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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/05/2024 TO: 17/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	2025 On 01-August-24			Bond Future	181.78	181.7630	181.7785	181.7630	4,870.00
17/05/2024	2025 On 07-November-24			Bond Future	186.12	186.1104	186.1230	186.1104	4,944.00
17/05/2024	2029 On 01-August-24			Bond Future	131.02	131.1143	131.0173	131.1143	9,526.00
17/05/2024	2029 On 07-November-24			Bond Future	132.74	132.8429	132.7412	132.8429	0.00
17/05/2024	2029 On 06-February-25			Bond Future	135.66	135.7664	135.6636	135.7664	0.00
17/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3264	3	3	3	0.00
17/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
17/05/2024	2029 On 08-May-25			Bond Future	137.22	137.3319	137.2226	137.3319	0.00
17/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
17/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	627	1	1	1	0.00
17/05/2024	2029 On 07-August-25			Bond Future	140.11	140.2104	140.1104	140.2104	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
17/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2700	3	3	3	0.00
17/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
17/05/2024	2030 On 01-August-24			Bond Future	10.43	90.1780	90.1589	90.1780	121,100.00
17/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1228	1	1	1	0.00
17/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1248	1	1	1	0.00
17/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1209	1	1	1	0.00
17/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	922	1	1	1	600.00
17/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1962	2	2	2	600.00
17/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3650	4	4	4	0.00
17/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	361	0	0	0	600.00
17/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1782	2	2	2	0.00
17/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	906	1	1	1	0.00
17/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1451	1	1	1	0.00
17/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1413	1	1	1	0.00
17/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1432	1	1	1	0.00
17/05/2024	2030 On 07-November-24			Bond Future	10.53	92.3114	92.2902	92.3114	53,764.00
17/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2375	2	2	2	0.00
17/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2353	2	2	2	0.00
17/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2397	2	2	2	0.00
17/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1339	1	1	1	600.00
17/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2288	2	2	2	600.00
17/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5444	5	5	5	0.00
17/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	509	0	1	0	600.00
17/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1611	2	2	2	0.00
17/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2514	2	3	2	0.00
17/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1538	2	2	2	0.00
17/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1567	2	2	2	0.00
17/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1552	2	2	2	0.00
17/05/2024	2030 On 06-February-25			Bond Future	10.63	90.3105	90.2897	90.3105	0.00
17/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2401	2	2	2	0.00
17/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2217	2	2	2	0.00
17/05/2024	2030 On 08-May-25			Bond Future	10.75	92.2884	92.2644	92.2884	0.00
17/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1274	1	1	1	0.00
17/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5034	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
17/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1818	2	2	2	1,640.00
17/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2475	2	2	2	2,280.00
17/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6076	6	6	6	0.00
17/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1046	1	1	1	2,280.00
17/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2671	3	3	3	0.00
17/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1347	1	1	1	1,640.00
17/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3321	3	3	3	0.00
17/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4107	4	4	4	0.00
17/05/2024	2030 On 07-August-25			Bond Future	10.91	90.1871	90.1706	90.1871	0.00
17/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3135	3	3	3	0.00
17/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5311	5	5	5	0.00
17/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	2019	2	2	2	1,054.00
17/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1496	1	1	1	1,054.00
17/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3433	3	3	3	0.00
17/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2495	2	2	2	0.00
17/05/2024	2032 On 01-August-24			Bond Future	11.28	87.4982	87.5949	87.4982	100,256.00
17/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1336	1	1	1	0.00
17/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1315	1	1	1	0.00
17/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1358	1	1	1	0.00
17/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5751	6	6	6	0.00
17/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2563	2	3	2	600.00
17/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4906	5	5	5	0.00
17/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1271	1	1	1	600.00
17/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1093	1	1	1	0.00
17/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	413	0	0	0	600.00
17/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2052	2	2	2	0.00
17/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	295	0	0	0	11,000.00
17/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1957	2	2	2	0.00
17/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2004	2	2	2	0.00
17/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1980	2	2	2	0.00
17/05/2024	2032 On 07-November-24			Bond Future	11.40	85.4004	85.4979	85.4004	52,520.00
17/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2562	2	3	2	0.00
17/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2587	3	3	3	0.00
17/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2538	2	3	2	0.00

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17/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1733	2	2	2	600.00
17/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2893	3	3	3	600.00
17/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	7056	7	7	7	0.00
17/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8432	8	8	8	0.00
17/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2972	3	3	3	1,615.00
17/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	360	0	0	0	1,615.00
17/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1938	2	2	2	0.00
17/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	589	1	1	1	600.00
17/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	1989	2	2	2	0.00
17/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3035	3	3	3	0.00
17/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2244	2	2	2	0.00
17/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2206	2	2	2	0.00
17/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2225	2	2	2	0.00
17/05/2024	2032 On 06-February-25			Bond Future	11.53	87.2590	87.3595	87.2590	0.00
17/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3367	3	3	3	0.00
17/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2555	3	3	3	0.00
17/05/2024	2032 On 08-May-25			Bond Future	11.66	85.0028	85.1028	85.0028	0.00
17/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1813	2	2	2	0.00
17/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5015	5	5	5	0.00
17/05/2024	2032 On 07-August-25			Bond Future	11.83	86.7593	86.8691	86.7593	0.00
17/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	4031	4	4	4	0.00
17/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3293	3	3	3	0.00
17/05/2024	2033 On 01-August-24			Bond Future	122.65	122.6309	122.6529	122.6309	7,742.00
17/05/2024	2033 On 07-November-24			Bond Future	124.08	124.0588	124.0791	124.0588	0.00
17/05/2024	2033 On 06-February-25			Bond Future	126.81	126.7890	126.8109	126.7890	0.00
17/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1871	2	2	2	0.00
17/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/05/2024	2033 On 08-May-25			Bond Future	128.07	128.0552	128.0736	128.0552	0.00
17/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
17/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2546	3	3	3	0.00
17/05/2024	2033 On 07-August-25			Bond Future	130.77	130.7393	130.7690	130.7393	0.00
17/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2119	2	2	2	0.00
17/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/05/2024	2037 On 01-August-24			Bond Future	12.42	75.5568	75.5618	75.5568	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
17/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1114	1	1	1	0.00
17/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1135	1	1	1	1,383.00
17/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1094	1	1	1	0.00
17/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6925	7	7	7	0.00
17/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4359	4	4	4	0.00
17/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	687	1	1	1	1,383.00
17/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	262	0	0	0	1,383.00
17/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2831	3	3	3	0.00
17/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2767	3	3	3	0.00
17/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2799	3	3	3	0.00
17/05/2024	2037 On 07-November-24			Bond Future	12.56	77.3441	77.3479	77.3441	14,225.00
17/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2926	3	3	3	0.00
17/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2898	3	3	3	0.00
17/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2953	3	3	3	0.00
17/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2798	3	3	3	0.00
17/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2844	3	3	3	0.00
17/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2821	3	3	3	0.00
17/05/2024	2037 On 06-February-25			Bond Future	12.70	74.7666	74.7710	74.7666	0.00
17/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3626	4	4	4	0.00
17/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3316	3	3	3	0.00
17/05/2024	2037 On 08-May-25			Bond Future	12.84	76.4033	76.4056	76.4033	3,975.00
17/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2597	3	3	3	0.00
17/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5411	6	5	6	7,500.00
17/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3268	3	3	3	15,000.00
17/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5265	5	5	5	7,500.00
17/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3112	3	3	3	0.00
17/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4705	5	5	5	0.00
17/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3027	3	3	3	0.00
17/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5543	6	6	6	0.00
17/05/2024	2037 On 07-August-25			Bond Future	13.02	73.7209	73.7300	73.7209	0.00
17/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4377	4	4	4	0.00
17/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4420	4	4	4	0.00
17/05/2024	2038 On 01-August-24			Bond Future	131.49	131.7631	131.4923	131.7631	3,162.00
17/05/2024	2038 On 07-November-24			Bond Future	134.63	134.9144	134.6350	134.9144	425.00

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17/05/2024	2038 On 06-February-25			Bond Future	135.47	135.7551	135.4702	135.7551	0.00
17/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	240	1	0	1	0.00
17/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/05/2024	2038 On 08-May-25			Bond Future	138.47	138.7609	138.4657	138.7609	0.00
17/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
17/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1214	1	1	1	0.00
17/05/2024	2038 On 07-August-25			Bond Future	139.20	139.4873	139.1972	139.4873	0.00
17/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
17/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	363	0	0	0	0.00
17/05/2024	2040 On 01-August-24			Bond Future	12.67	75.4332	75.5223	75.4332	41,929.00
17/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1160	1	1	1	0.00
17/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1139	1	1	1	0.00
17/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1181	1	1	1	0.00
17/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2897	3	3	3	7,500.00
17/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4872	5	5	5	0.00
17/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1056	1	1	1	680.00
17/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2664	3	3	3	0.00
17/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1520	2	2	2	680.00
17/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3186	3	3	3	0.00
17/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	667	1	1	1	680.00
17/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1386	1	1	1	0.00
17/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2974	3	3	3	0.00
17/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3043	3	3	3	0.00
17/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3008	3	3	3	0.00
17/05/2024	2040 On 07-November-24			Bond Future	12.80	77.2175	77.3075	77.2175	91,394.00
17/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3220	3	3	3	0.00
17/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3161	3	3	3	0.00
17/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3190	3	3	3	0.00
17/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2933	3	3	3	0.00
17/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2957	3	3	3	0.00
17/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2910	3	3	3	0.00
17/05/2024	2040 On 06-February-25			Bond Future	12.94	74.3865	74.4791	74.3865	14.00
17/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3702	4	4	4	0.00
17/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3649	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
17/05/2024	2040 On 08-May-25			Bond Future	13.09	76.0147	76.1071	76.0147	3,900.00
17/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3083	3	3	3	0.00
17/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5251	5	5	5	7,500.00
17/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3373	3	3	3	15,000.00
17/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5461	5	5	5	7,500.00
17/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3394	4	3	4	0.00
17/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5126	5	5	5	0.00
17/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5476	6	5	6	0.00
17/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3527	4	4	4	0.00
17/05/2024	2040 On 07-August-25			Bond Future	13.26	73.0730	73.1741	73.0730	0.00
17/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4769	5	5	5	0.00
17/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4617	5	5	5	0.00
17/05/2024	2044 On 01-August-24			Bond Future	12.75	71.4871	71.5763	71.4871	118,396.00
17/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	928	1	1	1	0.00
17/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	947	1	1	1	0.00
17/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	910	1	1	1	0.00
17/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2801	3	3	3	0.00
17/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3674	4	4	4	0.00
17/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1062	1	1	1	15,000.00
17/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1480	1	1	1	5,000.00
17/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3545	4	4	4	0.00
17/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3468	3	3	3	0.00
17/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3506	4	4	4	0.00
17/05/2024	2044 On 07-November-24			Bond Future	12.88	73.1781	73.2682	73.1781	234.00
17/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	3083	3	3	3	0.00
17/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	3053	3	3	3	0.00
17/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3112	3	3	3	0.00
17/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2918	3	3	3	0.00
17/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2965	3	3	3	0.00
17/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2941	3	3	3	0.00
17/05/2024	2044 On 06-February-25			Bond Future	13.02	70.3844	70.4771	70.3844	0.00
17/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3731	4	4	4	0.00
17/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3713	4	4	4	0.00
17/05/2024	2044 On 08-May-25			Bond Future	13.16	71.9250	72.0176	71.9250	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
17/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3093	3	3	3	0.00
17/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5400	6	5	6	0.00
17/05/2024	2044 On 07-August-25			Bond Future	13.32	69.0239	69.1248	69.0239	0.00
17/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4784	5	5	5	0.00
17/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4697	5	5	5	0.00
17/05/2024	2046 On 01-August-24			Bond Future	114.25	114.5764	114.2523	114.5764	12,200.00
17/05/2024	2046 On 07-November-24			Bond Future	114.77	115.1054	114.7713	115.1054	4,862.00
17/05/2024	2046 On 06-February-25			Bond Future	117.30	117.6380	117.2977	117.6380	0.00
17/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3288	4	3	4	0.00
17/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
17/05/2024	2046 On 08-May-25			Bond Future	117.63	117.9780	117.6263	117.9780	0.00
17/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
17/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4344	4	4	4	0.00
17/05/2024	2046 On 07-August-25			Bond Future	120.10	120.4485	120.0997	120.4485	0.00
17/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1410	2	1	2	0.00
17/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/05/2024	2050 On 01-August-24			Bond Future	112.83	113.1924	112.8313	113.1924	11,346.00
17/05/2024	2050 On 07-November-24			Bond Future	115.53	115.8998	115.5280	115.8998	4,091.00
17/05/2024	2050 On 06-February-25			Bond Future	115.70	116.0790	115.6998	116.0790	0.00
17/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	100	0	0	0	0.00
17/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/05/2024	2050 On 08-May-25			Bond Future	118.26	118.6491	118.2581	118.6491	0.00
17/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
17/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2902	3	3	3	0.00
17/05/2024	2050 On 07-August-25			Bond Future	118.32	118.7047	118.3152	118.7047	0.00
17/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
17/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1575	1	2	1	0.00
17/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	AL37 On 01-August-24			Index Future	964.69	964.6700	964.6910	964.6700	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
17/05/2024	AL37 On 07-November-24			Index Future	987.50	987.4940	987.4980	987.4940	0.00
17/05/2024	AL37 On 06-February-25			Index Future	1009.02	1009.0030	1009.0160	1009.0030	0.00
17/05/2024	AL37 On 08-May-25			Index Future	1031.12	1031.1350	1031.1180	1031.1350	0.00
17/05/2024	AL37 On 07-August-25			Index Future	1052.62	1052.5550	1052.6240	1052.5550	0.00
17/05/2024	AL7T On 01-August-24			Index Future	1117.23	1116.5290	1117.2330	1116.5290	0.00
17/05/2024	AL7T On 07-November-24			Index Future	1143.65	1142.9460	1143.6460	1142.9460	0.00
17/05/2024	AL7T On 06-February-25			Index Future	1168.57	1167.8420	1168.5660	1167.8420	0.00
17/05/2024	AL7T On 08-May-25			Index Future	1194.16	1193.4580	1194.1630	1193.4580	0.00
17/05/2024	AL7T On 07-August-25			Index Future	1219.07	1218.2500	1219.0700	1218.2500	0.00
17/05/2024	ALBI On 01-August-24			Index Future	971.22	970.8440	971.2150	970.8440	91.00
17/05/2024	ALBI On 07-November-24			Index Future	994.18	993.8140	994.1760	993.8140	16.00
17/05/2024	ALBI On 06-February-25			Index Future	1015.84	1015.4620	1015.8390	1015.4620	0.00
17/05/2024	ALBI On 08-May-25			Index Future	1038.09	1037.7350	1038.0910	1037.7350	0.00
17/05/2024	ALBI On 07-August-25			Index Future	1059.74	1059.2920	1059.7420	1059.2920	0.00
17/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C186 On 21-December-26			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
17/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	ES33 On 01-August-24			Bond Future	12.81	74.8184	74.8233	74.8184	0.00
17/05/2024	ES33 On 07-November-24			Bond Future	12.99	72.8047	72.8084	72.8047	0.00
17/05/2024	ES33 On 06-February-25			Bond Future	13.17	74.4059	74.4104	74.4059	0.00
17/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	679	1	1	1	0.00
17/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
17/05/2024	ES33 On 08-May-25			Bond Future	13.36	72.2478	72.2501	72.2478	0.00
17/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
17/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2522	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
17/05/2024	ES33 On 07-August-25			Bond Future	13.57	73.7558	73.7647	73.7558	0.00
17/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
17/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	40	0	0	0	0.00
17/05/2024	ES42 On 01-August-24			Bond Future	13.18	70.4909	70.5479	70.4909	0.00
17/05/2024	ES42 On 07-November-24			Bond Future	13.33	67.9082	67.9654	67.9082	0.00
17/05/2024	ES42 On 06-February-25			Bond Future	13.49	69.4010	69.4601	69.4010	0.00
17/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1067	1	1	1	0.00
17/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
17/05/2024	ES42 On 08-May-25			Bond Future	13.64	66.6677	66.7260	66.6677	0.00
17/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
17/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1905	2	2	2	0.00
17/05/2024	ES42 On 07-August-25			Bond Future	13.82	68.0558	68.1215	68.0558	0.00
17/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
17/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	151	0	0	0	0.00
17/05/2024	GOVI On 01-August-24			GOVI	956.76	956.3840	956.7570	956.3840	735.00
17/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	133670	13	13	13	0.00
17/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	133770	13	13	13	0.00
17/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	133870	13	13	13	0.00
17/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
17/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
17/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
17/05/2024	GOVI On 07-November-24			GOVI	979.38	979.0120	979.3760	979.0120	0.00
17/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	305760	30	31	30	0.00
17/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	305960	30	31	30	0.00
17/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	305860	30	31	30	0.00
17/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
17/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
17/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
17/05/2024	GOVI On 06-February-25			GOVI	1000.72	1000.3370	1000.7170	1000.3370	0.00
17/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	287170	28	29	28	0.00
17/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
17/05/2024	GOVI On 08-May-25			GOVI	1022.64	1022.2780	1022.6370	1022.2780	0.00
17/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	6370	0	1	0	0.00
17/05/2024	GOVI On 08-May-25	1,022.00	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
17/05/2024	GOVI On 07-August-25			GOVI	1043.97	1043.5140	1043.9670	1043.5140	0.00
17/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	329670	33	33	33	0.00
17/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2024	IGOV On 01-August-24			Index Future	350.88	351.3790	350.8780	351.3790	587.00
17/05/2024	IGOV On 07-November-24			Index Future	359.26	359.7830	359.2640	359.7830	16.00
17/05/2024	IGOV On 06-February-25			Index Future	367.18	367.7020	367.1750	367.7020	0.00
17/05/2024	IGOV On 08-May-25			Index Future	375.30	375.8480	375.2980	375.8480	0.00
17/05/2024	IGOV On 07-August-25			Index Future	383.20	383.7350	383.2040	383.7350	0.00
17/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
17/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6550	91.6600	91.6550	0.00
17/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6750	91.6700	0.00
17/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6650	91.6700	91.6650	0.00
17/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6750	91.6700	0.00
17/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6420	91.6400	0.00
17/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6450	91.6430	0.00
17/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6250	91.6230	0.00
17/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6350	91.6330	0.00
17/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.29	91.7050	91.7150	91.7050	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
17/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.33	91.6600	91.6700	91.6600	0.00
17/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6300	91.6280	0.00
17/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.35	91.6280	91.6500	91.6280	0.00
17/05/2024	R035 On 01-August-24			Bond Future	12.03	85.1774	85.2078	85.1774	74,020.00
17/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1301	1	1	1	0.00
17/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1279	1	1	1	0.00
17/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1323	1	1	1	0.00
17/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5542	6	6	6	0.00
17/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5422	5	5	5	0.00
17/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6027	6	6	6	0.00
17/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3344	3	3	3	0.00
17/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3171	3	3	3	0.00
17/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2360	2	2	2	5,100.00
17/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1084	1	1	1	5,100.00
17/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1011	1	1	1	2,740.00
17/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	362	0	0	0	8,000.00
17/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1518	2	2	2	0.00
17/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	455	0	0	0	7,500.00
17/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	435	0	0	0	8,650.00
17/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2478	2	2	2	0.00
17/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2538	3	3	3	0.00
17/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2508	3	3	3	0.00
17/05/2024	R035 On 07-November-24			Bond Future	12.17	82.6767	82.7064	82.6767	103,454.00
17/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2873	3	3	3	0.00
17/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2901	3	3	3	0.00
17/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2846	3	3	3	0.00
17/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6246	6	6	6	0.00
17/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2928	3	3	3	1,000.00
17/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1177	1	1	1	1,000.00
17/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2776	3	3	3	0.00
17/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2843	3	3	3	0.00
17/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2798	3	3	3	0.00
17/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2820	3	3	3	0.00
17/05/2024	R035 On 06-February-25			Bond Future	12.31	84.4763	84.5074	84.4763	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
17/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3687	4	4	4	0.00
17/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3201	3	3	3	0.00
17/05/2024	R035 On 08-May-25			Bond Future	12.45	81.8093	81.8386	81.8093	0.00
17/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2379	2	2	2	0.00
17/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6531	7	7	7	0.00
17/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4607	5	5	5	0.00
17/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1795	2	2	2	400.00
17/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3414	4	3	4	400.00
17/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6724	7	7	7	0.00
17/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2370	2	2	2	400.00
17/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5667	6	6	6	0.00
17/05/2024	R035 On 07-August-25			Bond Future	12.61	83.5002	83.5374	83.5002	0.00
17/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4390	4	4	4	0.00
17/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4225	4	4	4	0.00
17/05/2024	R053 On 01-August-24			Bond Future	12.63	96.2361	96.3161	96.2361	0.00
17/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4978	5	5	5	0.00
17/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4882	5	5	5	0.00
17/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4930	5	5	5	0.00
17/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1411	1	1	1	0.00
17/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1430	1	1	1	0.00
17/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1393	1	1	1	0.00
17/05/2024	R053 On 07-November-24			Bond Future	12.76	92.6400	92.7203	92.6400	0.00
17/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4264	4	4	4	0.00
17/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4225	4	4	4	0.00
17/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4302	4	4	4	0.00
17/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3945	4	4	4	0.00
17/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4007	4	4	4	0.00
17/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3976	4	4	4	0.00
17/05/2024	R053 On 06-February-25			Bond Future	12.89	94.6557	94.7386	94.6557	0.00
17/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5138	5	5	5	0.00
17/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4779	5	5	5	0.00
17/05/2024	R053 On 08-May-25			Bond Future	13.02	90.8557	90.9376	90.8557	0.00
17/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4380	4	4	4	0.00
17/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7010	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	R053 On 07-August-25			Bond Future	13.17	92.7301	92.8219	92.7301	0.00
17/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6250	6	6	6	0.00
17/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6262	6	6	6	0.00
17/05/2024	R186 On 01-August-24			Bond Future	9.09	104.3423	104.2574	104.3423	83,695.00
17/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	108	0	0	0	0.00
17/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	113	0	0	0	0.00
17/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	103	0	0	0	0.00
17/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	975	1	1	1	0.00
17/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	942	1	1	1	0.00
17/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	959	1	1	1	0.00
17/05/2024	R186 On 07-November-24			Bond Future	9.11	106.8108	106.7221	106.8108	38,605.00
17/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	709	1	1	1	0.00
17/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	721	1	1	1	0.00
17/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	698	1	1	1	0.00
17/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	659	1	1	1	0.00
17/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	645	1	1	1	0.00
17/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	652	1	1	1	0.00
17/05/2024	R186 On 06-February-25			Bond Future	9.15	103.8201	103.7304	103.8201	0.00
17/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	707	1	1	1	0.00
17/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	916	1	1	1	0.00
17/05/2024	R186 On 08-May-25			Bond Future	9.20	106.0944	105.9996	106.0944	0.00
17/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	365	0	0	0	0.00
17/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1463	1	1	1	0.00
17/05/2024	R186 On 07-August-25			Bond Future	9.36	102.9741	102.8866	102.9741	0.00
17/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1151	1	1	1	0.00
17/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	786	1	1	1	1,983.00
17/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1664	2	2	2	0.00
17/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	552	1	1	1	1,983.00
17/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	967	1	1	1	0.00
17/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	751	1	1	1	0.00
17/05/2024	R202 On 01-August-24			Bond Future	258.20	258.4609	258.2021	258.4609	441.00
17/05/2024	R202 On 07-November-24			Bond Future	264.37	264.6429	264.3732	264.6429	460.00
17/05/2024	R202 On 06-February-25			Bond Future	264.95	265.2234	264.9495	265.2234	0.00
17/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1840	2	2	2	0.00
17/05/2024	R202 On 08-May-25			Bond Future	270.81	271.0963	270.8084	271.0963	0.00
17/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
17/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1502	1	2	1	0.00
17/05/2024	R202 On 07-August-25			Bond Future	271.13	271.4048	271.1331	271.4048	0.00
17/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
17/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	467	0	0	0	0.00
17/05/2024	R209 On 01-August-24			Bond Future	12.12	66.0366	66.0400	66.0366	11,312.00
17/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	976	1	1	1	0.00
17/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	958	1	1	1	0.00
17/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	994	1	1	1	0.00
17/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2456	2	2	2	0.00
17/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2514	2	3	2	0.00
17/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2485	2	2	2	0.00
17/05/2024	R209 On 07-November-24			Bond Future	12.24	64.4414	64.4438	64.4414	5,237.00
17/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2478	2	2	2	0.00
17/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2454	2	2	2	0.00
17/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2502	2	3	2	0.00
17/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2546	2	3	2	0.00
17/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2587	3	3	3	0.00
17/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2566	2	3	2	0.00
17/05/2024	R209 On 06-February-25			Bond Future	12.36	65.8439	65.8469	65.8439	0.00
17/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3226	3	3	3	0.00
17/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2887	3	3	3	0.00
17/05/2024	R209 On 08-May-25			Bond Future	12.49	64.1289	64.1301	64.1289	0.00
17/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2247	2	2	2	0.00
17/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4896	5	5	5	0.00
17/05/2024	R209 On 07-August-25			Bond Future	12.64	65.4541	65.4610	65.4541	0.00
17/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3952	4	4	4	0.00
17/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3769	4	4	4	0.00
17/05/2024	R210 On 01-August-24			Bond Future	239.85	239.6421	239.8530	239.6421	1,336.00
17/05/2024	R210 On 07-November-24			Bond Future	242.23	242.0214	242.2330	242.0214	0.00
17/05/2024	R210 On 06-February-25			Bond Future	247.57	247.3473	247.5656	247.3473	0.00
17/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7956	8	8	8	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
17/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/05/2024	R210 On 08-May-25			Bond Future	249.61	249.3917	249.6069	249.3917	0.00
17/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1577	1	2	1	0.00
17/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
17/05/2024	R210 On 07-August-25			Bond Future	254.86	254.6170	254.8582	254.6170	0.00
17/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6418	6	6	6	0.00
17/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
17/05/2024	R213 On 01-August-24			Bond Future	10.91	84.9542	84.9982	84.9542	25,429.00
17/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1361	1	1	1	0.00
17/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1382	1	1	1	0.00
17/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1340	1	1	1	0.00
17/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1561	2	2	2	0.00
17/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1522	2	2	2	0.00
17/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1542	2	2	2	0.00
17/05/2024	R213 On 07-November-24			Bond Future	11.03	83.4024	83.4459	83.4024	38,437.00
17/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2562	2	3	2	0.00
17/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2585	2	3	2	0.00
17/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2539	2	3	2	0.00
17/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1820	2	2	2	0.00
17/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1789	2	2	2	0.00
17/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1804	2	2	2	0.00
17/05/2024	R213 On 06-February-25			Bond Future	11.15	85.2180	85.2632	85.2180	0.00
17/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2971	3	3	3	0.00
17/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2204	2	2	2	0.00
17/05/2024	R213 On 08-May-25			Bond Future	11.27	83.5222	83.5659	83.5222	0.00
17/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1571	2	2	2	0.00
17/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4395	4	4	4	0.00
17/05/2024	R213 On 07-August-25			Bond Future	11.42	85.2505	85.3025	85.2505	0.00
17/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3610	4	4	4	0.00
17/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2775	3	3	3	0.00
17/05/2024	R214 On 01-August-24			Bond Future	12.48	61.3017	61.3528	61.3017	11,076.00
17/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1031	1	1	1	0.00
17/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1013	1	1	1	0.00
17/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1050	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
17/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2439	2	2	2	0.00
17/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2498	3	2	3	0.00
17/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2468	2	2	2	0.00
17/05/2024	R214 On 07-November-24			Bond Future	12.60	59.4446	59.4959	59.4446	1,770.00
17/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2607	2	3	2	0.00
17/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2583	2	3	2	0.00
17/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2632	3	3	3	0.00
17/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2527	2	3	2	0.00
17/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2569	2	3	2	0.00
17/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2548	2	3	2	0.00
17/05/2024	R214 On 06-February-25			Bond Future	12.72	60.7384	60.7914	60.7384	0.00
17/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3081	3	3	3	0.00
17/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3131	3	3	3	0.00
17/05/2024	R214 On 08-May-25			Bond Future	12.84	58.7604	58.8127	58.7604	0.00
17/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2619	3	3	3	0.00
17/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4621	5	5	5	0.00
17/05/2024	R214 On 07-August-25			Bond Future	12.98	59.9747	60.0335	59.9747	0.00
17/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3929	4	4	4	0.00
17/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	3982	4	4	4	0.00
17/05/2024	R248 On 01-August-24			Bond Future	12.64	74.6124	74.7029	74.6124	247,209.00
17/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1241	1	1	1	0.00
17/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1264	1	1	1	0.00
17/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1219	1	1	1	0.00
17/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3155	3	3	3	0.00
17/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3083	3	3	3	0.00
17/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3119	3	3	3	0.00
17/05/2024	R248 On 07-November-24			Bond Future	12.77	71.9253	72.0168	71.9253	11,423.00
17/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3162	3	3	3	0.00
17/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3192	3	3	3	0.00
17/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3132	3	3	3	0.00
17/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3073	3	3	3	0.00
17/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3024	3	3	3	0.00
17/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3048	3	3	3	0.00
17/05/2024	R248 On 06-February-25			Bond Future	12.90	73.4907	73.5848	73.4907	10,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3298	3	3	3	0.00
17/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4329	4	4	4	0.00
17/05/2024	R248 On 08-May-25			Bond Future	13.03	70.6464	70.7404	70.6464	0.00
17/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3197	3	3	3	0.00
17/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5513	6	6	6	0.00
17/05/2024	R248 On 07-August-25			Bond Future	13.18	72.1055	72.2079	72.1055	0.00
17/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4957	5	5	5	0.00
17/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4783	5	5	5	0.00
17/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00