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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/06/2024 TO: 13/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	2025 On 01-August-24			Bond Future	182.19	182.1278	182.1873	182.1278	4,870.00
13/06/2024	2025 On 07-November-24			Bond Future	186.54	186.4824	186.5434	186.4824	4,944.00
13/06/2024	2029 On 01-August-24			Bond Future	131.87	131.7298	131.8669	131.7298	9,594.00
13/06/2024	2029 On 07-November-24			Bond Future	133.61	133.4743	133.6149	133.4743	0.00
13/06/2024	2029 On 06-February-25			Bond Future	136.58	136.4336	136.5776	136.4336	0.00
13/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4178	4	4	4	0.00
13/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2029 On 08-May-25			Bond Future	138.16	138.0144	138.1622	138.0144	0.00
13/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	312	0	0	0	0.00
13/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2029 On 07-August-25			Bond Future	141.12	140.9728	141.1243	140.9728	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
13/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3714	4	4	4	0.00
13/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2030 On 01-August-24			Bond Future	10.13	90.9251	91.3298	90.9251	116,582.00
13/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1533	1	2	1	0.00
13/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1560	1	2	1	0.00
13/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1507	1	2	1	0.00
13/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1118	1	1	1	600.00
13/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2494	2	2	2	600.00
13/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	4521	4	5	4	0.00
13/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	60	0	0	0	600.00
13/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	808	1	1	1	0.00
13/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	267	0	0	0	0.00
13/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	578	1	1	1	0.00
13/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	554	1	1	1	0.00
13/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	566	1	1	1	0.00
13/06/2024	2030 On 07-November-24			Bond Future	10.20	93.0751	93.4894	93.0751	39,772.00
13/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2896	3	3	3	0.00
13/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2871	3	3	3	0.00
13/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2923	3	3	3	0.00
13/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1661	1	2	1	600.00
13/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2794	3	3	3	600.00
13/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	6345	6	6	6	0.00
13/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	212	0	0	0	600.00
13/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	918	1	1	1	0.00
13/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1637	2	2	2	0.00
13/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	864	1	1	1	0.00
13/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	885	1	1	1	0.00
13/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	874	1	1	1	0.00
13/06/2024	2030 On 06-February-25			Bond Future	10.28	91.1062	91.5299	91.1062	0.00
13/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2842	3	3	3	0.00
13/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1418	2	1	2	0.00
13/06/2024	2030 On 08-May-25			Bond Future	10.38	93.1009	93.5341	93.1009	0.00
13/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1586	1	2	1	0.00
13/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5806	5	6	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
13/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2202	2	2	2	1,640.00
13/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2951	3	3	3	2,280.00
13/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6942	7	7	7	0.00
13/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	642	1	1	1	2,280.00
13/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1876	2	2	2	0.00
13/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	850	1	1	1	1,640.00
13/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2435	3	2	3	0.00
13/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3149	3	3	3	0.00
13/06/2024	2030 On 07-August-25			Bond Future	10.50	91.0620	91.5047	91.0620	0.00
13/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3704	3	4	3	0.00
13/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	6118	6	6	6	0.00
13/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2437	2	2	2	1,054.00
13/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	969	1	1	1	1,054.00
13/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2516	3	3	3	0.00
13/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1730	2	2	2	0.00
13/06/2024	2032 On 01-August-24			Bond Future	11.01	88.2810	88.8511	88.2810	94,205.00
13/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	1483	1	1	1	0.00
13/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	1454	1	1	1	0.00
13/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1512	1	2	1	0.00
13/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	6760	6	7	6	0.00
13/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	3068	3	3	3	600.00
13/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	5829	5	6	5	0.00
13/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	1397	1	1	1	600.00
13/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	3256	3	3	3	0.00
13/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	2666	2	3	2	120.00
13/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	429	1	0	1	0.00
13/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	310	0	0	0	100.00
13/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	343	0	0	0	0.00
13/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	80	0	0	0	600.00
13/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	921	1	1	1	0.00
13/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	48	0	0	0	11,000.00
13/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	854	1	1	1	0.00
13/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	887	1	1	1	0.00
13/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	870	1	1	1	0.00

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13/06/2024	2032 On 07-November-24			Bond Future	11.11	86.2007	86.7844	86.2007	52,889.00
13/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2978	3	3	3	0.00
13/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	3007	3	3	3	0.00
13/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2949	3	3	3	0.00
13/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2003	2	2	2	600.00
13/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	3364	3	3	3	600.00
13/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	8006	7	8	7	0.00
13/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	9508	9	10	9	0.00
13/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	3456	3	3	3	1,615.00
13/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	150	0	0	0	1,615.00
13/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1135	1	1	1	0.00
13/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	252	0	0	0	600.00
13/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1173	1	1	1	0.00
13/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2019	2	2	2	0.00
13/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1369	2	1	2	0.00
13/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1339	2	1	2	0.00
13/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1354	2	1	2	0.00
13/06/2024	2032 On 06-February-25			Bond Future	11.22	88.0912	88.6879	88.0912	0.00
13/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	3801	3	4	3	0.00
13/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1661	2	2	2	0.00
13/06/2024	2032 On 08-May-25			Bond Future	11.34	85.8525	86.4625	85.8525	0.00
13/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2170	2	2	2	0.00
13/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	4012	4	4	4	0.00
13/06/2024	2032 On 07-August-25			Bond Future	11.48	87.6693	88.2926	87.6693	0.00
13/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	4652	4	5	4	0.00
13/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2491	3	2	3	0.00
13/06/2024	2033 On 01-August-24			Bond Future	123.84	123.8223	123.8422	123.8223	7,742.00
13/06/2024	2033 On 07-November-24			Bond Future	125.30	125.2799	125.3003	125.2799	0.00
13/06/2024	2033 On 06-February-25			Bond Future	128.08	128.0576	128.0788	128.0576	0.00
13/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3139	3	3	3	0.00
13/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2033 On 08-May-25			Bond Future	129.37	129.3525	129.3746	129.3525	0.00
13/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
13/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1245	1	1	1	0.00

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13/06/2024	2033 On 07-August-25			Bond Future	132.15	132.1253	132.1485	132.1253	0.00
13/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3498	3	3	3	0.00
13/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2037 On 01-August-24			Bond Future	12.11	76.5295	77.1785	76.5295	185,050.00
13/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	1304	1	1	1	0.00
13/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	1332	1	1	1	1,383.00
13/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	1277	1	1	1	0.00
13/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	8306	8	8	8	0.00
13/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	5420	5	5	5	0.00
13/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	132	0	0	0	1,383.00
13/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	26	0	0	0	1,383.00
13/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	1398	2	1	2	0.00
13/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	1347	2	1	2	0.00
13/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	1372	2	1	2	0.00
13/06/2024	2037 On 07-November-24			Bond Future	12.23	78.3391	79.0035	78.3391	12,478.00
13/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	3370	3	3	3	0.00
13/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	3338	3	3	3	0.00
13/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	3403	3	3	3	0.00
13/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1593	2	2	2	0.00
13/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1627	2	2	2	0.00
13/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1610	2	2	2	0.00
13/06/2024	2037 On 06-February-25			Bond Future	12.36	75.7962	76.4753	75.7962	0.00
13/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	4233	4	4	4	0.00
13/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2219	2	2	2	0.00
13/06/2024	2037 On 08-May-25			Bond Future	12.49	77.4550	78.1493	77.4550	3,975.00
13/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	3135	3	3	3	0.00
13/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	6285	6	6	6	7,500.00
13/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	3886	4	4	4	15,000.00
13/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	6123	6	6	6	7,500.00
13/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2226	2	2	2	0.00
13/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	3580	4	4	4	0.00
13/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2158	2	2	2	0.00
13/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4338	5	4	5	0.00
13/06/2024	2037 On 07-August-25			Bond Future	12.64	74.8327	75.5420	74.8327	0.00

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13/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	5160	5	5	5	0.00
13/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3391	4	3	4	0.00
13/06/2024	2038 On 01-August-24			Bond Future	132.18	132.3079	132.1829	132.3079	3,162.00
13/06/2024	2038 On 07-November-24			Bond Future	135.34	135.4712	135.3434	135.4712	425.00
13/06/2024	2038 On 06-February-25			Bond Future	136.22	136.3485	136.2182	136.3485	0.00
13/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	988	1	1	1	0.00
13/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2038 On 08-May-25			Bond Future	139.23	139.3666	139.2338	139.3666	0.00
13/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
13/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	446	0	0	0	0.00
13/06/2024	2038 On 07-August-25			Bond Future	140.04	140.1777	140.0430	140.1777	0.00
13/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	483	1	0	1	0.00
13/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2040 On 01-August-24			Bond Future	12.36	76.5773	77.1806	76.5773	42,643.00
13/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	1319	1	1	1	0.00
13/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	1291	1	1	1	0.00
13/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	1347	1	1	1	0.00
13/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	3588	3	4	3	7,500.00
13/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	5985	5	6	5	0.00
13/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	1182	1	1	1	680.00
13/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	3292	3	3	3	0.00
13/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	490	1	0	1	680.00
13/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	1654	2	2	2	0.00
13/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	121	0	0	0	680.00
13/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	419	1	0	1	0.00
13/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	1481	2	1	2	0.00
13/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	1537	2	2	2	0.00
13/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	1509	2	2	2	0.00
13/06/2024	2040 On 07-November-24			Bond Future	12.49	78.3880	79.0056	78.3880	80,767.00
13/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	3660	3	4	3	0.00
13/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	3590	3	4	3	0.00
13/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	3625	3	4	3	0.00
13/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1474	1	1	1	640.00
13/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	2799	2	3	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
13/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	4721	4	5	4	0.00
13/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1208	1	1	1	640.00
13/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2182	2	2	2	640.00
13/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	3647	4	4	4	0.00
13/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1670	2	2	2	0.00
13/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1688	2	2	2	0.00
13/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1652	2	2	2	0.00
13/06/2024	2040 On 06-February-25			Bond Future	12.61	75.5955	76.2267	75.5955	14.00
13/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	4270	4	4	4	0.00
13/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2469	3	2	3	0.00
13/06/2024	2040 On 08-May-25			Bond Future	12.74	77.2497	77.8951	77.2497	3,900.00
13/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	3643	3	4	3	0.00
13/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	3965	4	4	4	15,000.00
13/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	6298	6	6	6	7,500.00
13/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	6065	6	6	6	7,500.00
13/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2443	3	2	3	0.00
13/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3929	4	4	4	0.00
13/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4248	5	4	5	0.00
13/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2553	3	3	3	0.00
13/06/2024	2040 On 07-August-25			Bond Future	12.90	74.3720	75.0314	74.3720	0.00
13/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	5551	5	6	5	0.00
13/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3542	4	4	4	0.00
13/06/2024	2044 On 01-August-24			Bond Future	12.43	72.8267	73.3780	72.8267	114,079.00
13/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	1019	1	1	1	0.00
13/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1044	1	1	1	0.00
13/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	995	1	1	1	0.00
13/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	3522	3	4	3	0.00
13/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	4634	4	5	4	0.00
13/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	221	0	0	0	15,000.00
13/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	400	1	0	1	5,000.00
13/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	1829	2	2	2	0.00
13/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	1763	2	2	2	0.00
13/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	1795	2	2	2	0.00
13/06/2024	2044 On 07-November-24			Bond Future	12.54	74.5487	75.1131	74.5487	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	3664	3	4	3	0.00
13/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	3629	3	4	3	0.00
13/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	3699	3	4	3	0.00
13/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1660	2	2	2	0.00
13/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1696	2	2	2	0.00
13/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1678	2	2	2	0.00
13/06/2024	2044 On 06-February-25			Bond Future	12.66	71.7972	72.3742	71.7972	0.00
13/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	4284	4	4	4	0.00
13/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2369	3	2	3	0.00
13/06/2024	2044 On 08-May-25			Bond Future	12.79	73.3684	73.9582	73.3684	0.00
13/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	3783	3	4	3	0.00
13/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4150	4	4	4	0.00
13/06/2024	2044 On 07-August-25			Bond Future	12.93	70.5337	71.1364	70.5337	0.00
13/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	5627	5	6	5	0.00
13/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3529	4	4	4	0.00
13/06/2024	2046 On 01-August-24			Bond Future	115.36	114.8199	115.3570	114.8199	12,767.00
13/06/2024	2046 On 07-November-24			Bond Future	115.91	115.3573	115.9074	115.3573	4,862.00
13/06/2024	2046 On 06-February-25			Bond Future	118.48	117.9147	118.4773	117.9147	0.00
13/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	4467	4	4	4	0.00
13/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2046 On 08-May-25			Bond Future	118.84	118.2623	118.8379	118.2623	0.00
13/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
13/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	3132	4	3	4	0.00
13/06/2024	2046 On 07-August-25			Bond Future	121.38	120.7957	121.3841	120.7957	0.00
13/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2694	2	3	2	0.00
13/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2050 On 01-August-24			Bond Future	114.19	114.0783	114.1937	114.0783	11,361.00
13/06/2024	2050 On 07-November-24			Bond Future	116.92	116.8057	116.9241	116.8057	4,091.00
13/06/2024	2050 On 06-February-25			Bond Future	117.15	117.0270	117.1484	117.0270	0.00
13/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1548	1	2	1	0.00
13/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/06/2024	2050 On 08-May-25			Bond Future	119.74	119.6174	119.7417	119.6174	0.00
13/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
13/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1418	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	2050 On 07-August-25			Bond Future	119.88	119.7553	119.8834	119.7553	0.00
13/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
13/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	7	0	0	0	0.00
13/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	AL37 On 01-August-24			Index Future	976.71	972.3650	976.7140	972.3650	0.00
13/06/2024	AL37 On 07-November-24			Index Future	999.81	995.3580	999.8110	995.3580	0.00
13/06/2024	AL37 On 06-February-25			Index Future	1021.75	1017.1960	1021.7490	1017.1960	0.00
13/06/2024	AL37 On 08-May-25			Index Future	1044.15	1039.4950	1044.1500	1039.4950	0.00
13/06/2024	AL37 On 07-August-25			Index Future	1066.33	1061.5700	1066.3280	1061.5700	0.00
13/06/2024	AL7T On 01-August-24			Index Future	1136.66	1128.7730	1136.6600	1128.7730	0.00
13/06/2024	AL7T On 07-November-24			Index Future	1163.54	1155.4640	1163.5390	1155.4640	0.00
13/06/2024	AL7T On 06-February-25			Index Future	1189.07	1180.8150	1189.0700	1180.8150	0.00
13/06/2024	AL7T On 08-May-25			Index Future	1215.14	1206.7010	1215.1390	1206.7010	0.00
13/06/2024	AL7T On 07-August-25			Index Future	1240.95	1232.3270	1240.9490	1232.3270	0.00
13/06/2024	ALBI On 01-August-24			Index Future	986.82	981.2150	986.8190	981.2150	126.00
13/06/2024	ALBI On 07-November-24			Index Future	1010.15	1004.4180	1010.1540	1004.4180	16.00
13/06/2024	ALBI On 06-February-25			Index Future	1032.32	1026.4540	1032.3190	1026.4540	0.00
13/06/2024	ALBI On 08-May-25			Index Future	1054.95	1048.9560	1054.9520	1048.9560	0.00
13/06/2024	ALBI On 07-August-25			Index Future	1077.36	1071.2320	1077.3600	1071.2320	0.00
13/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C038 On 31-January-38			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
13/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	CS33 On 15-September-33			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
13/06/2024	ES33 On 01-August-24			Bond Future	12.52	75.5890	76.1046	75.5890	0.00
13/06/2024	ES33 On 07-November-24			Bond Future	12.68	73.5931	74.1212	73.5931	0.00
13/06/2024	ES33 On 06-February-25			Bond Future	12.84	75.2242	75.7641	75.2242	0.00
13/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2033	1	2	1	0.00
13/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/06/2024	ES33 On 08-May-25			Bond Future	13.01	73.0839	73.6360	73.0839	0.00
13/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
13/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	1136	2	1	2	0.00
13/06/2024	ES33 On 07-August-25			Bond Future	13.20	74.6459	75.2102	74.6459	0.00
13/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	1406	1	1	1	0.00
13/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/06/2024	ES42 On 01-August-24			Bond Future	12.91	71.4798	71.9332	71.4798	0.00
13/06/2024	ES42 On 07-November-24			Bond Future	13.05	68.9201	69.3845	68.9201	0.00
13/06/2024	ES42 On 06-February-25			Bond Future	13.19	70.4471	70.9219	70.4471	0.00
13/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2528	2	3	2	0.00
13/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
13/06/2024	ES42 On 08-May-25			Bond Future	13.33	67.7366	68.2222	67.7366	0.00
13/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
13/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	409	1	0	1	0.00
13/06/2024	ES42 On 07-August-25			Bond Future	13.49	69.1817	69.6780	69.1817	0.00
13/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	1406	1	1	1	0.00
13/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/06/2024	GOVI On 01-August-24			GOVI	972.13	966.5740	972.1340	966.5740	724.00
13/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	287440	23	29	23	0.00
13/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	287540	23	29	23	0.00
13/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	287640	23	29	23	0.00
13/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/06/2024	GOVI On 07-November-24			GOVI	995.12	989.4300	995.1220	989.4300	0.00
13/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	463220	41	46	41	0.00
13/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	463420	41	46	41	0.00
13/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	463320	41	46	41	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
13/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/06/2024	GOVI On 06-February-25			GOVI	1016.96	1011.1380	1016.9570	1011.1380	0.00
13/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	449570	39	45	39	0.00
13/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/06/2024	GOVI On 08-May-25			GOVI	1039.25	1033.3040	1039.2530	1033.3040	0.00
13/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	172530	11	17	11	0.00
13/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
13/06/2024	GOVI On 07-August-25			GOVI	1061.33	1055.2480	1061.3270	1055.2480	0.00
13/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	503270	44	50	44	0.00
13/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2024	IGOV On 01-August-24			Index Future	353.54	353.2410	353.5440	353.2410	587.00
13/06/2024	IGOV On 07-November-24			Index Future	362.00	361.6860	361.9970	361.6860	16.00
13/06/2024	IGOV On 06-February-25			Index Future	370.02	369.7050	370.0240	369.7050	0.00
13/06/2024	IGOV On 08-May-25			Index Future	378.22	377.8920	378.2180	377.8920	0.00
13/06/2024	IGOV On 07-August-25			Index Future	386.33	385.9970	386.3320	385.9970	0.00
13/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	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
13/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
13/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
13/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
13/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
13/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
13/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6230	91.6430	91.6230	0.00
13/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.38	91.6330	91.6230	91.6330	0.00
13/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.37	91.7050	91.6330	91.7050	0.00
13/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.30	91.6600	91.7050	91.6600	0.00
13/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.34	91.6280	91.6600	91.6280	0.00
13/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/06/2024	R035 On 01-August-24			Bond Future	11.71	86.2601	86.8809	86.2601	69,742.00
13/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1595	1	2	1	0.00
13/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	1565	1	2	1	0.00
13/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1625	1	2	1	0.00
13/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	6841	6	7	6	0.00
13/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	6705	6	7	6	0.00
13/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	7517	7	8	7	0.00
13/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	7382	7	7	7	0.00
13/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	4255	4	4	4	0.00
13/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	4040	4	4	4	0.00
13/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	3007	3	3	3	5,100.00
13/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	279	0	0	0	5,100.00
13/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	248	0	0	0	2,740.00
13/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	44	0	0	0	8,000.00
13/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	41	0	0	0	0.00
13/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	492	1	0	1	0.00
13/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	65	0	0	0	7,500.00
13/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	60	0	0	0	8,650.00
13/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	1107	1	1	1	0.00
13/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	1151	1	1	1	0.00
13/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	1129	1	1	1	0.00
13/06/2024	R035 On 07-November-24			Bond Future	11.83	83.7841	84.4197	83.7841	85,243.00
13/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	3367	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
13/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	3400	3	3	3	0.00
13/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	3334	3	3	3	0.00
13/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	7290	7	7	7	0.00
13/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	3433	3	3	3	1,000.00
13/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	508	1	1	1	1,000.00
13/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1567	2	2	2	0.00
13/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1618	2	2	2	0.00
13/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1584	2	2	2	0.00
13/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1601	2	2	2	0.00
13/06/2024	R035 On 06-February-25			Bond Future	11.95	85.6218	86.2714	85.6218	0.00
13/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	4365	4	4	4	0.00
13/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2114	2	2	2	0.00
13/06/2024	R035 On 08-May-25			Bond Future	12.08	82.9793	83.6435	82.9793	0.00
13/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2936	3	3	3	0.00
13/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	7601	7	8	7	0.00
13/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	5458	5	5	5	0.00
13/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2265	2	2	2	400.00
13/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2461	3	2	3	400.00
13/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	5388	6	5	6	0.00
13/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1635	2	2	2	400.00
13/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	4420	5	4	5	0.00
13/06/2024	R035 On 07-August-25			Bond Future	12.22	84.7357	85.4143	84.7357	0.00
13/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	5232	5	5	5	0.00
13/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3190	3	3	3	0.00
13/06/2024	R053 On 01-August-24			Bond Future	12.33	97.7560	98.4822	97.7560	0.00
13/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	6096	5	6	5	0.00
13/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	5979	5	6	5	0.00
13/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	6038	5	6	5	0.00
13/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	353	0	0	0	0.00
13/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	361	0	0	0	0.00
13/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	345	0	0	0	0.00
13/06/2024	R053 On 07-November-24			Bond Future	12.45	94.1947	94.9382	94.1947	3,637.00
13/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	4782	4	5	4	0.00
13/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	4736	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	4827	4	5	4	0.00
13/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2252	3	2	3	0.00
13/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2300	3	2	3	0.00
13/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2276	3	2	3	0.00
13/06/2024	R053 On 06-February-25			Bond Future	12.56	96.2602	97.0202	96.2602	0.00
13/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	5733	5	6	5	0.00
13/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3093	3	3	3	0.00
13/06/2024	R053 On 08-May-25			Bond Future	12.68	92.4947	93.2717	92.4947	0.00
13/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	4838	4	5	4	0.00
13/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5133	6	5	6	0.00
13/06/2024	R053 On 07-August-25			Bond Future	12.81	94.4498	95.2437	94.4498	0.00
13/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	6925	6	7	6	0.00
13/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	4515	5	5	5	0.00
13/06/2024	R186 On 01-August-24			Bond Future	8.91	104.5300	104.6443	104.5300	86,416.00
13/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	126	0	0	0	0.00
13/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	133	0	0	0	0.00
13/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	119	0	0	0	0.00
13/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	604	1	1	1	0.00
13/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	575	1	1	1	0.00
13/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	589	1	1	1	0.00
13/06/2024	R186 On 07-November-24			Bond Future	8.90	107.0018	107.1189	107.0018	23,884.00
13/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	927	1	1	1	0.00
13/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	940	1	1	1	0.00
13/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	913	1	1	1	0.00
13/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	478	1	0	1	0.00
13/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	467	1	0	1	0.00
13/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	473	1	0	1	0.00
13/06/2024	R186 On 06-February-25			Bond Future	8.90	104.0329	104.1528	104.0329	0.00
13/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	905	1	1	1	0.00
13/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	691	1	1	1	0.00
13/06/2024	R186 On 08-May-25			Bond Future	8.91	106.3112	106.4340	106.3112	0.00
13/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	474	0	0	0	0.00
13/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1138	1	1	1	0.00
13/06/2024	R186 On 07-August-25			Bond Future	8.98	103.2473	103.3732	103.2473	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
13/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1385	1	1	1	0.00
13/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	976	1	1	1	1,983.00
13/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1954	2	2	2	0.00
13/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	356	0	0	0	1,983.00
13/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	670	1	1	1	0.00
13/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	499	1	0	1	0.00
13/06/2024	R202 On 01-August-24			Bond Future	259.94	259.8950	259.9372	259.8950	481.00
13/06/2024	R202 On 07-November-24			Bond Future	266.15	266.1090	266.1525	266.1090	520.00
13/06/2024	R202 On 06-February-25			Bond Future	266.82	266.7724	266.8179	266.7724	0.00
13/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	28	0	0	0	0.00
13/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
13/06/2024	R202 On 08-May-25			Bond Future	272.73	272.6781	272.7251	272.6781	0.00
13/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	415	0	0	0	0.00
13/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
13/06/2024	R202 On 07-August-25			Bond Future	273.21	273.1580	273.2082	273.1580	0.00
13/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	1608	2	2	2	0.00
13/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
13/06/2024	R209 On 01-August-24			Bond Future	11.81	66.8911	67.4403	66.8911	11,461.00
13/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1133	1	1	1	0.00
13/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1109	1	1	1	0.00
13/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1157	1	1	1	0.00
13/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	1218	2	1	2	0.00
13/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	1264	2	1	2	0.00
13/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	1241	2	1	2	0.00
13/06/2024	R209 On 07-November-24			Bond Future	11.92	65.3154	65.8776	65.3154	5,237.00
13/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	2848	3	3	3	0.00
13/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	2819	2	3	2	0.00
13/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	2876	3	3	3	0.00
13/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1486	2	1	2	0.00
13/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1518	2	2	2	0.00
13/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1502	2	2	2	0.00
13/06/2024	R209 On 06-February-25			Bond Future	12.03	66.7479	67.3225	66.7479	0.00
13/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	3763	3	4	3	0.00
13/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1948	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
13/06/2024	R209 On 08-May-25			Bond Future	12.14	65.0521	65.6396	65.0521	0.00
13/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	2708	2	3	2	0.00
13/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3849	4	4	4	0.00
13/06/2024	R209 On 07-August-25			Bond Future	12.27	66.4288	67.0290	66.4288	0.00
13/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	4713	4	5	4	0.00
13/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2962	3	3	3	0.00
13/06/2024	R210 On 01-August-24			Bond Future	239.83	239.9596	239.8253	239.9596	1,448.00
13/06/2024	R210 On 07-November-24			Bond Future	242.21	242.3500	242.2128	242.3500	0.00
13/06/2024	R210 On 06-February-25			Bond Future	247.58	247.7230	247.5834	247.7230	0.00
13/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7973	8	8	8	0.00
13/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/06/2024	R210 On 08-May-25			Bond Future	249.64	249.7774	249.6357	249.7774	0.00
13/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1606	2	2	2	0.00
13/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
13/06/2024	R210 On 07-August-25			Bond Future	254.99	255.1302	254.9865	255.1302	0.00
13/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6547	7	7	7	0.00
13/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/06/2024	R213 On 01-August-24			Bond Future	10.65	85.6603	86.0871	85.6603	24,579.00
13/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1605	1	2	1	0.00
13/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1633	1	2	1	0.00
13/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1578	1	2	1	0.00
13/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	710	1	1	1	0.00
13/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	684	1	1	1	0.00
13/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	697	1	1	1	0.00
13/06/2024	R213 On 07-November-24			Bond Future	10.75	84.1242	84.5611	84.1242	56,676.00
13/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2921	3	3	3	0.00
13/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2948	3	3	3	0.00
13/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2894	3	3	3	0.00
13/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1060	1	1	1	0.00
13/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1036	1	1	1	0.00
13/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1048	1	1	1	0.00
13/06/2024	R213 On 06-February-25			Bond Future	10.85	85.9694	86.4162	85.9694	0.00
13/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3413	3	3	3	0.00
13/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1493	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R213 On 08-May-25			Bond Future	10.95	84.2895	84.7463	84.2895	0.00
13/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1866	2	2	2	0.00
13/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	3510	4	4	4	0.00
13/06/2024	R213 On 07-August-25			Bond Future	11.08	86.0750	86.5418	86.0750	0.00
13/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	4193	4	4	4	0.00
13/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2118	2	2	2	0.00
13/06/2024	R214 On 01-August-24			Bond Future	12.17	62.3631	62.7815	62.3631	15,836.00
13/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1192	1	1	1	0.00
13/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1167	1	1	1	0.00
13/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1217	1	1	1	0.00
13/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	1178	1	1	1	0.00
13/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	1224	1	1	1	0.00
13/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	1200	1	1	1	0.00
13/06/2024	R214 On 07-November-24			Bond Future	12.28	60.5305	60.9588	60.5305	1,770.00
13/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2978	3	3	3	0.00
13/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2948	3	3	3	0.00
13/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	3007	3	3	3	0.00
13/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1440	2	1	2	0.00
13/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1471	2	1	2	0.00
13/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1455	2	1	2	0.00
13/06/2024	R214 On 06-February-25			Bond Future	12.39	61.8581	62.2960	61.8581	0.00
13/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3564	3	4	3	0.00
13/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2109	2	2	2	0.00
13/06/2024	R214 On 08-May-25			Bond Future	12.50	59.9042	60.3518	59.9042	0.00
13/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	3106	3	3	3	0.00
13/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3569	4	4	4	0.00
13/06/2024	R214 On 07-August-25			Bond Future	12.62	61.1721	61.6295	61.1721	0.00
13/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	4657	4	5	4	0.00
13/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3115	3	3	3	0.00
13/06/2024	R248 On 01-August-24			Bond Future	12.32	75.9313	76.4964	75.9313	256,206.00
13/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	1383	1	1	1	0.00
13/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	1413	1	1	1	0.00
13/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	1354	1	1	1	0.00
13/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	1496	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	1439	2	1	2	0.00
13/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	1467	2	1	2	0.00
13/06/2024	R248 On 07-November-24			Bond Future	12.44	73.2746	73.8532	73.2746	11,427.00
13/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	3714	3	4	3	0.00
13/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	3750	3	4	3	0.00
13/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	3678	3	4	3	0.00
13/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1783	2	2	2	0.00
13/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1745	2	2	2	0.00
13/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1764	2	2	2	0.00
13/06/2024	R248 On 06-February-25			Bond Future	12.56	74.8817	75.4731	74.8817	10,000.00
13/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	3727	3	4	3	0.00
13/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2871	3	3	3	0.00
13/06/2024	R248 On 08-May-25			Bond Future	12.67	72.0674	72.6720	72.0674	0.00
13/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	3761	3	4	3	0.00
13/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4145	4	4	4	0.00
13/06/2024	R248 On 07-August-25			Bond Future	12.80	73.5921	74.2099	73.5921	0.00
13/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	5663	5	6	5	0.00
13/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3487	4	3	4	0.00
13/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00