	1	1	1	680.00
14/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2140	2	2	2	0.00
14/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4156	4	4	4	0.00
14/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2347	3	2	3	7,500.00
14/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3855	4	4	4	0.00
14/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	903	1	1	1	680.00
14/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1788	2	2	2	0.00
14/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1948	2	2	2	680.00
14/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3696	3	4	3	0.00
14/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3619	3	4	3	0.00
14/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3658	3	4	3	0.00
14/05/2024	2040 On 07-November-24			Bond Future	12.99	76.6920	76.3339	76.6920	91,394.00
14/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2597	3	3	3	0.00
14/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2571	3	3	3	0.00
14/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2624	3	3	3	0.00
14/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3288	3	3	3	0.00
14/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3340	3	3	3	0.00
14/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3314	3	3	3	0.00
14/05/2024	2040 On 06-February-25			Bond Future	13.13	73.8484	73.4827	73.8484	14.00
14/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3164	3	3	3	0.00
14/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4107	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	2040 On 08-May-25			Bond Future	13.29	75.4639	75.0904	75.4639	3,900.00
14/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2784	3	3	3	0.00
14/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4776	5	5	5	7,500.00
14/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3047	3	3	3	15,000.00
14/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4972	5	5	5	7,500.00
14/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3921	4	4	4	0.00
14/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5815	6	6	6	0.00
14/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4069	4	4	4	0.00
14/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6193	6	6	6	0.00
14/05/2024	2040 On 07-August-25			Bond Future	13.47	72.5088	72.1280	72.5088	0.00
14/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4199	4	4	4	0.00
14/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5093	5	5	5	0.00
14/05/2024	2044 On 01-August-24			Bond Future	12.93	71.0026	70.6249	71.0026	119,396.00
14/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	627	1	1	1	0.00
14/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	613	1	1	1	0.00
14/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	642	1	1	1	0.00
14/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	2990	3	3	3	0.00
14/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2199	2	2	2	0.00
14/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1830	2	2	2	5,000.00
14/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1330	1	1	1	15,000.00
14/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4114	4	4	4	0.00
14/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4200	4	4	4	0.00
14/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4157	4	4	4	0.00
14/05/2024	2044 On 07-November-24			Bond Future	13.07	72.6817	72.2952	72.6817	234.00
14/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2574	3	3	3	0.00
14/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2600	3	3	3	0.00
14/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2548	3	3	3	0.00
14/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3433	3	3	3	0.00
14/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3379	3	3	3	0.00
14/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3406	3	3	3	0.00
14/05/2024	2044 On 06-February-25			Bond Future	13.21	69.8762	69.4815	69.8762	0.00
14/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3101	3	3	3	0.00
14/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4078	4	4	4	0.00
14/05/2024	2044 On 08-May-25			Bond Future	13.36	71.4047	71.0015	71.4047	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
14/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2857	3	3	3	0.00
14/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6180	6	6	6	0.00
14/05/2024	2044 On 07-August-25			Bond Future	13.53	68.4910	68.0798	68.4910	0.00
14/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4207	4	4	4	0.00
14/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5165	5	5	5	0.00
14/05/2024	2046 On 01-August-24			Bond Future	114.05	114.1078	114.0464	114.1078	12,200.00
14/05/2024	2046 On 07-November-24			Bond Future	114.56	114.6254	114.5628	114.6254	4,862.00
14/05/2024	2046 On 06-February-25			Bond Future	117.08	117.1458	117.0823	117.1458	0.00
14/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3072	3	3	3	0.00
14/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
14/05/2024	2046 On 08-May-25			Bond Future	117.41	117.4735	117.4092	117.4735	0.00
14/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
14/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4561	4	5	4	0.00
14/05/2024	2046 On 07-August-25			Bond Future	119.87	119.9306	119.8654	119.9306	0.00
14/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1175	1	1	1	0.00
14/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
14/05/2024	2050 On 01-August-24			Bond Future	113.09	113.0669	113.0921	113.0669	11,346.00
14/05/2024	2050 On 07-November-24			Bond Future	115.80	115.7707	115.7964	115.7707	4,091.00
14/05/2024	2050 On 06-February-25			Bond Future	115.97	115.9448	115.9717	115.9448	0.00
14/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	372	0	0	0	0.00
14/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
14/05/2024	2050 On 08-May-25			Bond Future	118.54	118.5105	118.5384	118.5105	0.00
14/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
14/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2622	3	3	3	0.00
14/05/2024	2050 On 07-August-25			Bond Future	118.59	118.5619	118.5913	118.5619	0.00
14/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
14/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1299	1	1	1	0.00
14/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	AL37 On 02-May-24			Index Future	931.39	931.3930	931.3930	931.3930	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
14/05/2024	AL37 On 01-August-24			Index Future	958.43	960.1010	958.4310	960.1010	0.00
14/05/2024	AL37 On 07-November-24			Index Future	981.11	982.8140	981.1060	982.8140	0.00
14/05/2024	AL37 On 06-February-25			Index Future	1002.47	1004.2140	1002.4710	1004.2140	0.00
14/05/2024	AL37 On 08-May-25			Index Future	1024.46	1026.2340	1024.4550	1026.2340	0.00
14/05/2024	AL37 On 07-August-25			Index Future	1045.73	1047.5380	1045.7270	1047.5380	0.00
14/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
14/05/2024	AL7T On 01-August-24			Index Future	1106.38	1108.5040	1106.3830	1108.5040	0.00
14/05/2024	AL7T On 07-November-24			Index Future	1132.56	1134.7280	1132.5570	1134.7280	0.00
14/05/2024	AL7T On 06-February-25			Index Future	1157.22	1159.4350	1157.2200	1159.4350	0.00
14/05/2024	AL7T On 08-May-25			Index Future	1182.60	1184.8590	1182.5990	1184.8590	0.00
14/05/2024	AL7T On 07-August-25			Index Future	1207.15	1209.4560	1207.1540	1209.4560	0.00
14/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
14/05/2024	ALBI On 01-August-24			Index Future	962.76	965.2140	962.7630	965.2140	91.00
14/05/2024	ALBI On 07-November-24			Index Future	985.54	988.0480	985.5400	988.0480	16.00
14/05/2024	ALBI On 06-February-25			Index Future	1007.00	1009.5620	1007.0020	1009.5620	0.00
14/05/2024	ALBI On 08-May-25			Index Future	1029.09	1031.6990	1029.0860	1031.6990	0.00
14/05/2024	ALBI On 07-August-25			Index Future	1050.45	1053.1170	1050.4530	1053.1170	0.00
14/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C050 On 31-December-50			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
14/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	ES33 On 01-August-24			Bond Future	12.98	74.2335	74.1104	74.2335	0.00
14/05/2024	ES33 On 07-November-24			Bond Future	13.17	72.2054	72.0794	72.2054	0.00
14/05/2024	ES33 On 06-February-25			Bond Future	13.36	73.7923	73.6638	73.7923	0.00
14/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
14/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	68	0	0	0	0.00
14/05/2024	ES33 On 08-May-25			Bond Future	13.55	71.6197	71.4885	71.6197	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
14/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0		0	0	0	0.00
14/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3284		3	3	3	0.00
14/05/2024	ES33 On 07-August-25			Bond Future	13.78		73.1127	72.9791	73.1127	0.00
14/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0		0	0	0	0.00
14/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	826		1	1	1	0.00
14/05/2024	ES42 On 01-August-24			Bond Future	13.35		70.0151	69.7173	70.0151	0.00
14/05/2024	ES42 On 07-November-24			Bond Future	13.51		67.4206	67.1157	67.4206	0.00
14/05/2024	ES42 On 06-February-25			Bond Future	13.67		68.9017	68.5903	68.9017	0.00
14/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	197		1	0	1	0.00
14/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0		0	0	0	0.00
14/05/2024	ES42 On 08-May-25			Bond Future	13.83		66.1564	65.8383	66.1564	0.00
14/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0		0	0	0	0.00
14/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2793		2	3	2	0.00
14/05/2024	ES42 On 07-August-25			Bond Future	14.02		67.5321	67.2076	67.5321	0.00
14/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0		0	0	0	0.00
14/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1065		1	1	1	0.00
14/05/2024	GOVI On 02-May-24			GOVI	925.02		925.0210	925.0210	925.0210	0.00
14/05/2024	GOVI On 01-August-24			GOVI	948.44		950.8210	948.4390	950.8210	735.00
14/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	50590		7	5	7	0.00
14/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	50490		7	5	7	0.00
14/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	50690		7	5	7	0.00
14/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0		0	0	0	0.00
14/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0		0	0	0	0.00
14/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0		0	0	0	0.00
14/05/2024	GOVI On 07-November-24			GOVI	970.88		973.3150	970.8760	973.3150	0.00
14/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	220860		25	22	25	0.00
14/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	220760		25	22	25	0.00
14/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	220960		25	22	25	0.00
14/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0		0	0	0	0.00
14/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0		0	0	0	0.00
14/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0		0	0	0	0.00
14/05/2024	GOVI On 06-February-25			GOVI	992.02		994.5070	992.0190	994.5070	0.00
14/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	200190		23	20	23	0.00
14/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	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
14/05/2024	GOVI On 08-May-25			GOVI	1013.77	1016.3150	1013.7740	1016.3150	0.00
14/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
14/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	82260	6	8	6	0.00
14/05/2024	GOVI On 07-August-25			GOVI	1034.82	1037.4130	1034.8240	1037.4130	0.00
14/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	238240	26	24	26	0.00
14/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
14/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
14/05/2024	IGOV On 01-August-24			Index Future	350.67	350.9250	350.6720	350.9250	587.00
14/05/2024	IGOV On 07-November-24			Index Future	359.06	359.3170	359.0590	359.3170	16.00
14/05/2024	IGOV On 06-February-25			Index Future	366.96	367.2230	366.9600	367.2230	0.00
14/05/2024	IGOV On 08-May-25			Index Future	375.09	375.3560	375.0880	375.3560	0.00
14/05/2024	IGOV On 07-August-25			Index Future	382.96	383.2270	382.9550	383.2270	0.00
14/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6700	91.6650	91.6700	0.00
14/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6650	91.6600	91.6650	0.00
14/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6600	91.6550	91.6600	0.00
14/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6600	91.6650	0.00
14/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6350	91.6300	91.6350	0.00
14/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6420	91.6400	91.6420	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
14/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6220	91.6200	91.6220	0.00
14/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6320	91.6300	91.6320	0.00
14/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.7000	91.6800	91.7000	0.00
14/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6550	91.6500	91.6550	0.00
14/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.6270	91.6200	91.6270	0.00
14/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6250	91.6200	91.6250	0.00
14/05/2024	R035 On 01-August-24			Bond Future	12.21	84.4326	84.3091	84.4326	76,022.00
14/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	985	1	1	1	0.00
14/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1004	1	1	1	0.00
14/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	967	1	1	1	0.00
14/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4819	5	5	5	0.00
14/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4705	5	5	5	0.00
14/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5280	5	5	5	0.00
14/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2773	3	3	3	0.00
14/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2616	3	3	3	0.00
14/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1893	2	2	2	5,100.00
14/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1949	2	2	2	0.00
14/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1427	1	1	1	5,100.00
14/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1338	1	1	1	2,740.00
14/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	514	1	1	1	8,000.00
14/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	636	1	1	1	7,500.00
14/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	610	1	1	1	8,650.00
14/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3125	3	3	3	0.00
14/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3058	3	3	3	0.00
14/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3091	3	3	3	0.00
14/05/2024	R035 On 07-November-24			Bond Future	12.35	81.9139	81.7875	81.9139	92,032.00
14/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2342	2	2	2	0.00
14/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2318	2	2	2	0.00
14/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2367	2	2	2	0.00
14/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5505	6	6	6	0.00
14/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2391	2	2	2	1,000.00
14/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1355	1	1	1	1,000.00
14/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3158	3	3	3	0.00
14/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3183	3	3	3	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
14/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3234	3	3	3	0.00
14/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3208	3	3	3	0.00
14/05/2024	R035 On 06-February-25			Bond Future	12.50	83.6957	83.5668	83.6957	0.00
14/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3100	3	3	3	0.00
14/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3554	3	4	3	0.00
14/05/2024	R035 On 08-May-25			Bond Future	12.65	81.0107	80.8791	81.0107	0.00
14/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2150	2	2	2	0.00
14/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6000	6	6	6	0.00
14/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4189	4	4	4	0.00
14/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1635	2	2	2	400.00
14/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3956	4	4	4	400.00
14/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7523	7	8	7	0.00
14/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2799	3	3	3	400.00
14/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6398	6	6	6	0.00
14/05/2024	R035 On 07-August-25			Bond Future	12.83	82.6829	82.5490	82.6829	0.00
14/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3869	4	4	4	0.00
14/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4692	5	5	5	0.00
14/05/2024	R053 On 01-August-24			Bond Future	12.80	95.6019	95.1039	95.6019	0.00
14/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4126	4	4	4	0.00
14/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4170	5	4	5	0.00
14/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4082	4	4	4	0.00
14/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1842	2	2	2	0.00
14/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1797	2	2	2	0.00
14/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1820	2	2	2	0.00
14/05/2024	R053 On 07-November-24			Bond Future	12.94	91.9902	91.4806	91.9902	0.00
14/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3491	4	3	4	0.00
14/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3526	4	4	4	0.00
14/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3456	4	3	4	0.00
14/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4478	4	4	4	0.00
14/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4409	4	4	4	0.00
14/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4443	4	4	4	0.00
14/05/2024	R053 On 06-February-25			Bond Future	13.07	93.9905	93.4700	93.9905	0.00
14/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4417	5	4	5	0.00
14/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5328	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
14/05/2024	R053 On 08-May-25			Bond Future	13.21	90.1749	89.6431	90.1749	0.00
14/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3584	4	4	4	0.00
14/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7508	7	8	7	0.00
14/05/2024	R053 On 07-August-25			Bond Future	13.38	92.0327	91.4905	92.0327	0.00
14/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5405	6	5	6	0.00
14/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6749	6	7	6	0.00
14/05/2024	R186 On 01-August-24			Bond Future	9.23	104.0073	103.9615	104.0073	82,871.00
14/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	111	0	0	0	0.00
14/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	107	0	0	0	0.00
14/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	116	0	0	0	0.00
14/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1240	1	1	1	0.00
14/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1275	1	1	1	0.00
14/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1258	1	1	1	0.00
14/05/2024	R186 On 07-November-24			Bond Future	9.27	106.4674	106.4206	106.4674	34,925.00
14/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	642	1	1	1	0.00
14/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	632	1	1	1	0.00
14/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	653	1	1	1	0.00
14/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	878	1	1	1	0.00
14/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	895	1	1	1	0.00
14/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	886	1	1	1	0.00
14/05/2024	R186 On 06-February-25			Bond Future	9.34	103.4677	103.4202	103.4677	0.00
14/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	626	1	1	1	0.00
14/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1144	1	1	1	0.00
14/05/2024	R186 On 08-May-25			Bond Future	9.42	105.7330	105.6847	105.7330	0.00
14/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	304	0	0	0	0.00
14/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1717	2	2	2	0.00
14/05/2024	R186 On 07-August-25			Bond Future	9.63	102.6025	102.5538	102.6025	0.00
14/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	946	1	1	1	0.00
14/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	621	1	1	1	1,983.00
14/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1429	1	1	1	0.00
14/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	650	1	1	1	1,983.00
14/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1134	1	1	1	0.00
14/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	879	1	1	1	0.00
14/05/2024	R202 On 01-August-24			Bond Future	257.93	257.8717	257.9283	257.8717	441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	R202 On 07-November-24			Bond Future	264.10	264.0380	264.0963	264.0380	460.00
14/05/2024	R202 On 06-February-25			Bond Future	264.66	264.6006	264.6613	264.6006	0.00
14/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
14/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2129	2	2	2	0.00
14/05/2024	R202 On 08-May-25			Bond Future	270.52	270.4566	270.5192	270.4566	0.00
14/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
14/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1791	2	2	2	0.00
14/05/2024	R202 On 07-August-25			Bond Future	270.81	270.7473	270.8137	270.7473	0.00
14/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
14/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	786	1	1	1	0.00
14/05/2024	R209 On 01-August-24			Bond Future	12.28	65.4272	65.2947	65.4272	11,312.00
14/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	699	1	1	1	0.00
14/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	714	1	1	1	0.00
14/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	685	1	1	1	0.00
14/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2986	3	3	3	0.00
14/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2921	3	3	3	0.00
14/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2953	3	3	3	0.00
14/05/2024	R209 On 07-November-24			Bond Future	12.41	63.8173	63.6817	63.8173	5,237.00
14/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2035	2	2	2	0.00
14/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2057	2	2	2	0.00
14/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2013	2	2	2	0.00
14/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2908	3	3	3	0.00
14/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2862	3	3	3	0.00
14/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2885	3	3	3	0.00
14/05/2024	R209 On 06-February-25			Bond Future	12.54	65.2053	65.0670	65.2053	0.00
14/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2803	3	3	3	0.00
14/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3244	3	3	3	0.00
14/05/2024	R209 On 08-May-25			Bond Future	12.67	63.4756	63.3343	63.4756	0.00
14/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2049	2	2	2	0.00
14/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5494	5	5	5	0.00
14/05/2024	R209 On 07-August-25			Bond Future	12.83	64.7856	64.6417	64.7856	0.00
14/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3592	4	4	4	0.00
14/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4229	4	4	4	0.00
14/05/2024	R210 On 01-August-24			Bond Future	239.20	239.3237	239.1974	239.3237	1,336.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	R210 On 07-November-24			Bond Future	241.57	241.6948	241.5659	241.6948	0.00
14/05/2024	R210 On 06-February-25			Bond Future	246.88	247.0102	246.8790	247.0102	0.00
14/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7269	7	7	7	0.00
14/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
14/05/2024	R210 On 08-May-25			Bond Future	248.91	249.0439	248.9111	249.0439	0.00
14/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	881	1	1	1	0.00
14/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
14/05/2024	R210 On 07-August-25			Bond Future	254.12	254.2561	254.1215	254.2561	0.00
14/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5682	6	6	6	0.00
14/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
14/05/2024	R213 On 01-August-24			Bond Future	11.08	84.4880	84.3243	84.4880	25,429.00
14/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1032	1	1	1	0.00
14/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1014	1	1	1	0.00
14/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1050	1	1	1	0.00
14/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1864	2	2	2	0.00
14/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1910	2	2	2	0.00
14/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1887	2	2	2	0.00
14/05/2024	R213 On 07-November-24			Bond Future	11.20	82.9246	82.7572	82.9246	24,553.00
14/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2110	2	2	2	0.00
14/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2089	2	2	2	0.00
14/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2132	2	2	2	0.00
14/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2024	2	2	2	0.00
14/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2059	2	2	2	0.00
14/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2041	2	2	2	0.00
14/05/2024	R213 On 06-February-25			Bond Future	11.33	84.7287	84.5578	84.7287	0.00
14/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2522	3	3	3	0.00
14/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2461	2	2	2	0.00
14/05/2024	R213 On 08-May-25			Bond Future	11.46	83.0213	82.8468	83.0213	0.00
14/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1386	1	1	1	0.00
14/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4929	5	5	5	0.00
14/05/2024	R213 On 07-August-25			Bond Future	11.63	84.7370	84.5594	84.7370	0.00
14/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3143	3	3	3	0.00
14/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3051	3	3	3	0.00
14/05/2024	R214 On 01-August-24			Bond Future	12.64	60.8711	60.5953	60.8711	11,102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	779	1	1	1	0.00
14/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	794	1	1	1	0.00
14/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	763	1	1	1	0.00
14/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3006	3	3	3	0.00
14/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2941	3	3	3	0.00
14/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2973	3	3	3	0.00
14/05/2024	R214 On 07-November-24			Bond Future	12.77	59.0034	58.7212	59.0034	1,770.00
14/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2135	2	2	2	0.00
14/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2158	2	2	2	0.00
14/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2113	2	2	2	0.00
14/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2874	3	3	3	0.00
14/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2828	3	3	3	0.00
14/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2850	3	3	3	0.00
14/05/2024	R214 On 06-February-25			Bond Future	12.90	60.2869	59.9987	60.2869	0.00
14/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2649	3	3	3	0.00
14/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3491	3	3	3	0.00
14/05/2024	R214 On 08-May-25			Bond Future	13.03	58.2982	58.0038	58.2982	0.00
14/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2379	3	2	3	0.00
14/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5190	5	5	5	0.00
14/05/2024	R214 On 07-August-25			Bond Future	13.18	59.5015	59.2013	59.5015	0.00
14/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3551	4	4	4	0.00
14/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4437	4	4	4	0.00
14/05/2024	R248 On 01-August-24			Bond Future	12.82	74.1210	73.7338	74.1210	247,212.00
14/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	870	1	1	1	0.00
14/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	888	1	1	1	0.00
14/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	852	1	1	1	0.00
14/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3757	3	4	3	0.00
14/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3676	3	4	3	0.00
14/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3717	3	4	3	0.00
14/05/2024	R248 On 07-November-24			Bond Future	12.95	71.4219	71.0256	71.4219	11,423.00
14/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2641	3	3	3	0.00
14/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2668	3	3	3	0.00
14/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2614	3	3	3	0.00
14/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3546	3	4	3	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
14/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3491	3	3	3	0.00
14/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3518	3	4	3	0.00
14/05/2024	R248 On 06-February-25			Bond Future	13.09	72.9753	72.5706	72.9753	10,000.00
14/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2698	3	3	3	0.00
14/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4744	5	5	5	0.00
14/05/2024	R248 On 08-May-25			Bond Future	13.23	70.1189	69.7055	70.1189	0.00
14/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2788	3	3	3	0.00
14/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6139	6	6	6	0.00
14/05/2024	R248 On 07-August-25			Bond Future	13.39	71.5652	71.1436	71.5652	0.00
14/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4267	4	4	4	0.00
14/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5157	5	5	5	0.00
14/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00