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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/05/2024 TO: 22/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	2025 On 01-August-24			Bond Future	181.94	181.8343	181.9379	181.8343	4,870.00
22/05/2024	2025 On 07-November-24			Bond Future	186.29	186.1806	186.2872	186.1806	4,944.00
22/05/2024	2029 On 01-August-24			Bond Future	131.03	131.0699	131.0302	131.0699	9,526.00
22/05/2024	2029 On 07-November-24			Bond Future	132.76	132.7957	132.7573	132.7957	0.00
22/05/2024	2029 On 06-February-25			Bond Future	135.68	135.7200	135.6818	135.7200	0.00
22/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3282	3	3	3	0.00
22/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
22/05/2024	2029 On 08-May-25			Bond Future	137.24	137.2806	137.2448	137.2806	0.00
22/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
22/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	605	1	1	1	0.00
22/05/2024	2029 On 07-August-25			Bond Future	140.14	140.1710	140.1363	140.1710	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
22/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2726	3	3	3	0.00
22/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
22/05/2024	2030 On 01-August-24			Bond Future	10.34	90.5100	90.5017	90.5100	121,097.00
22/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1357	1	1	1	0.00
22/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1378	1	1	1	0.00
22/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1335	1	1	1	0.00
22/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	1024	1	1	1	600.00
22/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	2141	2	2	2	600.00
22/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3907	4	4	4	0.00
22/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	275	0	0	0	600.00
22/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1542	2	2	2	0.00
22/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	743	1	1	1	0.00
22/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1234	1	1	1	0.00
22/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1200	1	1	1	0.00
22/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1217	1	1	1	0.00
22/05/2024	2030 On 07-November-24			Bond Future	10.43	92.6497	92.6415	92.6497	53,764.00
22/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2556	3	3	3	0.00
22/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2533	3	3	3	0.00
22/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2579	3	3	3	0.00
22/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1462	1	1	1	600.00
22/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2464	2	2	2	600.00
22/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5719	6	6	6	0.00
22/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	433	0	0	0	600.00
22/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1436	1	1	1	0.00
22/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2286	2	2	2	0.00
22/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1368	1	1	1	0.00
22/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1395	1	1	1	0.00
22/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1381	1	1	1	0.00
22/05/2024	2030 On 06-February-25			Bond Future	10.53	90.6576	90.6499	90.6576	0.00
22/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2573	3	3	3	0.00
22/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2029	2	2	2	0.00
22/05/2024	2030 On 08-May-25			Bond Future	10.64	92.6408	92.6336	92.6408	0.00
22/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1385	1	1	1	0.00
22/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5283	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
22/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1960	2	2	2	1,640.00
22/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2647	3	3	3	2,280.00
22/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6347	6	6	6	0.00
22/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	948	1	1	1	2,280.00
22/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2473	2	2	2	0.00
22/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1227	1	1	1	1,640.00
22/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3093	3	3	3	0.00
22/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	3849	4	4	4	0.00
22/05/2024	2030 On 07-August-25			Bond Future	10.80	90.5558	90.5498	90.5558	0.00
22/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3333	3	3	3	0.00
22/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5568	6	6	6	0.00
22/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	2172	2	2	2	1,054.00
22/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1374	1	1	1	1,054.00
22/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3206	3	3	3	0.00
22/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2313	2	2	2	0.00
22/05/2024	2032 On 01-August-24			Bond Future	11.19	88.0070	88.0233	88.0070	96,546.00
22/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1482	1	1	1	0.00
22/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1458	1	1	1	0.00
22/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1506	2	2	2	0.00
22/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	6102	6	6	6	0.00
22/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2793	3	3	3	600.00
22/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	5235	5	5	5	0.00
22/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1411	1	1	1	600.00
22/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2952	3	3	3	0.00
22/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	834	1	1	1	100.00
22/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	895	1	1	1	0.00
22/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	314	0	0	0	600.00
22/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	1764	2	2	2	0.00
22/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	219	0	0	0	11,000.00
22/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1676	2	2	2	0.00
22/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	1719	2	2	2	0.00
22/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1697	2	2	2	0.00
22/05/2024	2032 On 07-November-24			Bond Future	11.30	85.9198	85.9369	85.9198	52,242.00
22/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2770	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
22/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2796	3	3	3	0.00
22/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2744	3	3	3	0.00
22/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1893	2	2	2	600.00
22/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	3117	3	3	3	600.00
22/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	7407	7	7	7	0.00
22/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8811	9	9	9	0.00
22/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	3200	3	3	3	1,615.00
22/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	300	0	0	0	1,615.00
22/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1726	2	2	2	0.00
22/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	501	1	1	1	600.00
22/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	1774	2	2	2	0.00
22/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	2756	3	3	3	0.00
22/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2011	2	2	2	0.00
22/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	1976	2	2	2	0.00
22/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	1993	2	2	2	0.00
22/05/2024	2032 On 06-February-25			Bond Future	11.42	87.7911	87.8091	87.7911	0.00
22/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3597	4	4	4	0.00
22/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2336	2	2	2	0.00
22/05/2024	2032 On 08-May-25			Bond Future	11.55	85.5443	85.5634	85.5443	0.00
22/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1963	2	2	2	0.00
22/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	4704	5	5	5	0.00
22/05/2024	2032 On 07-August-25			Bond Future	11.71	87.3206	87.3413	87.3206	0.00
22/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	4277	4	4	4	0.00
22/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3067	3	3	3	0.00
22/05/2024	2033 On 01-August-24			Bond Future	122.69	122.5146	122.6882	122.5146	7,742.00
22/05/2024	2033 On 07-November-24			Bond Future	124.12	123.9381	124.1181	123.9381	0.00
22/05/2024	2033 On 06-February-25			Bond Future	126.85	126.6674	126.8523	126.6674	0.00
22/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1912	2	2	2	0.00
22/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/05/2024	2033 On 08-May-25			Bond Future	128.12	127.9272	128.1195	127.9272	0.00
22/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
22/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2501	3	3	3	0.00
22/05/2024	2033 On 07-August-25			Bond Future	130.82	130.6206	130.8188	130.6206	0.00
22/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2169	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
22/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
22/05/2024	2037 On 01-August-24			Bond Future	12.33	76.0543	76.0234	76.0543	191,104.00
22/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1234	1	1	1	0.00
22/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1256	1	1	1	1,383.00
22/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1212	1	1	1	0.00
22/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	7317	7	7	7	0.00
22/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4676	5	5	5	0.00
22/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	542	1	1	1	1,383.00
22/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	192	0	0	0	1,383.00
22/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2488	2	2	2	0.00
22/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2427	2	2	2	0.00
22/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2457	2	2	2	0.00
22/05/2024	2037 On 07-November-24			Bond Future	12.47	77.8523	77.8209	77.8523	14,225.00
22/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	3138	3	3	3	0.00
22/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	3109	3	3	3	0.00
22/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	3167	3	3	3	0.00
22/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2539	3	3	3	0.00
22/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2582	3	3	3	0.00
22/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2561	3	3	3	0.00
22/05/2024	2037 On 06-February-25			Bond Future	12.60	75.2868	75.2554	75.2868	0.00
22/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3859	4	4	4	0.00
22/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3064	3	3	3	0.00
22/05/2024	2037 On 08-May-25			Bond Future	12.74	76.9331	76.9015	76.9331	3,975.00
22/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2776	3	3	3	0.00
22/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5694	6	6	6	7,500.00
22/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3477	3	3	3	15,000.00
22/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5544	6	6	6	7,500.00
22/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	2895	3	3	3	0.00
22/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4419	4	4	4	0.00
22/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	2814	3	3	3	0.00
22/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5227	5	5	5	0.00
22/05/2024	2037 On 07-August-25			Bond Future	12.91	74.2692	74.2382	74.2692	0.00
22/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4626	5	5	5	0.00
22/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4160	4	4	4	0.00

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22/05/2024	2038 On 01-August-24			Bond Future	131.05	131.1090	131.0510	131.1090	3,162.00
22/05/2024	2038 On 07-November-24			Bond Future	134.18	134.2427	134.1837	134.2427	425.00
22/05/2024	2038 On 06-February-25			Bond Future	135.01	135.0695	135.0138	135.0695	0.00
22/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
22/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	216	0	0	0	0.00
22/05/2024	2038 On 08-May-25			Bond Future	138.00	138.0568	138.0007	138.0568	0.00
22/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
22/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1679	2	2	2	0.00
22/05/2024	2038 On 07-August-25			Bond Future	138.73	138.7829	138.7308	138.7829	0.00
22/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
22/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	829	1	1	1	0.00
22/05/2024	2040 On 01-August-24			Bond Future	12.59	75.9590	75.9267	75.9590	38,098.00
22/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1251	1	1	1	0.00
22/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1229	1	1	1	0.00
22/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1274	1	1	1	0.00
22/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	3093	3	3	3	7,500.00
22/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	5148	5	5	5	0.00
22/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1140	1	1	1	680.00
22/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2848	3	3	3	0.00
22/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1300	1	1	1	680.00
22/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	2865	3	3	3	0.00
22/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	538	1	1	1	680.00
22/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1177	1	1	1	0.00
22/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2662	3	3	3	0.00
22/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	2729	3	3	3	0.00
22/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	2695	3	3	3	0.00
22/05/2024	2040 On 07-November-24			Bond Future	12.72	77.7546	77.7219	77.7546	91,394.00
22/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3402	3	3	3	0.00
22/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3341	3	3	3	0.00
22/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3371	3	3	3	0.00
22/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	1463	1	1	1	640.00
22/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2645	3	3	3	0.00
22/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	4334	4	4	4	0.00
22/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2106	2	2	2	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3312	3	3	3	640.00
22/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	4919	5	5	5	0.00
22/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2700	3	3	3	0.00
22/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2722	3	3	3	0.00
22/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2678	3	3	3	0.00
22/05/2024	2040 On 06-February-25			Bond Future	12.86	74.9364	74.9035	74.9364	14.00
22/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3895	4	4	4	0.00
22/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3417	3	3	3	0.00
22/05/2024	2040 On 08-May-25			Bond Future	13.00	76.5748	76.5418	76.5748	3,900.00
22/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3247	3	3	3	0.00
22/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3548	4	4	4	15,000.00
22/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5697	6	6	6	7,500.00
22/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5481	6	5	6	7,500.00
22/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3195	3	3	3	0.00
22/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	4865	5	5	5	0.00
22/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5205	5	5	5	0.00
22/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3323	3	3	3	0.00
22/05/2024	2040 On 07-August-25			Bond Future	13.17	73.6523	73.6198	73.6523	0.00
22/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4986	5	5	5	0.00
22/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4388	4	4	4	0.00
22/05/2024	2044 On 01-August-24			Bond Future	12.67	72.0134	72.0085	72.0134	121,209.00
22/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	1010	1	1	1	0.00
22/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	1031	1	1	1	0.00
22/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	990	1	1	1	0.00
22/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	3007	3	3	3	0.00
22/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3923	4	4	4	0.00
22/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	879	1	1	1	15,000.00
22/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1255	1	1	1	5,000.00
22/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3194	3	3	3	0.00
22/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3119	3	3	3	0.00
22/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3156	3	3	3	0.00
22/05/2024	2044 On 07-November-24			Bond Future	12.80	73.7158	73.7110	73.7158	234.00
22/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	3278	3	3	3	0.00
22/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	3248	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
22/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3308	3	3	3	0.00
22/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2671	3	3	3	0.00
22/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2717	3	3	3	0.00
22/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2694	3	3	3	0.00
22/05/2024	2044 On 06-February-25			Bond Future	12.93	70.9350	70.9306	70.9350	0.00
22/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3939	4	4	4	0.00
22/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3468	3	3	3	0.00
22/05/2024	2044 On 08-May-25			Bond Future	13.07	72.4858	72.4819	72.4858	0.00
22/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3273	3	3	3	0.00
22/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5116	5	5	5	0.00
22/05/2024	2044 On 07-August-25			Bond Future	13.23	69.6035	69.6006	69.6035	0.00
22/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	5017	5	5	5	0.00
22/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4454	4	4	4	0.00
22/05/2024	2046 On 01-August-24			Bond Future	114.03	113.9581	114.0321	113.9581	12,603.00
22/05/2024	2046 On 07-November-24			Bond Future	114.55	114.4709	114.5500	114.4709	4,862.00
22/05/2024	2046 On 06-February-25			Bond Future	117.07	116.9913	117.0731	116.9913	0.00
22/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3063	3	3	3	0.00
22/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/05/2024	2046 On 08-May-25			Bond Future	117.40	117.3132	117.4012	117.3132	0.00
22/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
22/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4569	5	5	5	0.00
22/05/2024	2046 On 07-August-25			Bond Future	119.87	119.7811	119.8725	119.7811	0.00
22/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1183	1	1	1	0.00
22/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
22/05/2024	2050 On 01-August-24			Bond Future	112.77	112.8813	112.7659	112.8813	11,346.00
22/05/2024	2050 On 07-November-24			Bond Future	115.46	115.5796	115.4616	115.5796	4,091.00
22/05/2024	2050 On 06-February-25			Bond Future	115.64	115.7527	115.6368	115.7527	0.00
22/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	37	0	0	0	0.00
22/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/05/2024	2050 On 08-May-25			Bond Future	118.19	118.3126	118.1950	118.3126	0.00
22/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
22/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2965	3	3	3	0.00
22/05/2024	2050 On 07-August-25			Bond Future	118.26	118.3735	118.2585	118.3735	0.00
22/05/2024	2050 On 07-August-25	119.89	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
22/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1631	2	2	2	0.00
22/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	AL37 On 01-August-24			Index Future	968.29	968.4650	968.2930	968.4650	0.00
22/05/2024	AL37 On 07-November-24			Index Future	991.19	991.3650	991.1900	991.3650	0.00
22/05/2024	AL37 On 06-February-25			Index Future	1012.80	1012.9770	1012.8010	1012.9770	0.00
22/05/2024	AL37 On 08-May-25			Index Future	1035.00	1035.1750	1034.9970	1035.1750	0.00
22/05/2024	AL37 On 07-August-25			Index Future	1056.61	1056.7840	1056.6070	1056.7840	0.00
22/05/2024	AL7T On 01-August-24			Index Future	1123.08	1123.2020	1123.0790	1123.2020	0.00
22/05/2024	AL7T On 07-November-24			Index Future	1149.64	1149.7610	1149.6360	1149.7610	0.00
22/05/2024	AL7T On 06-February-25			Index Future	1174.70	1174.8260	1174.7020	1174.8260	0.00
22/05/2024	AL7T On 08-May-25			Index Future	1200.45	1200.5700	1200.4460	1200.5700	0.00
22/05/2024	AL7T On 07-August-25			Index Future	1225.51	1225.6320	1225.5110	1225.6320	0.00
22/05/2024	ALBI On 01-August-24			Index Future	975.40	975.6680	975.3950	975.6680	91.00
22/05/2024	ALBI On 07-November-24			Index Future	998.46	998.7390	998.4590	998.7390	16.00
22/05/2024	ALBI On 06-February-25			Index Future	1020.23	1020.5120	1020.2290	1020.5120	0.00
22/05/2024	ALBI On 08-May-25			Index Future	1042.59	1042.8740	1042.5880	1042.8740	0.00
22/05/2024	ALBI On 07-August-25			Index Future	1064.36	1064.6440	1064.3560	1064.6440	0.00
22/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/05/2024	C040 On 31-January-40			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
22/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	ES33 On 01-August-24			Bond Future	12.75	75.1024	75.1021	75.1024	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
22/05/2024	ES33 On 07-November-24			Bond Future	12.92	73.0943	73.0943	73.0943	0.00
22/05/2024	ES33 On 06-February-25			Bond Future	13.10	74.7030	74.7036	74.7030	0.00
22/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	972	1	1	1	0.00
22/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
22/05/2024	ES33 On 08-May-25			Bond Future	13.28	72.5496	72.5508	72.5496	0.00
22/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
22/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2221	2	2	2	0.00
22/05/2024	ES33 On 07-August-25			Bond Future	13.49	74.0712	74.0734	74.0712	0.00
22/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	269	0	0	0	0.00
22/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
22/05/2024	ES42 On 01-August-24			Bond Future	13.12	70.9005	70.8715	70.9005	0.00
22/05/2024	ES42 On 07-November-24			Bond Future	13.27	68.3265	68.2970	68.3265	0.00
22/05/2024	ES42 On 06-February-25			Bond Future	13.42	69.8295	69.8000	69.8295	0.00
22/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1407	1	1	1	0.00
22/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/05/2024	ES42 On 08-May-25			Bond Future	13.57	67.1039	67.0743	67.1039	0.00
22/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
22/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1557	2	2	2	0.00
22/05/2024	ES42 On 07-August-25			Bond Future	13.75	68.5081	68.4788	68.5081	0.00
22/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	207	0	0	0	0.00
22/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
22/05/2024	GOVI On 01-August-24			GOVI	960.94	961.2030	960.9420	961.2030	726.00
22/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	175520	18	18	18	0.00
22/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	175620	18	18	18	0.00
22/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	175720	18	18	18	0.00
22/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
22/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
22/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
22/05/2024	GOVI On 07-November-24			GOVI	983.67	983.9320	983.6650	983.9320	0.00
22/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	348650	35	35	35	0.00
22/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	348850	35	35	35	0.00
22/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	348750	35	35	35	0.00
22/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
22/05/2024	GOVI On 07-November-24	948.78	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
22/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
22/05/2024	GOVI On 06-February-25			GOVI	1005.11	1005.3820	1005.1120	1005.3820	0.00
22/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	331120	33	33	33	0.00
22/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/05/2024	GOVI On 08-May-25			GOVI	1027.14	1027.4130	1027.1400	1027.4130	0.00
22/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	51400	5	5	5	0.00
22/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
22/05/2024	GOVI On 07-August-25			GOVI	1048.59	1048.8600	1048.5860	1048.8600	0.00
22/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	375860	38	38	38	0.00
22/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
22/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/05/2024	IGOV On 01-August-24			Index Future	350.54	350.6660	350.5400	350.6660	587.00
22/05/2024	IGOV On 07-November-24			Index Future	358.92	359.0480	358.9200	359.0480	16.00
22/05/2024	IGOV On 06-February-25			Index Future	366.83	366.9580	366.8280	366.9580	0.00
22/05/2024	IGOV On 08-May-25			Index Future	374.95	375.0800	374.9480	375.0800	0.00
22/05/2024	IGOV On 07-August-25			Index Future	382.86	382.9890	382.8560	382.9890	0.00
22/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
22/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6600	91.6550	91.6600	0.00
22/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6750	91.6700	91.6750	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
22/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6700	91.6650	91.6700	0.00
22/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6750	91.6700	91.6750	0.00
22/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6420	91.6400	91.6420	0.00
22/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6450	91.6430	91.6450	0.00
22/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6250	91.6230	91.6250	0.00
22/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6350	91.6330	91.6350	0.00
22/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7150	91.7050	91.7150	0.00
22/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6700	91.6600	91.6700	0.00
22/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6300	91.6280	91.6300	0.00
22/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6500	91.6280	91.6500	0.00
22/05/2024	R035 On 01-August-24			Bond Future	11.94	85.6989	85.6923	85.6989	72,760.00
22/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1447	1	1	1	0.00
22/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1423	1	1	1	0.00
22/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1472	1	1	1	0.00
22/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5920	6	6	6	0.00
22/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5797	6	6	6	0.00
22/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	6544	7	7	7	0.00
22/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6419	6	6	6	0.00
22/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3633	4	4	4	0.00
22/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3450	3	3	3	0.00
22/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2590	3	3	3	5,100.00
22/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	878	1	1	1	5,100.00
22/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	815	1	1	1	2,740.00
22/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	270	0	0	0	8,000.00
22/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	257	0	0	0	0.00
22/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1263	1	1	1	0.00
22/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	344	0	0	0	7,500.00
22/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	328	0	0	0	8,650.00
22/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2142	2	2	2	0.00
22/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2198	2	2	2	0.00
22/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2170	2	2	2	0.00
22/05/2024	R035 On 07-November-24			Bond Future	12.07	83.2093	83.2027	83.2093	103,454.00
22/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	3097	3	3	3	0.00
22/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	3126	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
22/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	3069	3	3	3	0.00
22/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6594	7	7	7	0.00
22/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	3155	3	3	3	1,000.00
22/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1029	1	1	1	1,000.00
22/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2506	3	3	3	0.00
22/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2569	3	3	3	0.00
22/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2527	3	3	3	0.00
22/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2548	3	3	3	0.00
22/05/2024	R035 On 06-February-25			Bond Future	12.21	85.0217	85.0157	85.0217	0.00
22/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3936	4	4	4	0.00
22/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	2942	3	3	3	0.00
22/05/2024	R035 On 08-May-25			Bond Future	12.34	82.3646	82.3591	82.3646	0.00
22/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2560	3	3	3	0.00
22/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6863	7	7	7	0.00
22/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4882	5	5	5	0.00
22/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1943	2	2	2	400.00
22/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3169	3	3	3	400.00
22/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6352	6	6	6	0.00
22/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2181	2	2	2	400.00
22/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5328	5	5	5	0.00
22/05/2024	R035 On 07-August-25			Bond Future	12.50	84.0752	84.0707	84.0752	0.00
22/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4655	5	5	5	0.00
22/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	3956	4	4	4	0.00
22/05/2024	R053 On 01-August-24			Bond Future	12.57	96.8166	96.7704	96.8166	0.00
22/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	5223	5	5	5	0.00
22/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	5124	5	5	5	0.00
22/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	5173	5	5	5	0.00
22/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1201	1	1	1	0.00
22/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1218	1	1	1	0.00
22/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1184	1	1	1	0.00
22/05/2024	R053 On 07-November-24			Bond Future	12.69	93.2327	93.1858	93.2327	0.00
22/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4456	4	4	4	0.00
22/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4417	4	4	4	0.00
22/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4496	5	4	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
22/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3674	4	4	4	0.00
22/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3733	4	4	4	0.00
22/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3703	4	4	4	0.00
22/05/2024	R053 On 06-February-25			Bond Future	12.82	95.2627	95.2156	95.2627	0.00
22/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5351	5	5	5	0.00
22/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4516	5	5	5	0.00
22/05/2024	R053 On 08-May-25			Bond Future	12.95	91.4737	91.4261	91.4737	0.00
22/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4567	5	5	5	0.00
22/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	6708	7	7	7	0.00
22/05/2024	R053 On 07-August-25			Bond Future	13.10	93.3701	93.3230	93.3701	0.00
22/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6486	7	6	7	0.00
22/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	5997	6	6	6	0.00
22/05/2024	R186 On 01-August-24			Bond Future	9.03	104.3648	104.3673	104.3648	84,239.00
22/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	122	0	0	0	0.00
22/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	127	0	0	0	0.00
22/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	116	0	0	0	0.00
22/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	878	1	1	1	0.00
22/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	847	1	1	1	0.00
22/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	862	1	1	1	0.00
22/05/2024	R186 On 07-November-24			Bond Future	9.05	106.8322	106.8351	106.8322	38,605.00
22/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	759	1	1	1	0.00
22/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	772	1	1	1	0.00
22/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	747	1	1	1	0.00
22/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	596	1	1	1	0.00
22/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	582	1	1	1	0.00
22/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	589	1	1	1	0.00
22/05/2024	R186 On 06-February-25			Bond Future	9.08	103.8435	103.8473	103.8435	0.00
22/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	755	1	1	1	0.00
22/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	847	1	1	1	0.00
22/05/2024	R186 On 08-May-25			Bond Future	9.12	106.1156	106.1203	106.1156	0.00
22/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	397	0	0	0	0.00
22/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1374	1	1	1	0.00
22/05/2024	R186 On 07-August-25			Bond Future	9.26	103.0062	103.0125	103.0062	0.00
22/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1219	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
22/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	842	1	1	1	1,983.00
22/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1744	2	2	2	0.00
22/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	507	1	1	1	1,983.00
22/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	897	1	1	1	0.00
22/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	694	1	1	1	0.00
22/05/2024	R202 On 01-August-24			Bond Future	258.08	257.9069	258.0763	257.9069	441.00
22/05/2024	R202 On 07-November-24			Bond Future	264.25	264.0716	264.2459	264.0716	460.00
22/05/2024	R202 On 06-February-25			Bond Future	264.83	264.6422	264.8306	264.6422	0.00
22/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
22/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1959	2	2	2	0.00
22/05/2024	R202 On 08-May-25			Bond Future	270.69	270.4956	270.6900	270.4956	0.00
22/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
22/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1620	2	2	2	0.00
22/05/2024	R202 On 07-August-25			Bond Future	271.03	270.8183	271.0283	270.8183	0.00
22/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
22/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	572	1	1	1	0.00
22/05/2024	R209 On 01-August-24			Bond Future	12.04	66.4026	66.3959	66.4026	11,312.00
22/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	1061	1	1	1	0.00
22/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	1041	1	1	1	0.00
22/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	1080	1	1	1	0.00
22/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2186	2	2	2	0.00
22/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2241	2	2	2	0.00
22/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2213	2	2	2	0.00
22/05/2024	R209 On 07-November-24			Bond Future	12.16	64.8151	64.8084	64.8151	5,237.00
22/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2633	3	3	3	0.00
22/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2608	3	3	3	0.00
22/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2658	3	3	3	0.00
22/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2337	2	2	2	0.00
22/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2376	2	2	2	0.00
22/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2357	2	2	2	0.00
22/05/2024	R209 On 06-February-25			Bond Future	12.28	66.2268	66.2204	66.2268	0.00
22/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3402	3	3	3	0.00
22/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2690	3	3	3	0.00
22/05/2024	R209 On 08-May-25			Bond Future	12.40	64.5185	64.5124	64.5185	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
22/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2381	2	2	2	0.00
22/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4648	5	5	5	0.00
22/05/2024	R209 On 07-August-25			Bond Future	12.54	65.8581	65.8529	65.8581	0.00
22/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	4144	4	4	4	0.00
22/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3569	4	4	4	0.00
22/05/2024	R210 On 01-August-24			Bond Future	239.83	239.9025	239.8261	239.9025	1,448.00
22/05/2024	R210 On 07-November-24			Bond Future	242.21	242.2850	242.2121	242.2850	0.00
22/05/2024	R210 On 06-February-25			Bond Future	247.55	247.6201	247.5475	247.6201	0.00
22/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7937	8	8	8	0.00
22/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/05/2024	R210 On 08-May-25			Bond Future	249.60	249.6631	249.5961	249.6631	0.00
22/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1566	2	2	2	0.00
22/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
22/05/2024	R210 On 07-August-25			Bond Future	254.85	254.9179	254.8529	254.9179	0.00
22/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6413	6	6	6	0.00
22/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
22/05/2024	R213 On 01-August-24			Bond Future	10.83	85.3464	85.3379	85.3464	25,429.00
22/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1485	1	1	1	0.00
22/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1508	2	2	2	0.00
22/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1462	1	1	1	0.00
22/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1344	1	1	1	0.00
22/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1308	1	1	1	0.00
22/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1326	1	1	1	0.00
22/05/2024	R213 On 07-November-24			Bond Future	10.94	83.8024	83.7940	83.8024	38,437.00
22/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2733	3	3	3	0.00
22/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2758	3	3	3	0.00
22/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2709	3	3	3	0.00
22/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1643	2	2	2	0.00
22/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1613	2	2	2	0.00
22/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1628	2	2	2	0.00
22/05/2024	R213 On 06-February-25			Bond Future	11.05	85.6280	85.6201	85.6280	0.00
22/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	3151	3	3	3	0.00
22/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2028	2	2	2	0.00
22/05/2024	R213 On 08-May-25			Bond Future	11.17	83.9391	83.9316	83.9391	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
22/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1687	2	2	2	0.00
22/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4145	4	4	4	0.00
22/05/2024	R213 On 07-August-25			Bond Future	11.32	85.6842	85.6777	85.6842	0.00
22/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3806	4	4	4	0.00
22/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2595	3	3	3	0.00
22/05/2024	R214 On 01-August-24			Bond Future	12.41	61.6745	61.6432	61.6745	11,076.00
22/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1091	1	1	1	0.00
22/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1072	1	1	1	0.00
22/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1111	1	1	1	0.00
22/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2210	2	2	2	0.00
22/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2266	2	2	2	0.00
22/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2238	2	2	2	0.00
22/05/2024	R214 On 07-November-24			Bond Future	12.53	59.8253	59.7935	59.8253	1,770.00
22/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2729	3	3	3	0.00
22/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2703	3	3	3	0.00
22/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2755	3	3	3	0.00
22/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2352	2	2	2	0.00
22/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2392	2	2	2	0.00
22/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2372	2	2	2	0.00
22/05/2024	R214 On 06-February-25			Bond Future	12.65	61.1284	61.0963	61.1284	0.00
22/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3214	3	3	3	0.00
22/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	2958	3	3	3	0.00
22/05/2024	R214 On 08-May-25			Bond Future	12.77	59.1573	59.1250	59.1573	0.00
22/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2734	3	3	3	0.00
22/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4423	4	4	4	0.00
22/05/2024	R214 On 07-August-25			Bond Future	12.91	60.3858	60.3537	60.3858	0.00
22/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	4079	4	4	4	0.00
22/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	3812	4	4	4	0.00
22/05/2024	R248 On 01-August-24			Bond Future	12.57	75.1491	75.1124	75.1491	247,203.00
22/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1333	1	1	1	0.00
22/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1357	1	1	1	0.00
22/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1309	1	1	1	0.00
22/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	2836	3	3	3	0.00
22/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	2767	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
22/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	2801	3	3	3	0.00
22/05/2024	R248 On 07-November-24			Bond Future	12.69	72.4736	72.4363	72.4736	11,423.00
22/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3342	3	3	3	0.00
22/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3374	3	3	3	0.00
22/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3312	3	3	3	0.00
22/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2833	3	3	3	0.00
22/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2786	3	3	3	0.00
22/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2809	3	3	3	0.00
22/05/2024	R248 On 06-February-25			Bond Future	12.82	74.0520	74.0145	74.0520	10,000.00
22/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3473	3	3	3	0.00
22/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4075	4	4	4	0.00
22/05/2024	R248 On 08-May-25			Bond Future	12.94	71.2182	71.1803	71.2182	0.00
22/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3366	3	3	3	0.00
22/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5242	5	5	5	0.00
22/05/2024	R248 On 07-August-25			Bond Future	13.09	72.6963	72.6588	72.6963	0.00
22/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	5176	5	5	5	0.00
22/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4551	5	5	5	0.00
22/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00