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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/05/2024 TO: 21/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	2025 On 01-August-24			Bond Future	181.83	181.8248	181.8343	181.8248	4,870.00
21/05/2024	2025 On 07-November-24			Bond Future	186.18	186.1706	186.1806	186.1706	4,944.00
21/05/2024	2029 On 01-August-24			Bond Future	131.07	131.0436	131.0699	131.0436	9,526.00
21/05/2024	2029 On 07-November-24			Bond Future	132.80	132.7684	132.7957	132.7684	0.00
21/05/2024	2029 On 06-February-25			Bond Future	135.72	135.6917	135.7200	135.6917	0.00
21/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3320	3	3	3	0.00
21/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
21/05/2024	2029 On 08-May-25			Bond Future	137.28	137.2518	137.2806	137.2518	0.00
21/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
21/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	569	1	1	1	0.00
21/05/2024	2029 On 07-August-25			Bond Future	140.17	140.1409	140.1710	140.1409	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
21/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2761	3	3	3	0.00
21/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
21/05/2024	2030 On 01-August-24			Bond Future	10.34	90.4454	90.5100	90.4454	121,097.00
21/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1370	1	1	1	0.00
21/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1391	1	1	1	0.00
21/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1349	1	1	1	0.00
21/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	1036	1	1	1	600.00
21/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	2156	2	2	2	600.00
21/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3920	4	4	4	0.00
21/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	280	0	0	0	600.00
21/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1546	2	2	2	0.00
21/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	749	1	1	1	0.00
21/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1239	1	1	1	0.00
21/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1205	1	1	1	0.00
21/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1222	1	1	1	0.00
21/05/2024	2030 On 07-November-24			Bond Future	10.43	92.5836	92.6497	92.5836	53,764.00
21/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2566	3	3	3	0.00
21/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2543	3	3	3	0.00
21/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2589	3	3	3	0.00
21/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1471	1	1	1	600.00
21/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2475	2	2	2	600.00
21/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5730	6	6	6	0.00
21/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	436	0	0	0	600.00
21/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1438	1	1	1	0.00
21/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2286	2	2	2	0.00
21/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1371	1	1	1	0.00
21/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1397	1	1	1	0.00
21/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1384	1	1	1	0.00
21/05/2024	2030 On 06-February-25			Bond Future	10.52	90.5897	90.6576	90.5897	0.00
21/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2582	3	3	3	0.00
21/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2030	2	2	2	0.00
21/05/2024	2030 On 08-May-25			Bond Future	10.64	92.5712	92.6408	92.5712	0.00
21/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1390	1	1	1	0.00
21/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5292	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
21/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1966	2	2	2	1,640.00
21/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2654	3	3	3	2,280.00
21/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6356	6	6	6	0.00
21/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	949	1	1	1	2,280.00
21/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2473	3	2	3	0.00
21/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1228	1	1	1	1,640.00
21/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3093	3	3	3	0.00
21/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	3847	4	4	4	0.00
21/05/2024	2030 On 07-August-25			Bond Future	10.79	90.4843	90.5558	90.4843	0.00
21/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3339	3	3	3	0.00
21/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5575	6	6	6	0.00
21/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	2178	2	2	2	1,054.00
21/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1375	1	1	1	1,054.00
21/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3206	3	3	3	0.00
21/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2314	2	2	2	0.00
21/05/2024	2032 On 01-August-24			Bond Future	11.19	87.9069	88.0070	87.9069	96,546.00
21/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1485	1	1	1	0.00
21/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1461	1	1	1	0.00
21/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1509	1	2	1	0.00
21/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	6093	6	6	6	0.00
21/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2792	3	3	3	600.00
21/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	5228	5	5	5	0.00
21/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1415	1	1	1	600.00
21/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	911	1	1	1	0.00
21/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	323	0	0	0	600.00
21/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	1784	2	2	2	0.00
21/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	226	0	0	0	11,000.00
21/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1695	2	2	2	0.00
21/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	1739	2	2	2	0.00
21/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1717	2	2	2	0.00
21/05/2024	2032 On 07-November-24			Bond Future	11.31	85.8174	85.9198	85.8174	52,520.00
21/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2767	3	3	3	0.00
21/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2793	3	3	3	0.00
21/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2741	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
21/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1892	2	2	2	600.00
21/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	3113	3	3	3	600.00
21/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	7397	7	7	7	0.00
21/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8799	9	9	9	0.00
21/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	3196	3	3	3	1,615.00
21/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	305	0	0	0	1,615.00
21/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1740	2	2	2	0.00
21/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	508	1	1	1	600.00
21/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	1787	2	2	2	0.00
21/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	2772	3	3	3	0.00
21/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2026	2	2	2	0.00
21/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	1990	2	2	2	0.00
21/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2008	2	2	2	0.00
21/05/2024	2032 On 06-February-25			Bond Future	11.43	87.6861	87.7911	87.6861	0.00
21/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3592	4	4	4	0.00
21/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2349	2	2	2	0.00
21/05/2024	2032 On 08-May-25			Bond Future	11.56	85.4369	85.5443	85.4369	0.00
21/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1960	2	2	2	0.00
21/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	4720	5	5	5	0.00
21/05/2024	2032 On 07-August-25			Bond Future	11.71	87.2105	87.3206	87.2105	0.00
21/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	4269	4	4	4	0.00
21/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3080	3	3	3	0.00
21/05/2024	2033 On 01-August-24			Bond Future	122.51	122.5838	122.5146	122.5838	7,742.00
21/05/2024	2033 On 07-November-24			Bond Future	123.94	124.0085	123.9381	124.0085	0.00
21/05/2024	2033 On 06-February-25			Bond Future	126.67	126.7390	126.6674	126.7390	0.00
21/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1727	2	2	2	0.00
21/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
21/05/2024	2033 On 08-May-25			Bond Future	127.93	128.0006	127.9272	128.0006	0.00
21/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
21/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2693	3	3	3	0.00
21/05/2024	2033 On 07-August-25			Bond Future	130.62	130.6950	130.6206	130.6950	0.00
21/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1971	2	2	2	0.00
21/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
21/05/2024	2037 On 01-August-24			Bond Future	12.33	75.9404	76.0543	75.9404	191,104.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1258	1	1	1	0.00
21/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1281	1	1	1	1,383.00
21/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1236	1	1	1	0.00
21/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	7351	7	7	7	0.00
21/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4710	5	5	5	0.00
21/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	546	1	1	1	1,383.00
21/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	195	0	0	0	1,383.00
21/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2481	3	2	3	0.00
21/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2420	2	2	2	0.00
21/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2451	3	2	3	0.00
21/05/2024	2037 On 07-November-24			Bond Future	12.46	77.7356	77.8523	77.7356	14,225.00
21/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	3164	3	3	3	0.00
21/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	3135	3	3	3	0.00
21/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	3193	3	3	3	0.00
21/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2534	3	3	3	0.00
21/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2576	3	3	3	0.00
21/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2555	3	3	3	0.00
21/05/2024	2037 On 06-February-25			Bond Future	12.59	75.1674	75.2868	75.1674	0.00
21/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3883	4	4	4	0.00
21/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3057	3	3	3	0.00
21/05/2024	2037 On 08-May-25			Bond Future	12.74	76.8108	76.9331	76.8108	3,975.00
21/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2795	3	3	3	0.00
21/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5719	6	6	6	7,500.00
21/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3498	3	3	3	15,000.00
21/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5569	5	6	5	7,500.00
21/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	2889	3	3	3	0.00
21/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4408	4	4	4	0.00
21/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	2808	3	3	3	0.00
21/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5214	5	5	5	0.00
21/05/2024	2037 On 07-August-25			Bond Future	12.91	74.1440	74.2692	74.1440	0.00
21/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4647	5	5	5	0.00
21/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4151	4	4	4	0.00
21/05/2024	2038 On 01-August-24			Bond Future	131.11	131.3739	131.1090	131.3739	3,162.00
21/05/2024	2038 On 07-November-24			Bond Future	134.24	134.5140	134.2427	134.5140	425.00

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21/05/2024	2038 On 06-February-25			Bond Future	135.07	135.3472	135.0695	135.3472	0.00
21/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
21/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	160	0	0	0	0.00
21/05/2024	2038 On 08-May-25			Bond Future	138.06	138.3401	138.0568	138.3401	0.00
21/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
21/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1623	1	2	1	0.00
21/05/2024	2038 On 07-August-25			Bond Future	138.78	139.0703	138.7829	139.0703	0.00
21/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
21/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	777	0	1	0	0.00
21/05/2024	2040 On 01-August-24			Bond Future	12.59	75.8385	75.9590	75.8385	38,098.00
21/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1277	1	1	1	0.00
21/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1254	1	1	1	0.00
21/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1300	1	1	1	0.00
21/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	3127	3	3	3	7,500.00
21/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	5184	5	5	5	0.00
21/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1164	1	1	1	680.00
21/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2882	3	3	3	0.00
21/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1301	1	1	1	680.00
21/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	2857	3	3	3	0.00
21/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	542	1	1	1	680.00
21/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1179	1	1	1	0.00
21/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2656	3	3	3	0.00
21/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	2722	3	3	3	0.00
21/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	2689	3	3	3	0.00
21/05/2024	2040 On 07-November-24			Bond Future	12.72	77.6312	77.7546	77.6312	91,394.00
21/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3429	3	3	3	0.00
21/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3368	3	3	3	0.00
21/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3398	3	3	3	0.00
21/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2694	3	3	3	0.00
21/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2717	3	3	3	0.00
21/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2672	3	3	3	0.00
21/05/2024	2040 On 06-February-25			Bond Future	12.85	74.8101	74.9364	74.8101	14.00
21/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3920	4	4	4	0.00
21/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3409	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
21/05/2024	2040 On 08-May-25			Bond Future	13.00	76.4455	76.5748	76.4455	3,900.00
21/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3268	3	3	3	0.00
21/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5507	5	6	5	7,500.00
21/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3570	4	4	4	15,000.00
21/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5724	6	6	6	7,500.00
21/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3189	3	3	3	0.00
21/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	4854	5	5	5	0.00
21/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5193	5	5	5	0.00
21/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3316	3	3	3	0.00
21/05/2024	2040 On 07-August-25			Bond Future	13.16	73.5200	73.6523	73.5200	0.00
21/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	5009	5	5	5	0.00
21/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4379	4	4	4	0.00
21/05/2024	2044 On 01-August-24			Bond Future	12.67	71.9211	72.0134	71.9211	118,393.00
21/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	1024	1	1	1	0.00
21/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	1044	1	1	1	0.00
21/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	1004	1	1	1	0.00
21/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	3024	3	3	3	0.00
21/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3939	4	4	4	0.00
21/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	890	1	1	1	15,000.00
21/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1266	1	1	1	5,000.00
21/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3202	3	3	3	0.00
21/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3128	3	3	3	0.00
21/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3165	3	3	3	0.00
21/05/2024	2044 On 07-November-24			Bond Future	12.80	73.6212	73.7158	73.6212	234.00
21/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	3289	3	3	3	0.00
21/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	3259	3	3	3	0.00
21/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3320	3	3	3	0.00
21/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2678	3	3	3	0.00
21/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2723	3	3	3	0.00
21/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2701	3	3	3	0.00
21/05/2024	2044 On 06-February-25			Bond Future	12.93	70.8380	70.9350	70.8380	0.00
21/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3949	4	4	4	0.00
21/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3473	4	3	4	0.00
21/05/2024	2044 On 08-May-25			Bond Future	13.07	72.3865	72.4858	72.3865	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
21/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3280	3	3	3	0.00
21/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5119	5	5	5	0.00
21/05/2024	2044 On 07-August-25			Bond Future	13.23	69.5019	69.6035	69.5019	0.00
21/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	5024	5	5	5	0.00
21/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4458	5	4	5	0.00
21/05/2024	2046 On 01-August-24			Bond Future	113.96	113.9333	113.9581	113.9333	12,603.00
21/05/2024	2046 On 07-November-24			Bond Future	114.47	114.4450	114.4709	114.4450	4,862.00
21/05/2024	2046 On 06-February-25			Bond Future	116.99	116.9645	116.9913	116.9645	0.00
21/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2981	3	3	3	0.00
21/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
21/05/2024	2046 On 08-May-25			Bond Future	117.31	117.2863	117.3132	117.2863	0.00
21/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
21/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4657	5	5	5	0.00
21/05/2024	2046 On 07-August-25			Bond Future	119.78	119.7530	119.7811	119.7530	0.00
21/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1091	1	1	1	0.00
21/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
21/05/2024	2050 On 01-August-24			Bond Future	112.88	112.9518	112.8813	112.9518	11,346.00
21/05/2024	2050 On 07-November-24			Bond Future	115.58	115.6516	115.5796	115.6516	4,091.00
21/05/2024	2050 On 06-February-25			Bond Future	115.75	115.8266	115.7527	115.8266	0.00
21/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	153	0	0	0	0.00
21/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
21/05/2024	2050 On 08-May-25			Bond Future	118.31	118.3879	118.3126	118.3879	0.00
21/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
21/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2847	3	3	3	0.00
21/05/2024	2050 On 07-August-25			Bond Future	118.37	118.4488	118.3735	118.4488	0.00
21/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
21/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1516	1	2	1	0.00
21/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	AL37 On 01-August-24			Index Future	968.47	967.6890	968.4650	967.6890	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
21/05/2024	AL37 On 07-November-24			Index Future	991.37	990.5700	991.3650	990.5700	0.00
21/05/2024	AL37 On 06-February-25			Index Future	1012.98	1012.1620	1012.9770	1012.1620	0.00
21/05/2024	AL37 On 08-May-25			Index Future	1035.18	1034.3400	1035.1750	1034.3400	0.00
21/05/2024	AL37 On 07-August-25			Index Future	1056.78	1055.9270	1056.7840	1055.9270	0.00
21/05/2024	AL7T On 01-August-24			Index Future	1123.20	1121.9070	1123.2020	1121.9070	0.00
21/05/2024	AL7T On 07-November-24			Index Future	1149.76	1148.4340	1149.7610	1148.4340	0.00
21/05/2024	AL7T On 06-February-25			Index Future	1174.83	1173.4680	1174.8260	1173.4680	0.00
21/05/2024	AL7T On 08-May-25			Index Future	1200.57	1199.1790	1200.5700	1199.1790	0.00
21/05/2024	AL7T On 07-August-25			Index Future	1225.63	1224.2070	1225.6320	1224.2070	0.00
21/05/2024	ALBI On 01-August-24			Index Future	975.67	974.7000	975.6680	974.7000	91.00
21/05/2024	ALBI On 07-November-24			Index Future	998.74	997.7470	998.7390	997.7470	16.00
21/05/2024	ALBI On 06-February-25			Index Future	1020.51	1019.4960	1020.5120	1019.4960	0.00
21/05/2024	ALBI On 08-May-25			Index Future	1042.87	1041.8340	1042.8740	1041.8340	0.00
21/05/2024	ALBI On 07-August-25			Index Future	1064.64	1063.5780	1064.6440	1063.5780	0.00
21/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	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
21/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	ES33 On 01-August-24			Bond Future	12.75	75.0509	75.1024	75.0509	0.00
21/05/2024	ES33 On 07-November-24			Bond Future	12.92	73.0415	73.0943	73.0415	0.00
21/05/2024	ES33 On 06-February-25			Bond Future	13.10	74.6489	74.7030	74.6489	0.00
21/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	971	1	1	1	0.00
21/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
21/05/2024	ES33 On 08-May-25			Bond Future	13.28	72.4941	72.5496	72.4941	0.00
21/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
21/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2222	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	ES33 On 07-August-25			Bond Future	13.49	74.0141	74.0712	74.0141	0.00
21/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	267	0	0	0	0.00
21/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
21/05/2024	ES42 On 01-August-24			Bond Future	13.11	70.8667	70.9005	70.8667	0.00
21/05/2024	ES42 On 07-November-24			Bond Future	13.26	68.2919	68.3265	68.2919	0.00
21/05/2024	ES42 On 06-February-25			Bond Future	13.41	69.7939	69.8295	69.7939	0.00
21/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1436	1	1	1	0.00
21/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
21/05/2024	ES42 On 08-May-25			Bond Future	13.56	67.0674	67.1039	67.0674	0.00
21/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
21/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1527	2	2	2	0.00
21/05/2024	ES42 On 07-August-25			Bond Future	13.74	68.4705	68.5081	68.4705	0.00
21/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	236	0	0	0	0.00
21/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
21/05/2024	GOVI On 01-August-24			GOVI	961.20	960.2180	961.2030	960.2180	734.00
21/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	178130	17	18	17	0.00
21/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	178230	17	18	17	0.00
21/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	178330	17	18	17	0.00
21/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
21/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
21/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
21/05/2024	GOVI On 07-November-24			GOVI	983.93	982.9220	983.9320	982.9220	0.00
21/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	351320	34	35	34	0.00
21/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	351520	34	35	34	0.00
21/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	351420	34	35	34	0.00
21/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
21/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
21/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
21/05/2024	GOVI On 06-February-25			GOVI	1005.38	1004.3480	1005.3820	1004.3480	0.00
21/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	333820	32	33	32	0.00
21/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
21/05/2024	GOVI On 08-May-25			GOVI	1027.41	1026.3540	1027.4130	1026.3540	0.00
21/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	54130	4	5	4	0.00
21/05/2024	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
21/05/2024	GOVI On 07-August-25			GOVI	1048.86	1047.7750	1048.8600	1047.7750	0.00
21/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	378600	37	38	37	0.00
21/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
21/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2024	IGOV On 01-August-24			Index Future	350.67	350.8600	350.6660	350.8600	587.00
21/05/2024	IGOV On 07-November-24			Index Future	359.05	359.2470	359.0480	359.2470	16.00
21/05/2024	IGOV On 06-February-25			Index Future	366.96	367.1600	366.9580	367.1600	0.00
21/05/2024	IGOV On 08-May-25			Index Future	375.08	375.2860	375.0800	375.2860	0.00
21/05/2024	IGOV On 07-August-25			Index Future	382.99	383.1970	382.9890	383.1970	0.00
21/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
21/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6550	91.6600	91.6550	0.00
21/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6750	91.6700	0.00
21/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6650	91.6700	91.6650	0.00
21/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6750	91.6700	0.00
21/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6420	91.6400	0.00
21/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6450	91.6430	0.00
21/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6250	91.6230	0.00
21/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6350	91.6330	0.00
21/05/2024	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
21/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.33	91.6600	91.6700	91.6600	0.00
21/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6300	91.6280	0.00
21/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.35	91.6280	91.6500	91.6280	0.00
21/05/2024	R035 On 01-August-24			Bond Future	11.94	85.5858	85.6989	85.5858	72,760.00
21/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1463	1	1	1	0.00
21/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1438	1	1	1	0.00
21/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1487	1	1	1	0.00
21/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5934	6	6	6	0.00
21/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5810	6	6	6	0.00
21/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	6557	6	7	6	0.00
21/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6431	6	6	6	0.00
21/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3649	4	4	4	0.00
21/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3466	3	3	3	0.00
21/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2606	3	3	3	5,100.00
21/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	888	1	1	1	5,100.00
21/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	824	1	1	1	2,740.00
21/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	276	0	0	0	8,000.00
21/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	262	0	0	0	0.00
21/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1273	1	1	1	0.00
21/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	351	0	0	0	7,500.00
21/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	335	0	0	0	8,650.00
21/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2151	2	2	2	0.00
21/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2206	2	2	2	0.00
21/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2178	2	2	2	0.00
21/05/2024	R035 On 07-November-24			Bond Future	12.07	83.0934	83.2093	83.0934	103,454.00
21/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	3109	3	3	3	0.00
21/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	3138	3	3	3	0.00
21/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	3080	3	3	3	0.00
21/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6606	7	7	7	0.00
21/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	3167	3	3	3	1,000.00
21/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1034	1	1	1	1,000.00
21/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2511	3	3	3	0.00
21/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2575	3	3	3	0.00
21/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2532	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
21/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2553	3	3	3	0.00
21/05/2024	R035 On 06-February-25			Bond Future	12.21	84.9030	85.0217	84.9030	0.00
21/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3946	4	4	4	0.00
21/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	2946	3	3	3	0.00
21/05/2024	R035 On 08-May-25			Bond Future	12.34	82.2431	82.3646	82.2431	0.00
21/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2567	3	3	3	0.00
21/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6872	7	7	7	0.00
21/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4891	5	5	5	0.00
21/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1950	2	2	2	400.00
21/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3172	3	3	3	400.00
21/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6353	6	6	6	0.00
21/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2185	2	2	2	400.00
21/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5330	5	5	5	0.00
21/05/2024	R035 On 07-August-25			Bond Future	12.50	83.9508	84.0752	83.9508	0.00
21/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4662	5	5	5	0.00
21/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	3959	4	4	4	0.00
21/05/2024	R053 On 01-August-24			Bond Future	12.56	96.6956	96.8166	96.6956	0.00
21/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	5273	5	5	5	0.00
21/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	5174	5	5	5	0.00
21/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	5223	5	5	5	0.00
21/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1204	1	1	1	0.00
21/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1221	1	1	1	0.00
21/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1188	1	1	1	0.00
21/05/2024	R053 On 07-November-24			Bond Future	12.69	93.1088	93.2327	93.1088	0.00
21/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4494	4	4	4	0.00
21/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4455	4	4	4	0.00
21/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4534	4	5	4	0.00
21/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3665	4	4	4	0.00
21/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3724	4	4	4	0.00
21/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3694	4	4	4	0.00
21/05/2024	R053 On 06-February-25			Bond Future	12.81	95.1359	95.2627	95.1359	0.00
21/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5386	5	5	5	0.00
21/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4504	5	5	5	0.00
21/05/2024	R053 On 08-May-25			Bond Future	12.94	91.3438	91.4737	91.3438	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
21/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4597	5	5	5	0.00
21/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	6691	7	7	7	0.00
21/05/2024	R053 On 07-August-25			Bond Future	13.09	93.2371	93.3701	93.2371	0.00
21/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6518	6	7	6	0.00
21/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	5982	6	6	6	0.00
21/05/2024	R186 On 01-August-24			Bond Future	9.04	104.3287	104.3648	104.3287	84,239.00
21/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	123	0	0	0	0.00
21/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	129	0	0	0	0.00
21/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	117	0	0	0	0.00
21/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	882	1	1	1	0.00
21/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	850	1	1	1	0.00
21/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	866	1	1	1	0.00
21/05/2024	R186 On 07-November-24			Bond Future	9.05	106.7952	106.8322	106.7952	38,605.00
21/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	760	1	1	1	0.00
21/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	772	1	1	1	0.00
21/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	748	1	1	1	0.00
21/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	599	1	1	1	0.00
21/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	586	1	1	1	0.00
21/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	592	1	1	1	0.00
21/05/2024	R186 On 06-February-25			Bond Future	9.09	103.8054	103.8435	103.8054	0.00
21/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	755	1	1	1	0.00
21/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	850	1	1	1	0.00
21/05/2024	R186 On 08-May-25			Bond Future	9.13	106.0765	106.1156	106.0765	0.00
21/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	396	0	0	0	0.00
21/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1379	1	1	1	0.00
21/05/2024	R186 On 07-August-25			Bond Future	9.27	102.9657	103.0062	102.9657	0.00
21/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1216	1	1	1	0.00
21/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	840	1	1	1	1,983.00
21/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1741	2	2	2	0.00
21/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	510	1	1	1	1,983.00
21/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	901	1	1	1	0.00
21/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	697	1	1	1	0.00
21/05/2024	R202 On 01-August-24			Bond Future	257.91	258.2586	257.9069	258.2586	441.00
21/05/2024	R202 On 07-November-24			Bond Future	264.07	264.4315	264.0716	264.4315	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	R202 On 06-February-25			Bond Future	264.64	265.0101	264.6422	265.0101	0.00
21/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
21/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2148	2	2	2	0.00
21/05/2024	R202 On 08-May-25			Bond Future	270.50	270.8710	270.4956	270.8710	0.00
21/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
21/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1814	1	2	1	0.00
21/05/2024	R202 On 07-August-25			Bond Future	270.82	271.1992	270.8183	271.1992	0.00
21/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
21/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	782	0	1	0	0.00
21/05/2024	R209 On 01-August-24			Bond Future	12.04	66.3501	66.4026	66.3501	11,312.00
21/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	1074	1	1	1	0.00
21/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	1055	1	1	1	0.00
21/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	1093	1	1	1	0.00
21/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2192	2	2	2	0.00
21/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2247	2	2	2	0.00
21/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2220	2	2	2	0.00
21/05/2024	R209 On 07-November-24			Bond Future	12.16	64.7613	64.8151	64.7613	5,237.00
21/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2644	3	3	3	0.00
21/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2619	3	3	3	0.00
21/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2669	3	3	3	0.00
21/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2341	2	2	2	0.00
21/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2381	2	2	2	0.00
21/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2361	2	2	2	0.00
21/05/2024	R209 On 06-February-25			Bond Future	12.28	66.1715	66.2268	66.1715	0.00
21/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3412	3	3	3	0.00
21/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2693	3	3	3	0.00
21/05/2024	R209 On 08-May-25			Bond Future	12.40	64.4619	64.5185	64.4619	0.00
21/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2388	2	2	2	0.00
21/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4650	5	5	5	0.00
21/05/2024	R209 On 07-August-25			Bond Future	12.54	65.8001	65.8581	65.8001	0.00
21/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	4151	4	4	4	0.00
21/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3571	4	4	4	0.00
21/05/2024	R210 On 01-August-24			Bond Future	239.90	239.7269	239.9025	239.7269	1,336.00
21/05/2024	R210 On 07-November-24			Bond Future	242.29	242.1042	242.2850	242.1042	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
21/05/2024	R210 On 06-February-25			Bond Future	247.62	247.4346	247.6201	247.4346	0.00
21/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	8010	8	8	8	0.00
21/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
21/05/2024	R210 On 08-May-25			Bond Future	249.66	249.4741	249.6631	249.4741	0.00
21/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1633	1	2	1	0.00
21/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
21/05/2024	R210 On 07-August-25			Bond Future	254.92	254.7238	254.9179	254.7238	0.00
21/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6478	6	6	6	0.00
21/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
21/05/2024	R213 On 01-August-24			Bond Future	10.83	85.2571	85.3464	85.2571	25,429.00
21/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1499	1	1	1	0.00
21/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1522	1	2	1	0.00
21/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1476	1	1	1	0.00
21/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1350	1	1	1	0.00
21/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1314	1	1	1	0.00
21/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1332	1	1	1	0.00
21/05/2024	R213 On 07-November-24			Bond Future	10.94	83.7110	83.8024	83.7110	38,437.00
21/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2745	3	3	3	0.00
21/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2769	3	3	3	0.00
21/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2721	3	3	3	0.00
21/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1645	2	2	2	0.00
21/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1616	2	2	2	0.00
21/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1631	2	2	2	0.00
21/05/2024	R213 On 06-February-25			Bond Future	11.05	85.5343	85.6280	85.5343	0.00
21/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	3160	3	3	3	0.00
21/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2029	2	2	2	0.00
21/05/2024	R213 On 08-May-25			Bond Future	11.17	83.8431	83.9391	83.8431	0.00
21/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1693	2	2	2	0.00
21/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4144	4	4	4	0.00
21/05/2024	R213 On 07-August-25			Bond Future	11.32	85.5859	85.6842	85.5859	0.00
21/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3813	4	4	4	0.00
21/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2596	3	3	3	0.00
21/05/2024	R214 On 01-August-24			Bond Future	12.41	61.6450	61.6745	61.6450	11,076.00
21/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1115	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
21/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1095	1	1	1	0.00
21/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1135	1	1	1	0.00
21/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2202	2	2	2	0.00
21/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2258	2	2	2	0.00
21/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2230	2	2	2	0.00
21/05/2024	R214 On 07-November-24			Bond Future	12.52	59.7950	59.8253	59.7950	1,770.00
21/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2754	3	3	3	0.00
21/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2728	3	3	3	0.00
21/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2780	3	3	3	0.00
21/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2345	2	2	2	0.00
21/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2385	2	2	2	0.00
21/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2365	2	2	2	0.00
21/05/2024	R214 On 06-February-25			Bond Future	12.65	61.0973	61.1284	61.0973	0.00
21/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3237	3	3	3	0.00
21/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	2949	3	3	3	0.00
21/05/2024	R214 On 08-May-25			Bond Future	12.76	59.1254	59.1573	59.1254	0.00
21/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2754	3	3	3	0.00
21/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4411	4	4	4	0.00
21/05/2024	R214 On 07-August-25			Bond Future	12.90	60.3529	60.3858	60.3529	0.00
21/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	4101	4	4	4	0.00
21/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	3802	4	4	4	0.00
21/05/2024	R248 On 01-August-24			Bond Future	12.56	75.0553	75.1491	75.0553	247,207.00
21/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1361	1	1	1	0.00
21/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1386	1	1	1	0.00
21/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1337	1	1	1	0.00
21/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	2827	3	3	3	0.00
21/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	2759	3	3	3	0.00
21/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	2793	3	3	3	0.00
21/05/2024	R248 On 07-November-24			Bond Future	12.69	72.3775	72.4736	72.3775	11,423.00
21/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3372	3	3	3	0.00
21/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3403	3	3	3	0.00
21/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3341	3	3	3	0.00
21/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2825	3	3	3	0.00
21/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2778	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
21/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2801	3	3	3	0.00
21/05/2024	R248 On 06-February-25			Bond Future	12.81	73.9536	74.0520	73.9536	10,000.00
21/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3499	3	3	3	0.00
21/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4063	4	4	4	0.00
21/05/2024	R248 On 08-May-25			Bond Future	12.94	71.1175	71.2182	71.1175	0.00
21/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3389	3	3	3	0.00
21/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5228	5	5	5	0.00
21/05/2024	R248 On 07-August-25			Bond Future	13.08	72.5932	72.6963	72.5932	0.00
21/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	5202	5	5	5	0.00
21/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4540	5	5	5	0.00
21/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00