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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/05/2024 TO: 13/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	2025 On 01-August-24			Bond Future	181.78	181.8901	181.7833	181.8901	5,849.00
13/05/2024	2025 On 07-November-24			Bond Future	186.13	186.2392	186.1301	186.2392	5,140.00
13/05/2024	2029 On 01-August-24			Bond Future	131.04	131.1357	131.0427	131.1357	9,526.00
13/05/2024	2029 On 07-November-24			Bond Future	132.77	132.8642	132.7691	132.8642	0.00
13/05/2024	2029 On 06-February-25			Bond Future	135.69	135.7859	135.6891	135.7859	0.00
13/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3289	3	3	3	0.00
13/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
13/05/2024	2029 On 08-May-25			Bond Future	137.25	137.3498	137.2513	137.3498	0.00
13/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
13/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	599	1	1	1	0.00
13/05/2024	2029 On 07-August-25			Bond Future	140.12	140.2247	140.1247	140.2247	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
13/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2715	3	3	3	0.00
13/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
13/05/2024	2030 On 01-August-24			Bond Future	10.54	89.5089	89.7542	89.5089	121,365.00
13/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1038	1	1	1	0.00
13/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1021	1	1	1	0.00
13/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1056	1	1	1	0.00
13/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	770	1	1	1	600.00
13/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1704	2	2	2	600.00
13/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3310	3	3	3	0.00
13/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	426	0	0	0	600.00
13/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2035	2	2	2	0.00
13/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1053	1	1	1	0.00
13/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1625	2	2	2	0.00
13/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1668	2	2	2	0.00
13/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1646	2	2	2	0.00
13/05/2024	2030 On 07-November-24			Bond Future	10.64	91.6257	91.8770	91.6257	54,764.00
13/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2137	2	2	2	0.00
13/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2158	2	2	2	0.00
13/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2116	2	2	2	0.00
13/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1169	1	1	1	600.00
13/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2054	2	2	2	600.00
13/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5103	5	5	5	0.00
13/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	582	1	1	1	600.00
13/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1791	2	2	2	0.00
13/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2758	3	3	3	0.00
13/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1743	2	2	2	0.00
13/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1712	2	2	2	0.00
13/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1728	2	2	2	0.00
13/05/2024	2030 On 06-February-25			Bond Future	10.75	89.6084	89.8654	89.6084	0.00
13/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2130	2	2	2	0.00
13/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2370	3	2	3	0.00
13/05/2024	2030 On 08-May-25			Bond Future	10.87	91.5697	91.8325	91.5697	0.00
13/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1116	1	1	1	0.00
13/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4702	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
13/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1614	2	2	2	1,640.00
13/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2232	2	2	2	2,280.00
13/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5730	6	6	6	0.00
13/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1131	1	1	1	2,280.00
13/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2859	3	3	3	0.00
13/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1446	2	1	2	1,640.00
13/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3549	4	4	4	0.00
13/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4381	5	4	5	0.00
13/05/2024	2030 On 07-August-25			Bond Future	11.05	89.4506	89.7194	89.4506	0.00
13/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2797	3	3	3	0.00
13/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1742	2	2	2	1,054.00
13/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4916	5	5	5	0.00
13/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1552	2	2	2	1,054.00
13/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3607	4	4	4	0.00
13/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2608	3	3	3	0.00
13/05/2024	2032 On 01-August-24			Bond Future	11.41	86.7145	87.0239	86.7145	100,476.00
13/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1068	1	1	1	0.00
13/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1087	1	1	1	0.00
13/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1049	1	1	1	0.00
13/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2168	2	2	2	600.00
13/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4400	4	4	4	0.00
13/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1012	1	1	1	600.00
13/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5224	5	5	5	0.00
13/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	340	0	0	0	11,000.00
13/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1270	1	1	1	0.00
13/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	478	1	0	1	600.00
13/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2364	3	2	3	0.00
13/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2310	3	2	3	0.00
13/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2256	2	2	2	0.00
13/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2283	3	2	3	0.00
13/05/2024	2032 On 07-November-24			Bond Future	11.54	84.5977	84.9145	84.5977	52,520.00
13/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2264	2	2	2	0.00
13/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2241	2	2	2	0.00
13/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2287	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
13/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1498	1	1	1	600.00
13/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2574	2	3	2	600.00
13/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6577	6	7	6	0.00
13/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7919	8	8	8	0.00
13/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2648	2	3	2	1,615.00
13/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	430	0	0	0	1,615.00
13/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2197	2	2	2	0.00
13/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	693	1	1	1	600.00
13/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2253	2	2	2	0.00
13/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3384	4	3	4	0.00
13/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2489	3	2	3	0.00
13/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2531	3	3	3	0.00
13/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2510	3	3	3	0.00
13/05/2024	2032 On 06-February-25			Bond Future	11.67	86.4374	86.7614	86.4374	0.00
13/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2960	3	3	3	0.00
13/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2747	3	3	3	0.00
13/05/2024	2032 On 08-May-25			Bond Future	11.81	84.1620	84.4932	84.1620	0.00
13/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1687	2	2	2	0.00
13/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5499	6	5	6	0.00
13/05/2024	2032 On 07-August-25			Bond Future	11.98	85.8985	86.2371	85.8985	0.00
13/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3647	3	4	3	0.00
13/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3541	4	4	4	0.00
13/05/2024	2033 On 01-August-24			Bond Future	122.79	123.1443	122.7869	123.1443	7,742.00
13/05/2024	2033 On 07-November-24			Bond Future	124.22	124.5839	124.2181	124.5839	0.00
13/05/2024	2033 On 06-February-25			Bond Future	126.95	127.3235	126.9501	127.3235	0.00
13/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2010	2	2	2	0.00
13/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/05/2024	2033 On 08-May-25			Bond Future	128.22	128.5995	128.2181	128.5995	0.00
13/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
13/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2402	2	2	2	0.00
13/05/2024	2033 On 07-August-25			Bond Future	130.90	131.2912	130.9025	131.2912	0.00
13/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2253	3	2	3	0.00
13/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/05/2024	2037 On 01-August-24			Bond Future	12.55	74.5928	74.9137	74.5928	192,819.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	918	1	1	1	0.00
13/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	900	1	1	1	0.00
13/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	936	1	1	1	1,383.00
13/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6368	6	6	6	0.00
13/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3898	4	4	4	0.00
13/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	874	1	1	1	1,383.00
13/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	353	0	0	0	1,383.00
13/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3216	3	3	3	0.00
13/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3286	4	3	4	0.00
13/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3251	4	3	4	0.00
13/05/2024	2037 On 07-November-24			Bond Future	12.69	76.3568	76.6853	76.3568	14,225.00
13/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2517	2	3	2	0.00
13/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2542	2	3	2	0.00
13/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2491	2	2	2	0.00
13/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3099	3	3	3	0.00
13/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3050	3	3	3	0.00
13/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3075	3	3	3	0.00
13/05/2024	2037 On 06-February-25			Bond Future	12.84	73.7564	74.0923	73.7564	0.00
13/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3176	3	3	3	0.00
13/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3544	4	4	4	0.00
13/05/2024	2037 On 08-May-25			Bond Future	12.99	75.3700	75.7134	75.3700	3,975.00
13/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2461	2	2	2	0.00
13/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5109	5	5	5	7,500.00
13/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3084	3	3	3	15,000.00
13/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4970	5	5	5	7,500.00
13/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3509	4	4	4	0.00
13/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5214	5	5	5	0.00
13/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3418	4	3	4	0.00
13/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6099	6	6	6	0.00
13/05/2024	2037 On 07-August-25			Bond Future	13.17	72.6637	73.0147	72.6637	0.00
13/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4005	4	4	4	0.00
13/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4763	5	5	5	0.00
13/05/2024	2038 On 01-August-24			Bond Future	131.32	131.5891	131.3229	131.5891	3,162.00
13/05/2024	2038 On 07-November-24			Bond Future	134.46	134.7354	134.4630	134.7354	1,615.00

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13/05/2024	2038 On 06-February-25			Bond Future	135.29	135.5691	135.2911	135.5691	0.00
13/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	61	0	0	0	0.00
13/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/05/2024	2038 On 08-May-25			Bond Future	138.29	138.5688	138.2851	138.5688	0.00
13/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
13/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1395	1	1	1	0.00
13/05/2024	2038 On 07-August-25			Bond Future	139.00	139.2886	138.9997	139.2886	0.00
13/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
13/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	560	0	1	0	0.00
13/05/2024	2040 On 01-August-24			Bond Future	12.78	74.5811	74.9202	74.5811	43,708.00
13/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	975	1	1	1	0.00
13/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	994	1	1	1	0.00
13/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	956	1	1	1	0.00
13/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	884	1	1	1	680.00
13/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2342	2	2	2	0.00
13/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4429	4	4	4	0.00
13/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2559	2	3	2	7,500.00
13/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3616	4	4	4	0.00
13/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	826	1	1	1	680.00
13/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1650	2	2	2	0.00
13/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1801	2	2	2	680.00
13/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3463	4	3	4	0.00
13/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3389	4	3	4	0.00
13/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3426	4	3	4	0.00
13/05/2024	2040 On 07-November-24			Bond Future	12.92	76.3448	76.6920	76.3448	91,394.00
13/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2781	3	3	3	0.00
13/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2753	3	3	3	0.00
13/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2809	3	3	3	0.00
13/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3115	3	3	3	0.00
13/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3165	3	3	3	0.00
13/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3140	3	3	3	0.00
13/05/2024	2040 On 06-February-25			Bond Future	13.06	73.4934	73.8484	73.4934	14.00
13/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3350	3	3	3	0.00
13/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3927	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
13/05/2024	2040 On 08-May-25			Bond Future	13.21	75.1009	75.4639	75.1009	3,900.00
13/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2942	3	3	3	0.00
13/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4992	5	5	5	7,500.00
13/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3214	3	3	3	15,000.00
13/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5192	5	5	5	7,500.00
13/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3768	4	4	4	0.00
13/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5609	6	6	6	0.00
13/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3911	4	4	4	0.00
13/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5978	6	6	6	0.00
13/05/2024	2040 On 07-August-25			Bond Future	13.39	72.1380	72.5088	72.1380	0.00
13/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4398	4	4	4	0.00
13/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4911	5	5	5	0.00
13/05/2024	2044 On 01-August-24			Bond Future	12.86	70.7186	71.0026	70.7186	119,380.00
13/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	732	1	1	1	0.00
13/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	716	1	1	1	0.00
13/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	748	1	1	1	0.00
13/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3249	3	3	3	0.00
13/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2422	2	2	2	0.00
13/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1676	2	2	2	5,000.00
13/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1211	1	1	1	15,000.00
13/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3842	4	4	4	0.00
13/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3925	4	4	4	0.00
13/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3884	4	4	4	0.00
13/05/2024	2044 On 07-November-24			Bond Future	12.99	72.3910	72.6817	72.3910	234.00
13/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2770	3	3	3	0.00
13/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2798	3	3	3	0.00
13/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2743	3	3	3	0.00
13/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3241	3	3	3	0.00
13/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3190	3	3	3	0.00
13/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3216	3	3	3	0.00
13/05/2024	2044 On 06-February-25			Bond Future	13.13	69.5789	69.8762	69.5789	0.00
13/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3301	3	3	3	0.00
13/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3884	4	4	4	0.00
13/05/2024	2044 On 08-May-25			Bond Future	13.28	71.1008	71.4047	71.1008	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
13/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3030	3	3	3	0.00
13/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5950	6	6	6	0.00
13/05/2024	2044 On 07-August-25			Bond Future	13.45	68.1804	68.4910	68.1804	0.00
13/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4421	4	4	4	0.00
13/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4968	5	5	5	0.00
13/05/2024	2046 On 01-August-24			Bond Future	114.11	114.6008	114.1078	114.6008	12,200.00
13/05/2024	2046 On 07-November-24			Bond Future	114.63	115.1300	114.6254	115.1300	5,116.00
13/05/2024	2046 On 06-February-25			Bond Future	117.15	117.6614	117.1458	117.6614	0.00
13/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3136	4	3	4	0.00
13/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/05/2024	2046 On 08-May-25			Bond Future	117.47	118.0000	117.4735	118.0000	0.00
13/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
13/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4496	4	4	4	0.00
13/05/2024	2046 On 07-August-25			Bond Future	119.93	120.4675	119.9306	120.4675	0.00
13/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1241	2	1	2	0.00
13/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/05/2024	2050 On 01-August-24			Bond Future	113.07	113.4259	113.0669	113.4259	11,346.00
13/05/2024	2050 On 07-November-24			Bond Future	115.77	116.1379	115.7707	116.1379	4,227.00
13/05/2024	2050 On 06-February-25			Bond Future	115.94	116.3199	115.9448	116.3199	0.00
13/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	345	1	0	1	0.00
13/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/05/2024	2050 On 08-May-25			Bond Future	118.51	118.8935	118.5105	118.8935	0.00
13/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
13/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2650	2	3	2	0.00
13/05/2024	2050 On 07-August-25			Bond Future	118.56	118.9519	118.5619	118.9519	0.00
13/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
13/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1328	1	1	1	0.00
13/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	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
13/05/2024	AL37 On 01-August-24			Index Future	960.10	957.2920	960.1010	957.2920	0.00
13/05/2024	AL37 On 07-November-24			Index Future	982.81	979.9360	982.8140	979.9360	0.00
13/05/2024	AL37 On 06-February-25			Index Future	1004.21	1001.2650	1004.2140	1001.2650	0.00
13/05/2024	AL37 On 08-May-25			Index Future	1026.23	1023.2140	1026.2340	1023.2140	0.00
13/05/2024	AL37 On 07-August-25			Index Future	1047.54	1044.4410	1047.5380	1044.4410	0.00
13/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
13/05/2024	AL7T On 01-August-24			Index Future	1108.50	1104.1790	1108.5040	1104.1790	0.00
13/05/2024	AL7T On 07-November-24			Index Future	1134.73	1130.2970	1134.7280	1130.2970	0.00
13/05/2024	AL7T On 06-February-25			Index Future	1159.44	1154.8990	1159.4350	1154.8990	0.00
13/05/2024	AL7T On 08-May-25			Index Future	1184.86	1180.2160	1184.8590	1180.2160	0.00
13/05/2024	AL7T On 07-August-25			Index Future	1209.46	1204.7000	1209.4560	1204.7000	0.00
13/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
13/05/2024	ALBI On 01-August-24			Index Future	965.21	961.8720	965.2140	961.8720	91.00
13/05/2024	ALBI On 07-November-24			Index Future	988.05	984.6240	988.0480	984.6240	16.00
13/05/2024	ALBI On 06-February-25			Index Future	1009.56	1006.0550	1009.5620	1006.0550	0.00
13/05/2024	ALBI On 08-May-25			Index Future	1031.70	1028.1100	1031.6990	1028.1100	0.00
13/05/2024	ALBI On 07-August-25			Index Future	1053.12	1049.4380	1053.1170	1049.4380	0.00
13/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	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
13/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	ES33 On 01-August-24			Bond Future	12.95	73.9647	74.2335	73.9647	0.00
13/05/2024	ES33 On 07-November-24			Bond Future	13.14	71.9301	72.2054	71.9301	0.00
13/05/2024	ES33 On 06-February-25			Bond Future	13.32	73.5107	73.7923	73.5107	0.00
13/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	61	0	0	0	0.00
13/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/05/2024	ES33 On 08-May-25			Bond Future	13.52	71.3317	71.6197	71.3317	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
13/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
13/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3152	3	3	3	0.00
13/05/2024	ES33 On 07-August-25			Bond Future	13.74	72.8183	73.1127	72.8183	0.00
13/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
13/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	692	1	1	1	0.00
13/05/2024	ES42 On 01-August-24			Bond Future	13.29	69.7522	70.0151	69.7522	0.00
13/05/2024	ES42 On 07-November-24			Bond Future	13.45	67.1513	67.4206	67.1513	0.00
13/05/2024	ES42 On 06-February-25			Bond Future	13.60	68.6262	68.9017	68.6262	0.00
13/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	508	0	1	0	0.00
13/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
13/05/2024	ES42 On 08-May-25			Bond Future	13.77	65.8748	66.1564	65.8748	0.00
13/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
13/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2474	3	2	3	0.00
13/05/2024	ES42 On 07-August-25			Bond Future	13.95	67.2441	67.5321	67.2441	0.00
13/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
13/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	740	1	1	1	0.00
13/05/2024	GOVI On 02-May-24			GOVI	925.02	925.0210	925.0210	925.0210	0.00
13/05/2024	GOVI On 01-August-24			GOVI	950.82	947.5010	950.8210	947.5010	735.00
13/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	74410	4	7	4	0.00
13/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	74310	4	7	4	0.00
13/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	74510	4	7	4	0.00
13/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/05/2024	GOVI On 07-November-24			GOVI	973.32	969.9130	973.3150	969.9130	0.00
13/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	245250	21	25	21	0.00
13/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	245150	21	25	21	0.00
13/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	245350	21	25	21	0.00
13/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/05/2024	GOVI On 06-February-25			GOVI	994.51	991.0240	994.5070	991.0240	0.00
13/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	225070	19	23	19	0.00
13/05/2024	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
13/05/2024	GOVI On 08-May-25			GOVI	1016.32	1012.7490	1016.3150	1012.7490	0.00
13/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
13/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	56850	9	6	9	0.00
13/05/2024	GOVI On 07-August-25			GOVI	1037.41	1033.7590	1037.4130	1033.7590	0.00
13/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	264130	23	26	23	0.00
13/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
13/05/2024	IGOV On 01-August-24			Index Future	350.93	351.6750	350.9250	351.6750	587.00
13/05/2024	IGOV On 07-November-24			Index Future	359.32	360.0840	359.3170	360.0840	16.00
13/05/2024	IGOV On 06-February-25			Index Future	367.22	368.0040	367.2230	368.0040	0.00
13/05/2024	IGOV On 08-May-25			Index Future	375.36	376.1510	375.3560	376.1510	0.00
13/05/2024	IGOV On 07-August-25			Index Future	383.23	384.0330	383.2270	384.0330	0.00
13/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
13/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
13/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
13/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6350	91.6350	91.6350	0.00
13/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6420	91.6420	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
13/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6220	91.6220	91.6220	0.00
13/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6320	91.6320	91.6320	0.00
13/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
13/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
13/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6270	91.6270	91.6270	0.00
13/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6250	91.6250	91.6250	0.00
13/05/2024	R035 On 01-August-24			Bond Future	12.19	84.1123	84.4326	84.1123	76,660.00
13/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1038	1	1	1	0.00
13/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1057	1	1	1	0.00
13/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1019	1	1	1	0.00
13/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4927	5	5	5	0.00
13/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4813	5	5	5	0.00
13/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5391	5	5	5	0.00
13/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2863	3	3	3	0.00
13/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2703	3	3	3	0.00
13/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1969	2	2	2	5,100.00
13/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1901	2	2	2	0.00
13/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1391	2	1	2	5,100.00
13/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1304	1	1	1	2,740.00
13/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	502	1	1	1	8,000.00
13/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	620	1	1	1	7,500.00
13/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	595	1	1	1	8,650.00
13/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3053	3	3	3	0.00
13/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2987	3	3	3	0.00
13/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3020	3	3	3	0.00
13/05/2024	R035 On 07-November-24			Bond Future	12.33	81.5859	81.9139	81.5859	92,032.00
13/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2409	2	2	2	0.00
13/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2384	2	2	2	0.00
13/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2434	2	2	2	0.00
13/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5604	5	6	5	0.00
13/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2459	2	2	2	1,000.00
13/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1328	1	1	1	1,000.00
13/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3099	3	3	3	0.00
13/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3124	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
13/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3174	3	3	3	0.00
13/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3149	3	3	3	0.00
13/05/2024	R035 On 06-February-25			Bond Future	12.48	83.3604	83.6957	83.3604	0.00
13/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3171	3	3	3	0.00
13/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3496	4	3	4	0.00
13/05/2024	R035 On 08-May-25			Bond Future	12.62	80.6678	81.0107	80.6678	0.00
13/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2202	2	2	2	0.00
13/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6091	6	6	6	0.00
13/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4265	4	4	4	0.00
13/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1678	2	2	2	400.00
13/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3901	4	4	4	400.00
13/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7435	8	7	8	0.00
13/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2758	3	3	3	400.00
13/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6318	7	6	7	0.00
13/05/2024	R035 On 07-August-25			Bond Future	12.80	82.3324	82.6829	82.3324	0.00
13/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3941	4	4	4	0.00
13/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4629	5	5	5	0.00
13/05/2024	R053 On 01-August-24			Bond Future	12.73	95.2289	95.6019	95.2289	0.00
13/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4469	4	4	4	0.00
13/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4514	4	5	4	0.00
13/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4423	4	4	4	0.00
13/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1685	2	2	2	0.00
13/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1644	2	2	2	0.00
13/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1664	2	2	2	0.00
13/05/2024	R053 On 07-November-24			Bond Future	12.86	91.6083	91.9902	91.6083	0.00
13/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3754	4	4	4	0.00
13/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3790	4	4	4	0.00
13/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3718	4	4	4	0.00
13/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4230	4	4	4	0.00
13/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4163	4	4	4	0.00
13/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4196	4	4	4	0.00
13/05/2024	R053 On 06-February-25			Bond Future	13.00	93.6000	93.9905	93.6000	0.00
13/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4689	5	5	5	0.00
13/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5079	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
13/05/2024	R053 On 08-May-25			Bond Future	13.13	89.7756	90.1749	89.7756	0.00
13/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3815	4	4	4	0.00
13/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7207	7	7	7	0.00
13/05/2024	R053 On 07-August-25			Bond Future	13.29	91.6247	92.0327	91.6247	0.00
13/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5685	5	6	5	0.00
13/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6487	7	6	7	0.00
13/05/2024	R186 On 01-August-24			Bond Future	9.20	103.8999	104.0073	103.8999	82,871.00
13/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	121	0	0	0	0.00
13/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	117	0	0	0	0.00
13/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	126	0	0	0	0.00
13/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1205	1	1	1	0.00
13/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1239	1	1	1	0.00
13/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1222	1	1	1	0.00
13/05/2024	R186 On 07-November-24			Bond Future	9.24	106.3573	106.4674	106.3573	34,925.00
13/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	666	1	1	1	0.00
13/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	655	1	1	1	0.00
13/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	676	1	1	1	0.00
13/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	855	1	1	1	0.00
13/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	872	1	1	1	0.00
13/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	863	1	1	1	0.00
13/05/2024	R186 On 06-February-25			Bond Future	9.31	103.3549	103.4677	103.3549	0.00
13/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	647	1	1	1	0.00
13/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1118	1	1	1	0.00
13/05/2024	R186 On 08-May-25			Bond Future	9.38	105.6175	105.7330	105.6175	0.00
13/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	317	0	0	0	0.00
13/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1682	2	2	2	0.00
13/05/2024	R186 On 07-August-25			Bond Future	9.59	102.4841	102.6025	102.4841	0.00
13/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	972	1	1	1	0.00
13/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	642	1	1	1	1,983.00
13/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1461	1	1	1	0.00
13/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	633	1	1	1	1,983.00
13/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1107	1	1	1	0.00
13/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	857	1	1	1	0.00
13/05/2024	R202 On 01-August-24			Bond Future	257.87	258.8399	257.8717	258.8399	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
13/05/2024	R202 On 07-November-24			Bond Future	264.04	265.0290	264.0380	265.0290	460.00
13/05/2024	R202 On 06-February-25			Bond Future	264.60	265.6126	264.6006	265.6126	0.00
13/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
13/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2189	1	2	1	0.00
13/05/2024	R202 On 08-May-25			Bond Future	270.46	271.4903	270.4566	271.4903	0.00
13/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
13/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1853	1	2	1	0.00
13/05/2024	R202 On 07-August-25			Bond Future	270.75	271.8008	270.7473	271.8008	0.00
13/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
13/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	853	0	1	0	0.00
13/05/2024	R209 On 01-August-24			Bond Future	12.25	65.1450	65.4272	65.1450	13,660.00
13/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	748	1	1	1	0.00
13/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	763	1	1	1	0.00
13/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	733	1	1	1	0.00
13/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2901	3	3	3	0.00
13/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2838	3	3	3	0.00
13/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2869	3	3	3	0.00
13/05/2024	R209 On 07-November-24			Bond Future	12.38	63.5283	63.8173	63.5283	5,237.00
13/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2105	2	2	2	0.00
13/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2127	2	2	2	0.00
13/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2083	2	2	2	0.00
13/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2843	3	3	3	0.00
13/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2797	3	3	3	0.00
13/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2820	3	3	3	0.00
13/05/2024	R209 On 06-February-25			Bond Future	12.51	64.9098	65.2053	64.9098	0.00
13/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2879	3	3	3	0.00
13/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3181	3	3	3	0.00
13/05/2024	R209 On 08-May-25			Bond Future	12.64	63.1735	63.4756	63.1735	0.00
13/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2107	2	2	2	0.00
13/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5411	6	5	6	0.00
13/05/2024	R209 On 07-August-25			Bond Future	12.80	64.4768	64.7856	64.4768	0.00
13/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3670	4	4	4	0.00
13/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4162	4	4	4	0.00
13/05/2024	R210 On 01-August-24			Bond Future	239.32	239.3638	239.3237	239.3638	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
13/05/2024	R210 On 07-November-24			Bond Future	241.69	241.7355	241.6948	241.7355	0.00
13/05/2024	R210 On 06-February-25			Bond Future	247.01	247.0510	247.0102	247.0510	0.00
13/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7400	7	7	7	0.00
13/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/05/2024	R210 On 08-May-25			Bond Future	249.04	249.0849	249.0439	249.0849	0.00
13/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1014	1	1	1	0.00
13/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
13/05/2024	R210 On 07-August-25			Bond Future	254.26	254.2966	254.2561	254.2966	0.00
13/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5816	6	6	6	0.00
13/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/05/2024	R213 On 01-August-24			Bond Future	11.04	84.2098	84.4880	84.2098	25,429.00
13/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1110	1	1	1	0.00
13/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1092	1	1	1	0.00
13/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1129	1	1	1	0.00
13/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1779	2	2	2	0.00
13/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1823	2	2	2	0.00
13/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1801	2	2	2	0.00
13/05/2024	R213 On 07-November-24			Bond Future	11.16	82.6398	82.9246	82.6398	24,553.00
13/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2204	2	2	2	0.00
13/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2182	2	2	2	0.00
13/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2226	2	2	2	0.00
13/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1950	2	2	2	0.00
13/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1985	2	2	2	0.00
13/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1967	2	2	2	0.00
13/05/2024	R213 On 06-February-25			Bond Future	11.29	84.4374	84.7287	84.4374	0.00
13/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2616	2	3	2	0.00
13/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2384	3	2	3	0.00
13/05/2024	R213 On 08-May-25			Bond Future	11.42	82.7233	83.0213	82.7233	0.00
13/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1446	1	1	1	0.00
13/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4815	5	5	5	0.00
13/05/2024	R213 On 07-August-25			Bond Future	11.58	84.4325	84.7370	84.4325	0.00
13/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3240	3	3	3	0.00
13/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2970	3	3	3	0.00
13/05/2024	R214 On 01-August-24			Bond Future	12.58	60.6305	60.8711	60.6305	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
13/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	877	1	1	1	0.00
13/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	894	1	1	1	0.00
13/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	860	1	1	1	0.00
13/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2827	3	3	3	0.00
13/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2765	3	3	3	0.00
13/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2796	3	3	3	0.00
13/05/2024	R214 On 07-November-24			Bond Future	12.71	58.7571	59.0034	58.7571	1,770.00
13/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2279	2	2	2	0.00
13/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2302	2	2	2	0.00
13/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2255	2	2	2	0.00
13/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2734	3	3	3	0.00
13/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2690	3	3	3	0.00
13/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2712	3	3	3	0.00
13/05/2024	R214 On 06-February-25			Bond Future	12.83	60.0350	60.2869	60.0350	0.00
13/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2796	3	3	3	0.00
13/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3349	3	3	3	0.00
13/05/2024	R214 On 08-May-25			Bond Future	12.96	58.0407	58.2982	58.0407	0.00
13/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2506	2	3	2	0.00
13/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5022	5	5	5	0.00
13/05/2024	R214 On 07-August-25			Bond Future	13.11	59.2383	59.5015	59.2383	0.00
13/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3707	4	4	4	0.00
13/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4292	4	4	4	0.00
13/05/2024	R248 On 01-August-24			Bond Future	12.75	73.7471	74.1210	73.7471	247,212.00
13/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1000	1	1	1	0.00
13/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1020	1	1	1	0.00
13/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	981	1	1	1	0.00
13/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3498	4	3	4	0.00
13/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3421	4	3	4	0.00
13/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3460	4	3	4	0.00
13/05/2024	R248 On 07-November-24			Bond Future	12.88	71.0391	71.4219	71.0391	11,423.00
13/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2842	3	3	3	0.00
13/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2870	3	3	3	0.00
13/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2814	3	3	3	0.00
13/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3350	4	3	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
13/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3297	4	3	4	0.00
13/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3323	4	3	4	0.00
13/05/2024	R248 On 06-February-25			Bond Future	13.01	72.5840	72.9753	72.5840	10,000.00
13/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2885	3	3	3	0.00
13/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4526	5	5	5	0.00
13/05/2024	R248 On 08-May-25			Bond Future	13.15	69.7189	70.1189	69.7189	0.00
13/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2964	3	3	3	0.00
13/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5902	6	6	6	0.00
13/05/2024	R248 On 07-August-25			Bond Future	13.30	71.1565	71.5652	71.1565	0.00
13/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4487	4	4	4	0.00
13/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4956	5	5	5	0.00
13/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00