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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/05/2024 TO: 16/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	2025 On 01-August-24			Bond Future	181.76	181.7291	181.7630	181.7291	5,040.00
16/05/2024	2025 On 07-November-24			Bond Future	186.11	186.0754	186.1104	186.0754	4,944.00
16/05/2024	2029 On 01-August-24			Bond Future	131.11	131.0880	131.1143	131.0880	9,526.00
16/05/2024	2029 On 07-November-24			Bond Future	132.84	132.8158	132.8429	132.8158	0.00
16/05/2024	2029 On 06-February-25			Bond Future	135.77	135.7383	135.7664	135.7383	0.00
16/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3366	3	3	3	0.00
16/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
16/05/2024	2029 On 08-May-25			Bond Future	137.33	137.3027	137.3319	137.3027	0.00
16/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
16/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	518	1	1	1	0.00
16/05/2024	2029 On 07-August-25			Bond Future	140.21	140.1799	140.2104	140.1799	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
16/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2800	3	3	3	0.00
16/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
16/05/2024	2030 On 01-August-24			Bond Future	10.43	89.9725	90.1780	89.9725	121,100.00
16/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1208	1	1	1	0.00
16/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1189	1	1	1	0.00
16/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1227	1	1	1	0.00
16/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	907	1	1	1	600.00
16/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1937	2	2	2	600.00
16/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3637	3	4	3	0.00
16/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	328	0	0	0	600.00
16/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1749	2	2	2	0.00
16/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	862	1	1	1	0.00
16/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1373	1	1	1	0.00
16/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1412	2	1	2	0.00
16/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1392	2	1	2	0.00
16/05/2024	2030 On 07-November-24			Bond Future	10.52	92.1009	92.3114	92.1009	54,764.00
16/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2365	2	2	2	0.00
16/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2388	2	2	2	0.00
16/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2343	2	2	2	0.00
16/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1325	1	1	1	600.00
16/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2277	2	2	2	600.00
16/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5448	5	5	5	0.00
16/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	493	1	0	1	600.00
16/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1579	2	2	2	0.00
16/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2479	3	2	3	0.00
16/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1536	2	2	2	0.00
16/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1507	2	2	2	0.00
16/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1521	2	2	2	0.00
16/05/2024	2030 On 06-February-25			Bond Future	10.62	90.0952	90.3105	90.0952	0.00
16/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2345	2	2	2	0.00
16/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2140	2	2	2	0.00
16/05/2024	2030 On 08-May-25			Bond Future	10.74	92.0682	92.2884	92.0682	0.00
16/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1252	1	1	1	0.00
16/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5013	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
16/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1788	2	2	2	1,640.00
16/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2444	2	2	2	2,280.00
16/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6068	6	6	6	0.00
16/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1013	1	1	1	2,280.00
16/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2615	3	3	3	0.00
16/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1302	1	1	1	1,640.00
16/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3267	3	3	3	0.00
16/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4061	4	4	4	0.00
16/05/2024	2030 On 07-August-25			Bond Future	10.91	89.9618	90.1871	89.9618	0.00
16/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3041	3	3	3	0.00
16/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1928	2	2	2	1,054.00
16/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5235	5	5	5	0.00
16/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1404	1	1	1	1,054.00
16/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3325	3	3	3	0.00
16/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2384	2	2	2	0.00
16/05/2024	2032 On 01-August-24			Bond Future	11.30	87.2344	87.4982	87.2344	100,256.00
16/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1234	1	1	1	0.00
16/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1255	1	1	1	0.00
16/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1213	1	1	1	0.00
16/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2430	2	2	2	600.00
16/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4772	5	5	5	0.00
16/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1172	1	1	1	600.00
16/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5621	5	6	5	0.00
16/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	262	0	0	0	11,000.00
16/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1057	1	1	1	0.00
16/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	376	0	0	0	600.00
16/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2050	2	2	2	0.00
16/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	1999	2	2	2	0.00
16/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1950	2	2	2	0.00
16/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1975	2	2	2	0.00
16/05/2024	2032 On 07-November-24			Bond Future	11.43	85.1303	85.4004	85.1303	52,520.00
16/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2493	2	2	2	0.00
16/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2469	2	2	2	0.00
16/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2518	2	3	2	0.00

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16/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1674	2	2	2	600.00
16/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2821	3	3	3	600.00
16/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6966	7	7	7	0.00
16/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8339	8	8	8	0.00
16/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2899	3	3	3	1,615.00
16/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	364	0	0	0	1,615.00
16/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1963	2	2	2	0.00
16/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	597	1	1	1	600.00
16/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2015	2	2	2	0.00
16/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3074	3	3	3	0.00
16/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2234	2	2	2	0.00
16/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2273	2	2	2	0.00
16/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2253	2	2	2	0.00
16/05/2024	2032 On 06-February-25			Bond Future	11.55	86.9828	87.2590	86.9828	0.00
16/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3214	3	3	3	0.00
16/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2503	3	3	3	0.00
16/05/2024	2032 On 08-May-25			Bond Future	11.69	84.7204	85.0028	84.7204	0.00
16/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1852	2	2	2	0.00
16/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5154	5	5	5	0.00
16/05/2024	2032 On 07-August-25			Bond Future	11.85	86.4706	86.7593	86.4706	0.00
16/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3916	4	4	4	0.00
16/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3288	3	3	3	0.00
16/05/2024	2033 On 01-August-24			Bond Future	122.63	122.7957	122.6309	122.7957	7,742.00
16/05/2024	2033 On 07-November-24			Bond Future	124.06	124.2274	124.0588	124.2274	0.00
16/05/2024	2033 On 06-February-25			Bond Future	126.79	126.9610	126.7890	126.9610	0.00
16/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1849	2	2	2	0.00
16/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/05/2024	2033 On 08-May-25			Bond Future	128.06	128.2304	128.0552	128.2304	0.00
16/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
16/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2565	2	3	2	0.00
16/05/2024	2033 On 07-August-25			Bond Future	130.74	130.9175	130.7393	130.9175	0.00
16/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2089	2	2	2	0.00
16/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
16/05/2024	2037 On 01-August-24			Bond Future	12.43	75.2067	75.5568	75.2067	192,304.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1106	1	1	1	0.00
16/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1086	1	1	1	0.00
16/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1127	1	1	1	1,383.00
16/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6920	7	7	7	0.00
16/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4353	4	4	4	0.00
16/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	686	1	1	1	1,383.00
16/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	262	0	0	0	1,383.00
16/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2764	3	3	3	0.00
16/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2829	3	3	3	0.00
16/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2796	3	3	3	0.00
16/05/2024	2037 On 07-November-24			Bond Future	12.56	76.9857	77.3441	76.9857	14,225.00
16/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2826	3	3	3	0.00
16/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2853	3	3	3	0.00
16/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2799	3	3	3	0.00
16/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2748	3	3	3	0.00
16/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2702	3	3	3	0.00
16/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2725	3	3	3	0.00
16/05/2024	2037 On 06-February-25			Bond Future	12.70	74.4000	74.7666	74.4000	0.00
16/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3508	3	4	3	0.00
16/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3203	3	3	3	0.00
16/05/2024	2037 On 08-May-25			Bond Future	12.84	76.0286	76.4033	76.0286	3,975.00
16/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2718	3	3	3	0.00
16/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5509	5	6	5	7,500.00
16/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3382	3	3	3	15,000.00
16/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5363	5	5	5	7,500.00
16/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3213	3	3	3	0.00
16/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4822	5	5	5	0.00
16/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3127	3	3	3	0.00
16/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5667	6	6	6	0.00
16/05/2024	2037 On 07-August-25			Bond Future	13.02	73.3379	73.7209	73.3379	0.00
16/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4354	4	4	4	0.00
16/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4406	5	4	5	0.00
16/05/2024	2038 On 01-August-24			Bond Future	131.76	131.1442	131.7631	131.1442	3,162.00
16/05/2024	2038 On 07-November-24			Bond Future	134.91	134.2807	134.9144	134.2807	425.00

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16/05/2024	2038 On 06-February-25			Bond Future	135.76	135.1067	135.7551	135.1067	0.00
16/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	525	0	1	0	0.00
16/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/05/2024	2038 On 08-May-25			Bond Future	138.76	138.0977	138.7609	138.0977	0.00
16/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
16/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	919	2	1	2	0.00
16/05/2024	2038 On 07-August-25			Bond Future	139.49	138.8092	139.4873	138.8092	0.00
16/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
16/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	73	1	0	1	0.00
16/05/2024	2040 On 01-August-24			Bond Future	12.68	75.0638	75.4332	75.0638	41,929.00
16/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1115	1	1	1	0.00
16/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1136	1	1	1	0.00
16/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1094	1	1	1	0.00
16/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1014	1	1	1	680.00
16/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2599	2	3	2	0.00
16/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4795	5	5	5	0.00
16/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2830	3	3	3	7,500.00
16/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3232	3	3	3	0.00
16/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	679	1	1	1	680.00
16/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1408	2	1	2	0.00
16/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1544	2	2	2	680.00
16/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3088	3	3	3	0.00
16/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3018	3	3	3	0.00
16/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3053	3	3	3	0.00
16/05/2024	2040 On 07-November-24			Bond Future	12.82	76.8393	77.2175	76.8393	91,394.00
16/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3026	3	3	3	0.00
16/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2997	3	3	3	0.00
16/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3055	3	3	3	0.00
16/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2836	3	3	3	0.00
16/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2883	3	3	3	0.00
16/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2859	3	3	3	0.00
16/05/2024	2040 On 06-February-25			Bond Future	12.96	73.9998	74.3865	73.9998	14.00
16/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3605	3	4	3	0.00
16/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3644	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
16/05/2024	2040 On 08-May-25			Bond Future	13.10	75.6194	76.0147	75.6194	3,900.00
16/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3160	3	3	3	0.00
16/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5292	5	5	5	7,500.00
16/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3444	3	3	3	15,000.00
16/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5499	5	5	5	7,500.00
16/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3524	4	4	4	0.00
16/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5289	6	5	6	0.00
16/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3660	4	4	4	0.00
16/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5644	6	6	6	0.00
16/05/2024	2040 On 07-August-25			Bond Future	13.28	72.6691	73.0730	72.6691	0.00
16/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4678	4	5	4	0.00
16/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4627	5	5	5	0.00
16/05/2024	2044 On 01-August-24			Bond Future	12.77	71.0622	71.4871	71.0622	118,396.00
16/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	838	1	1	1	0.00
16/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	820	1	1	1	0.00
16/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	856	1	1	1	0.00
16/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3545	3	4	3	0.00
16/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2671	2	3	2	0.00
16/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1440	2	1	2	5,000.00
16/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1022	1	1	1	15,000.00
16/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3466	4	3	4	0.00
16/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3545	4	4	4	0.00
16/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3505	4	4	4	0.00
16/05/2024	2044 On 07-November-24			Bond Future	12.90	72.7431	73.1781	72.7431	234.00
16/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2998	3	3	3	0.00
16/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3027	3	3	3	0.00
16/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2969	3	3	3	0.00
16/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2971	3	3	3	0.00
16/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2923	3	3	3	0.00
16/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2947	3	3	3	0.00
16/05/2024	2044 On 06-February-25			Bond Future	13.03	69.9397	70.3844	69.9397	0.00
16/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3541	3	4	3	0.00
16/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3616	4	4	4	0.00
16/05/2024	2044 On 08-May-25			Bond Future	13.18	71.4703	71.9250	71.4703	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
16/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3238	3	3	3	0.00
16/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5638	6	6	6	0.00
16/05/2024	2044 On 07-August-25			Bond Future	13.34	68.5595	69.0239	68.5595	0.00
16/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4685	4	5	4	0.00
16/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4699	5	5	5	0.00
16/05/2024	2046 On 01-August-24			Bond Future	114.58	114.3790	114.5764	114.3790	12,200.00
16/05/2024	2046 On 07-November-24			Bond Future	115.11	114.9029	115.1054	114.9029	4,862.00
16/05/2024	2046 On 06-February-25			Bond Future	117.64	117.4309	117.6380	117.4309	0.00
16/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3628	3	4	3	0.00
16/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/05/2024	2046 On 08-May-25			Bond Future	117.98	117.7658	117.9780	117.7658	0.00
16/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
16/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3992	4	4	4	0.00
16/05/2024	2046 On 07-August-25			Bond Future	120.45	120.2312	120.4485	120.2312	0.00
16/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1759	2	2	2	0.00
16/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
16/05/2024	2050 On 01-August-24			Bond Future	113.19	113.3591	113.1924	113.3591	11,346.00
16/05/2024	2050 On 07-November-24			Bond Future	115.90	116.0703	115.8998	116.0703	4,091.00
16/05/2024	2050 On 06-February-25			Bond Future	116.08	116.2529	116.0790	116.2529	0.00
16/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	479	1	0	1	0.00
16/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/05/2024	2050 On 08-May-25			Bond Future	118.65	118.8264	118.6491	118.8264	0.00
16/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
16/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2511	2	3	2	0.00
16/05/2024	2050 On 07-August-25			Bond Future	118.70	118.8848	118.7047	118.8848	0.00
16/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
16/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1185	1	1	1	0.00
16/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	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
16/05/2024	AL37 On 01-August-24			Index Future	964.67	962.4420	964.6700	962.4420	0.00
16/05/2024	AL37 On 07-November-24			Index Future	987.49	985.2130	987.4940	985.2130	0.00
16/05/2024	AL37 On 06-February-25			Index Future	1009.00	1006.6700	1009.0030	1006.6700	0.00
16/05/2024	AL37 On 08-May-25			Index Future	1031.14	1028.7480	1031.1350	1028.7480	0.00
16/05/2024	AL37 On 07-August-25			Index Future	1052.56	1050.1140	1052.5550	1050.1140	0.00
16/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
16/05/2024	AL7T On 01-August-24			Index Future	1116.53	1112.1990	1116.5290	1112.1990	0.00
16/05/2024	AL7T On 07-November-24			Index Future	1142.95	1138.5130	1142.9460	1138.5130	0.00
16/05/2024	AL7T On 06-February-25			Index Future	1167.84	1163.3090	1167.8420	1163.3090	0.00
16/05/2024	AL7T On 08-May-25			Index Future	1193.46	1188.8230	1193.4580	1188.8230	0.00
16/05/2024	AL7T On 07-August-25			Index Future	1218.25	1213.5130	1218.2500	1213.5130	0.00
16/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
16/05/2024	ALBI On 01-August-24			Index Future	970.84	967.2710	970.8440	967.2710	91.00
16/05/2024	ALBI On 07-November-24			Index Future	993.81	990.1560	993.8140	990.1560	16.00
16/05/2024	ALBI On 06-February-25			Index Future	1015.46	1011.7210	1015.4620	1011.7210	0.00
16/05/2024	ALBI On 08-May-25			Index Future	1037.74	1033.9100	1037.7350	1033.9100	0.00
16/05/2024	ALBI On 07-August-25			Index Future	1059.29	1055.3830	1059.2920	1055.3830	0.00
16/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	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
16/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	ES33 On 01-August-24			Bond Future	12.82	74.5039	74.8184	74.5039	0.00
16/05/2024	ES33 On 07-November-24			Bond Future	12.99	72.4825	72.8047	72.4825	0.00
16/05/2024	ES33 On 06-February-25			Bond Future	13.17	74.0764	74.4059	74.0764	0.00
16/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	674	0	1	0	0.00
16/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
16/05/2024	ES33 On 08-May-25			Bond Future	13.36	71.9108	72.2478	71.9108	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
16/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
16/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2524	3	3	3	0.00
16/05/2024	ES33 On 07-August-25			Bond Future	13.57	73.4114	73.7558	73.4114	0.00
16/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
16/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	49	0	0	0	0.00
16/05/2024	ES42 On 01-August-24			Bond Future	13.19	70.1233	70.4909	70.1233	0.00
16/05/2024	ES42 On 07-November-24			Bond Future	13.35	67.5317	67.9082	67.5317	0.00
16/05/2024	ES42 On 06-February-25			Bond Future	13.50	69.0160	69.4010	69.0160	0.00
16/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1008	1	1	1	0.00
16/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/05/2024	ES42 On 08-May-25			Bond Future	13.66	66.2740	66.6677	66.2740	0.00
16/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
16/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1963	2	2	2	0.00
16/05/2024	ES42 On 07-August-25			Bond Future	13.84	67.6535	68.0558	67.6535	0.00
16/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
16/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	216	1	0	1	0.00
16/05/2024	GOVI On 02-May-24			GOVI	925.02	925.0210	925.0210	925.0210	0.00
16/05/2024	GOVI On 01-August-24			GOVI	956.38	952.8940	956.3840	952.8940	735.00
16/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	130040	10	13	10	0.00
16/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	129940	10	13	10	0.00
16/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	130140	10	13	10	0.00
16/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
16/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
16/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
16/05/2024	GOVI On 07-November-24			GOVI	979.01	975.4380	979.0120	975.4380	0.00
16/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	302220	27	30	27	0.00
16/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	302120	27	30	27	0.00
16/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	302320	27	30	27	0.00
16/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/05/2024	GOVI On 06-February-25			GOVI	1000.34	996.6830	1000.3370	996.6830	0.00
16/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	283370	25	28	25	0.00
16/05/2024	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
16/05/2024	GOVI On 08-May-25			GOVI	1022.28	1018.5420	1022.2780	1018.5420	0.00
16/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	2780	0	0	0	0.00
16/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	3	0	3	0.00
16/05/2024	GOVI On 07-August-25			GOVI	1043.51	1039.6960	1043.5140	1039.6960	0.00
16/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	325140	29	33	29	0.00
16/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
16/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
16/05/2024	IGOV On 01-August-24			Index Future	351.38	351.1760	351.3790	351.1760	587.00
16/05/2024	IGOV On 07-November-24			Index Future	359.78	359.5750	359.7830	359.5750	16.00
16/05/2024	IGOV On 06-February-25			Index Future	367.70	367.4890	367.7020	367.4890	0.00
16/05/2024	IGOV On 08-May-25			Index Future	375.85	375.6290	375.8480	375.6290	0.00
16/05/2024	IGOV On 07-August-25			Index Future	383.74	383.5090	383.7350	383.5090	0.00
16/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
16/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6650	91.6550	91.6650	0.00
16/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6600	91.6700	91.6600	0.00
16/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
16/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6350	91.6700	91.6350	0.00
16/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6420	91.6400	91.6420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	92.0000	91.6430	92.0000	0.00
16/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6220	91.6230	91.6220	0.00
16/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6320	91.6330	91.6320	0.00
16/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7000	91.7050	91.7000	0.00
16/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6550	91.6600	91.6550	0.00
16/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6270	91.6280	91.6270	0.00
16/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6250	91.6280	91.6250	0.00
16/05/2024	R035 On 01-August-24			Bond Future	12.04	84.8015	85.1774	84.8015	75,020.00
16/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1284	1	1	1	0.00
16/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1306	1	1	1	0.00
16/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1262	1	1	1	0.00
16/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6000	6	6	6	0.00
16/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3321	3	3	3	0.00
16/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3148	3	3	3	0.00
16/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2340	2	2	2	5,100.00
16/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5516	5	6	5	0.00
16/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5396	5	5	5	0.00
16/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	459	1	0	1	7,500.00
16/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	439	1	0	1	8,650.00
16/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1528	2	2	2	0.00
16/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1091	1	1	1	5,100.00
16/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1018	1	1	1	2,740.00
16/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	366	0	0	0	8,000.00
16/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2551	3	3	3	0.00
16/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2492	3	2	3	0.00
16/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2521	3	3	3	0.00
16/05/2024	R035 On 07-November-24			Bond Future	12.18	82.2918	82.6767	82.2918	103,454.00
16/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2764	3	3	3	0.00
16/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2737	3	3	3	0.00
16/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2791	3	3	3	0.00
16/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6154	6	6	6	0.00
16/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2819	3	3	3	1,000.00
16/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1115	1	1	1	1,000.00
16/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2696	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
16/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2718	3	3	3	0.00
16/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2764	3	3	3	0.00
16/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2741	3	3	3	0.00
16/05/2024	R035 On 06-February-25			Bond Future	12.32	84.0828	84.4763	84.0828	0.00
16/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3560	3	4	3	0.00
16/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3105	3	3	3	0.00
16/05/2024	R035 On 08-May-25			Bond Future	12.45	81.4070	81.8093	81.4070	0.00
16/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2486	2	2	2	0.00
16/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6603	6	7	6	0.00
16/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1914	2	2	2	400.00
16/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4691	4	5	4	0.00
16/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3528	4	4	4	400.00
16/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6872	7	7	7	0.00
16/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2472	3	2	3	400.00
16/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5804	6	6	6	0.00
16/05/2024	R035 On 07-August-25			Bond Future	12.62	83.0891	83.5002	83.0891	0.00
16/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4347	4	4	4	0.00
16/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4219	4	4	4	0.00
16/05/2024	R053 On 01-August-24			Bond Future	12.64	95.7135	96.2361	95.7135	0.00
16/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4853	5	5	5	0.00
16/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4901	5	5	5	0.00
16/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4806	4	5	4	0.00
16/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1434	2	1	2	0.00
16/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1396	2	1	2	0.00
16/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1415	2	1	2	0.00
16/05/2024	R053 On 07-November-24			Bond Future	12.77	92.1049	92.6400	92.1049	0.00
16/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4056	4	4	4	0.00
16/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4094	4	4	4	0.00
16/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4018	4	4	4	0.00
16/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3880	4	4	4	0.00
16/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3817	4	4	4	0.00
16/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3849	4	4	4	0.00
16/05/2024	R053 On 06-February-25			Bond Future	12.90	94.1087	94.6557	94.1087	0.00
16/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5010	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
16/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4735	5	5	5	0.00
16/05/2024	R053 On 08-May-25			Bond Future	13.03	90.2965	90.8557	90.2965	0.00
16/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4092	4	4	4	0.00
16/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	6803	7	7	7	0.00
16/05/2024	R053 On 07-August-25			Bond Future	13.19	92.1587	92.7301	92.1587	0.00
16/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6029	6	6	6	0.00
16/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6133	6	6	6	0.00
16/05/2024	R186 On 01-August-24			Bond Future	9.05	104.1532	104.3423	104.1532	83,695.00
16/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	189	0	0	0	0.00
16/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	183	0	0	0	0.00
16/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	195	0	0	0	0.00
16/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	939	1	1	1	0.00
16/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	970	1	1	1	0.00
16/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	955	1	1	1	0.00
16/05/2024	R186 On 07-November-24			Bond Future	9.06	106.6172	106.8108	106.6172	38,605.00
16/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	830	1	1	1	0.00
16/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	818	1	1	1	0.00
16/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	842	1	1	1	0.00
16/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	677	1	1	1	0.00
16/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	691	1	1	1	0.00
16/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	684	1	1	1	0.00
16/05/2024	R186 On 06-February-25			Bond Future	9.10	103.6219	103.8201	103.6219	0.00
16/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	800	1	1	1	0.00
16/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	919	1	1	1	0.00
16/05/2024	R186 On 08-May-25			Bond Future	9.14	105.8916	106.0944	105.8916	0.00
16/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	418	0	0	0	0.00
16/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1422	2	1	2	0.00
16/05/2024	R186 On 07-August-25			Bond Future	9.29	102.7667	102.9741	102.7667	0.00
16/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1176	1	1	1	0.00
16/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	807	1	1	1	1,983.00
16/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1704	2	2	2	0.00
16/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	505	1	1	1	1,983.00
16/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	900	1	1	1	0.00
16/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	689	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	R202 On 01-August-24			Bond Future	258.46	258.4045	258.4609	258.4045	441.00
16/05/2024	R202 On 07-November-24			Bond Future	264.64	264.5848	264.6429	264.5848	460.00
16/05/2024	R202 On 06-February-25			Bond Future	265.22	265.1627	265.2234	265.1627	0.00
16/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
16/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1567	2	2	2	0.00
16/05/2024	R202 On 08-May-25			Bond Future	271.10	271.0338	271.0963	271.0338	0.00
16/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
16/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1214	1	1	1	0.00
16/05/2024	R202 On 07-August-25			Bond Future	271.40	271.3386	271.4048	271.3386	0.00
16/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
16/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	195	0	0	0	0.00
16/05/2024	R209 On 01-August-24			Bond Future	12.12	65.7050	66.0366	65.7050	11,312.00
16/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	924	1	1	1	0.00
16/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	942	1	1	1	0.00
16/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	907	1	1	1	0.00
16/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2465	3	2	3	0.00
16/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2407	3	2	3	0.00
16/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2436	3	2	3	0.00
16/05/2024	R209 On 07-November-24			Bond Future	12.24	64.1019	64.4414	64.1019	5,237.00
16/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2392	2	2	2	0.00
16/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2416	2	2	2	0.00
16/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2368	2	2	2	0.00
16/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2503	3	3	3	0.00
16/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2462	3	2	3	0.00
16/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2483	3	2	3	0.00
16/05/2024	R209 On 06-February-25			Bond Future	12.36	65.4969	65.8439	65.4969	0.00
16/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3196	3	3	3	0.00
16/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2860	3	3	3	0.00
16/05/2024	R209 On 08-May-25			Bond Future	12.49	63.7741	64.1289	63.7741	0.00
16/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2350	2	2	2	0.00
16/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5001	5	5	5	0.00
16/05/2024	R209 On 07-August-25			Bond Future	12.64	65.0916	65.4541	65.0916	0.00
16/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	4007	4	4	4	0.00
16/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3831	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
16/05/2024	R210 On 01-August-24			Bond Future	239.64	239.7685	239.6421	239.7685	1,336.00
16/05/2024	R210 On 07-November-24			Bond Future	242.02	242.1504	242.0214	242.1504	0.00
16/05/2024	R210 On 06-February-25			Bond Future	247.35	247.4784	247.3473	247.4784	0.00
16/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7737	8	8	8	0.00
16/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/05/2024	R210 On 08-May-25			Bond Future	249.39	249.5246	249.3917	249.5246	0.00
16/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1362	1	1	1	0.00
16/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
16/05/2024	R210 On 07-August-25			Bond Future	254.62	254.7516	254.6170	254.7516	0.00
16/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6177	6	6	6	0.00
16/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
16/05/2024	R213 On 01-August-24			Bond Future	10.93	84.7384	84.9542	84.7384	25,429.00
16/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1296	1	1	1	0.00
16/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1276	1	1	1	0.00
16/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1317	1	1	1	0.00
16/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1501	2	2	2	0.00
16/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1541	2	2	2	0.00
16/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1521	2	2	2	0.00
16/05/2024	R213 On 07-November-24			Bond Future	11.04	83.1813	83.4024	83.1813	38,437.00
16/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2448	2	2	2	0.00
16/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2425	2	2	2	0.00
16/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2472	2	2	2	0.00
16/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1719	2	2	2	0.00
16/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1750	2	2	2	0.00
16/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1734	2	2	2	0.00
16/05/2024	R213 On 06-February-25			Bond Future	11.16	84.9919	85.2180	84.9919	0.00
16/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2869	3	3	3	0.00
16/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2148	2	2	2	0.00
16/05/2024	R213 On 08-May-25			Bond Future	11.28	83.2910	83.5222	83.2910	0.00
16/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1608	2	2	2	0.00
16/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4475	5	4	5	0.00
16/05/2024	R213 On 07-August-25			Bond Future	11.44	85.0140	85.2505	85.0140	0.00
16/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3510	3	4	3	0.00
16/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2727	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
16/05/2024	R214 On 01-August-24			Bond Future	12.49	60.9646	61.3017	60.9646	11,076.00
16/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1000	1	1	1	0.00
16/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1018	1	1	1	0.00
16/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	981	1	1	1	0.00
16/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2518	3	3	3	0.00
16/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2459	3	2	3	0.00
16/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2488	3	2	3	0.00
16/05/2024	R214 On 07-November-24			Bond Future	12.61	59.0994	59.4446	59.0994	1,770.00
16/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2481	2	2	2	0.00
16/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2506	2	3	2	0.00
16/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2457	2	2	2	0.00
16/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2494	3	2	3	0.00
16/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2453	3	2	3	0.00
16/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2473	3	2	3	0.00
16/05/2024	R214 On 06-February-25			Bond Future	12.73	60.3856	60.7384	60.3856	0.00
16/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3008	3	3	3	0.00
16/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3110	3	3	3	0.00
16/05/2024	R214 On 08-May-25			Bond Future	12.85	58.3997	58.7604	58.3997	0.00
16/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2690	3	3	3	0.00
16/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4744	5	5	5	0.00
16/05/2024	R214 On 07-August-25			Bond Future	13.00	59.6063	59.9747	59.6063	0.00
16/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3939	4	4	4	0.00
16/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4052	4	4	4	0.00
16/05/2024	R248 On 01-August-24			Bond Future	12.66	74.2066	74.6124	74.2066	247,209.00
16/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1133	1	1	1	0.00
16/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1154	1	1	1	0.00
16/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1111	1	1	1	0.00
16/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3138	3	3	3	0.00
16/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3065	3	3	3	0.00
16/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3101	3	3	3	0.00
16/05/2024	R248 On 07-November-24			Bond Future	12.79	71.5099	71.9253	71.5099	11,423.00
16/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3073	3	3	3	0.00
16/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3102	3	3	3	0.00
16/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3043	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
16/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3075	3	3	3	0.00
16/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3026	3	3	3	0.00
16/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3050	3	3	3	0.00
16/05/2024	R248 On 06-February-25			Bond Future	12.92	73.0661	73.4907	73.0661	10,000.00
16/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3104	3	3	3	0.00
16/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4230	4	4	4	0.00
16/05/2024	R248 On 08-May-25			Bond Future	13.05	70.2123	70.6464	70.2123	0.00
16/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3174	3	3	3	0.00
16/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5584	6	6	6	0.00
16/05/2024	R248 On 07-August-25			Bond Future	13.20	71.6620	72.1055	71.6620	0.00
16/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4756	5	5	5	0.00
16/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4684	5	5	5	0.00
16/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00