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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/05/2024 TO: 20/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	2025 On 01-August-24			Bond Future	181.82	181.7785	181.8248	181.7785	4,870.00
20/05/2024	2025 On 07-November-24			Bond Future	186.17	186.1230	186.1706	186.1230	4,944.00
20/05/2024	2029 On 01-August-24			Bond Future	131.04	131.0173	131.0436	131.0173	9,526.00
20/05/2024	2029 On 07-November-24			Bond Future	132.77	132.7412	132.7684	132.7412	0.00
20/05/2024	2029 On 06-February-25			Bond Future	135.69	135.6636	135.6917	135.6636	0.00
20/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3292	3	3	3	0.00
20/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
20/05/2024	2029 On 08-May-25			Bond Future	137.25	137.2226	137.2518	137.2226	0.00
20/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
20/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	598	1	1	1	0.00
20/05/2024	2029 On 07-August-25			Bond Future	140.14	140.1104	140.1409	140.1104	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
20/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2731	3	3	3	0.00
20/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
20/05/2024	2030 On 01-August-24			Bond Future	10.36	90.1589	90.4454	90.1589	121,097.00
20/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1345	1	1	1	0.00
20/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1366	1	1	1	0.00
20/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1324	1	1	1	0.00
20/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	1017	1	1	1	600.00
20/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	2121	2	2	2	600.00
20/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3871	4	4	4	0.00
20/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	295	0	0	0	600.00
20/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1591	2	2	2	0.00
20/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	779	1	1	1	0.00
20/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1280	1	1	1	0.00
20/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1244	1	1	1	0.00
20/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1262	1	1	1	0.00
20/05/2024	2030 On 07-November-24			Bond Future	10.45	92.2902	92.5836	92.2902	53,764.00
20/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2532	2	3	2	0.00
20/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2509	2	3	2	0.00
20/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2555	2	3	2	0.00
20/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1447	1	1	1	600.00
20/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2441	2	2	2	600.00
20/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5678	5	6	5	0.00
20/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	450	1	0	1	600.00
20/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1471	2	1	2	0.00
20/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2329	3	2	3	0.00
20/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1402	2	1	2	0.00
20/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1429	2	1	2	0.00
20/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1415	2	1	2	0.00
20/05/2024	2030 On 06-February-25			Bond Future	10.54	90.2897	90.5897	90.2897	0.00
20/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2549	2	3	2	0.00
20/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2065	2	2	2	0.00
20/05/2024	2030 On 08-May-25			Bond Future	10.66	92.2644	92.5712	92.2644	0.00
20/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1369	1	1	1	0.00
20/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5245	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
20/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1939	2	2	2	1,640.00
20/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2621	2	3	2	2,280.00
20/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6304	6	6	6	0.00
20/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	967	1	1	1	2,280.00
20/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2510	3	3	3	0.00
20/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1251	1	1	1	1,640.00
20/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3135	3	3	3	0.00
20/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	3895	4	4	4	0.00
20/05/2024	2030 On 07-August-25			Bond Future	10.82	90.1706	90.4843	90.1706	0.00
20/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3302	3	3	3	0.00
20/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5527	5	6	5	0.00
20/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	2148	2	2	2	1,054.00
20/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1398	1	1	1	1,054.00
20/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3248	3	3	3	0.00
20/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2348	2	2	2	0.00
20/05/2024	2032 On 01-August-24			Bond Future	11.21	87.5949	87.9069	87.5949	96,756.00
20/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1448	1	1	1	0.00
20/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1425	1	1	1	0.00
20/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1471	1	1	1	0.00
20/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	6009	6	6	6	0.00
20/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2736	3	3	3	600.00
20/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	5148	5	5	5	0.00
20/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1379	1	1	1	600.00
20/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	954	1	1	1	0.00
20/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	344	0	0	0	600.00
20/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	1848	2	2	2	0.00
20/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	242	0	0	0	11,000.00
20/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1757	2	2	2	0.00
20/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	1802	2	2	2	0.00
20/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1780	2	2	2	0.00
20/05/2024	2032 On 07-November-24			Bond Future	11.33	85.4979	85.8174	85.4979	52,520.00
20/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2717	3	3	3	0.00
20/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2742	3	3	3	0.00
20/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2691	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
20/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1852	2	2	2	600.00
20/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	3059	3	3	3	600.00
20/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	7314	7	7	7	0.00
20/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8709	8	9	8	0.00
20/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	3141	3	3	3	1,615.00
20/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	317	0	0	0	1,615.00
20/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1787	2	2	2	0.00
20/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	527	1	1	1	600.00
20/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	1836	2	2	2	0.00
20/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	2835	3	3	3	0.00
20/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2078	2	2	2	0.00
20/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2041	2	2	2	0.00
20/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2060	2	2	2	0.00
20/05/2024	2032 On 06-February-25			Bond Future	11.45	87.3595	87.6861	87.3595	0.00
20/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3536	3	4	3	0.00
20/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2398	3	2	3	0.00
20/05/2024	2032 On 08-May-25			Bond Future	11.58	85.1028	85.4369	85.1028	0.00
20/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1923	2	2	2	0.00
20/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	4791	5	5	5	0.00
20/05/2024	2032 On 07-August-25			Bond Future	11.74	86.8691	87.2105	86.8691	0.00
20/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	4210	4	4	4	0.00
20/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3131	3	3	3	0.00
20/05/2024	2033 On 01-August-24			Bond Future	122.58	122.6529	122.5838	122.6529	7,742.00
20/05/2024	2033 On 07-November-24			Bond Future	124.01	124.0791	124.0085	124.0791	0.00
20/05/2024	2033 On 06-February-25			Bond Future	126.74	126.8109	126.7390	126.8109	0.00
20/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1799	2	2	2	0.00
20/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/05/2024	2033 On 08-May-25			Bond Future	128.00	128.0736	128.0006	128.0736	0.00
20/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
20/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2619	3	3	3	0.00
20/05/2024	2033 On 07-August-25			Bond Future	130.70	130.7690	130.6950	130.7690	0.00
20/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2045	2	2	2	0.00
20/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/05/2024	2037 On 01-August-24			Bond Future	12.35	75.5618	75.9404	75.5618	192,304.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1224	1	1	1	0.00
20/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1246	1	1	1	1,383.00
20/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1202	1	1	1	0.00
20/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	7252	7	7	7	0.00
20/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4628	4	5	4	0.00
20/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	577	1	1	1	1,383.00
20/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	210	0	0	0	1,383.00
20/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2562	3	3	3	0.00
20/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2500	3	2	3	0.00
20/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2531	3	3	3	0.00
20/05/2024	2037 On 07-November-24			Bond Future	12.48	77.3479	77.7356	77.3479	14,225.00
20/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	3108	3	3	3	0.00
20/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	3080	3	3	3	0.00
20/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	3137	3	3	3	0.00
20/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2594	3	3	3	0.00
20/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2637	3	3	3	0.00
20/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2616	3	3	3	0.00
20/05/2024	2037 On 06-February-25			Bond Future	12.62	74.7710	75.1674	74.7710	0.00
20/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3823	4	4	4	0.00
20/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3116	3	3	3	0.00
20/05/2024	2037 On 08-May-25			Bond Future	12.76	76.4056	76.8108	76.4056	3,975.00
20/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2749	3	3	3	0.00
20/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5647	5	6	5	7,500.00
20/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3444	3	3	3	15,000.00
20/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5498	5	5	5	7,500.00
20/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	2940	3	3	3	0.00
20/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4476	5	4	5	0.00
20/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	2858	3	3	3	0.00
20/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5289	6	5	6	0.00
20/05/2024	2037 On 07-August-25			Bond Future	12.93	73.7300	74.1440	73.7300	0.00
20/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4584	4	5	4	0.00
20/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4213	4	4	4	0.00
20/05/2024	2038 On 01-August-24			Bond Future	131.37	131.4923	131.3739	131.4923	3,162.00
20/05/2024	2038 On 07-November-24			Bond Future	134.51	134.6350	134.5140	134.6350	425.00

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20/05/2024	2038 On 06-February-25			Bond Future	135.35	135.4702	135.3472	135.4702	0.00
20/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	117	0	0	0	0.00
20/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/05/2024	2038 On 08-May-25			Bond Future	138.34	138.4657	138.3401	138.4657	0.00
20/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
20/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1340	1	1	1	0.00
20/05/2024	2038 On 07-August-25			Bond Future	139.07	139.1972	139.0703	139.1972	0.00
20/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
20/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	490	0	0	0	0.00
20/05/2024	2040 On 01-August-24			Bond Future	12.61	75.5223	75.8385	75.5223	38,103.00
20/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1242	1	1	1	0.00
20/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1220	1	1	1	0.00
20/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1265	1	1	1	0.00
20/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	3061	3	3	3	7,500.00
20/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	5095	5	5	5	0.00
20/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1132	1	1	1	680.00
20/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2819	3	3	3	0.00
20/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1359	2	1	2	680.00
20/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	2946	3	3	3	0.00
20/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	574	1	1	1	680.00
20/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1233	1	1	1	0.00
20/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2741	3	3	3	0.00
20/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	2808	3	3	3	0.00
20/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	2774	3	3	3	0.00
20/05/2024	2040 On 07-November-24			Bond Future	12.74	77.3075	77.6312	77.3075	91,394.00
20/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3369	3	3	3	0.00
20/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3309	3	3	3	0.00
20/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3339	3	3	3	0.00
20/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2758	3	3	3	0.00
20/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2781	3	3	3	0.00
20/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2736	3	3	3	0.00
20/05/2024	2040 On 06-February-25			Bond Future	12.88	74.4791	74.8101	74.4791	14.00
20/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3858	4	4	4	0.00
20/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3474	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	2040 On 08-May-25			Bond Future	13.02	76.1071	76.4455	76.1071	3,900.00
20/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3216	3	3	3	0.00
20/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5435	5	5	5	7,500.00
20/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3514	3	4	3	15,000.00
20/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5650	5	6	5	7,500.00
20/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3244	3	3	3	0.00
20/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	4928	5	5	5	0.00
20/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5270	5	5	5	0.00
20/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3373	4	3	4	0.00
20/05/2024	2040 On 07-August-25			Bond Future	13.19	73.1741	73.5200	73.1741	0.00
20/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4941	5	5	5	0.00
20/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4443	5	4	5	0.00
20/05/2024	2044 On 01-August-24			Bond Future	12.69	71.5763	71.9211	71.5763	118,393.00
20/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	1005	1	1	1	0.00
20/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	1025	1	1	1	0.00
20/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	985	1	1	1	0.00
20/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2977	3	3	3	0.00
20/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3883	4	4	4	0.00
20/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	927	1	1	1	15,000.00
20/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1312	1	1	1	5,000.00
20/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3276	4	3	4	0.00
20/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3201	3	3	3	0.00
20/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3238	4	3	4	0.00
20/05/2024	2044 On 07-November-24			Bond Future	12.82	73.2682	73.6212	73.2682	234.00
20/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	3246	3	3	3	0.00
20/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	3216	3	3	3	0.00
20/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3276	3	3	3	0.00
20/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2729	3	3	3	0.00
20/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2775	3	3	3	0.00
20/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2752	3	3	3	0.00
20/05/2024	2044 On 06-February-25			Bond Future	12.95	70.4771	70.8380	70.4771	0.00
20/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3903	4	4	4	0.00
20/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3524	4	4	4	0.00
20/05/2024	2044 On 08-May-25			Bond Future	13.09	72.0176	72.3865	72.0176	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
20/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3241	3	3	3	0.00
20/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5179	5	5	5	0.00
20/05/2024	2044 On 07-August-25			Bond Future	13.25	69.1248	69.5019	69.1248	0.00
20/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4973	5	5	5	0.00
20/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4509	5	5	5	0.00
20/05/2024	2046 On 01-August-24			Bond Future	113.93	114.2523	113.9333	114.2523	12,200.00
20/05/2024	2046 On 07-November-24			Bond Future	114.44	114.7713	114.4450	114.7713	4,862.00
20/05/2024	2046 On 06-February-25			Bond Future	116.96	117.2977	116.9645	117.2977	0.00
20/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2955	3	3	3	0.00
20/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/05/2024	2046 On 08-May-25			Bond Future	117.29	117.6263	117.2863	117.6263	0.00
20/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
20/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4684	4	5	4	0.00
20/05/2024	2046 On 07-August-25			Bond Future	119.75	120.0997	119.7530	120.0997	0.00
20/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1063	1	1	1	0.00
20/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/05/2024	2050 On 01-August-24			Bond Future	112.95	112.8313	112.9518	112.8313	11,346.00
20/05/2024	2050 On 07-November-24			Bond Future	115.65	115.5280	115.6516	115.5280	4,091.00
20/05/2024	2050 On 06-February-25			Bond Future	115.83	115.6998	115.8266	115.6998	0.00
20/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	227	0	0	0	0.00
20/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/05/2024	2050 On 08-May-25			Bond Future	118.39	118.2581	118.3879	118.2581	0.00
20/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
20/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2772	3	3	3	0.00
20/05/2024	2050 On 07-August-25			Bond Future	118.45	118.3152	118.4488	118.3152	0.00
20/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
20/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1441	2	1	2	0.00
20/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	AL37 On 01-August-24			Index Future	967.69	964.6910	967.6890	964.6910	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
20/05/2024	AL37 On 07-November-24			Index Future	990.57	987.4980	990.5700	987.4980	0.00
20/05/2024	AL37 On 06-February-25			Index Future	1012.16	1009.0160	1012.1620	1009.0160	0.00
20/05/2024	AL37 On 08-May-25			Index Future	1034.34	1031.1180	1034.3400	1031.1180	0.00
20/05/2024	AL37 On 07-August-25			Index Future	1055.93	1052.6240	1055.9270	1052.6240	0.00
20/05/2024	AL7T On 01-August-24			Index Future	1121.91	1117.2330	1121.9070	1117.2330	0.00
20/05/2024	AL7T On 07-November-24			Index Future	1148.43	1143.6460	1148.4340	1143.6460	0.00
20/05/2024	AL7T On 06-February-25			Index Future	1173.47	1168.5660	1173.4680	1168.5660	0.00
20/05/2024	AL7T On 08-May-25			Index Future	1199.18	1194.1630	1199.1790	1194.1630	0.00
20/05/2024	AL7T On 07-August-25			Index Future	1224.21	1219.0700	1224.2070	1219.0700	0.00
20/05/2024	ALBI On 01-August-24			Index Future	974.70	971.2150	974.7000	971.2150	91.00
20/05/2024	ALBI On 07-November-24			Index Future	997.75	994.1760	997.7470	994.1760	16.00
20/05/2024	ALBI On 06-February-25			Index Future	1019.50	1015.8390	1019.4960	1015.8390	0.00
20/05/2024	ALBI On 08-May-25			Index Future	1041.83	1038.0910	1041.8340	1038.0910	0.00
20/05/2024	ALBI On 07-August-25			Index Future	1063.58	1059.7420	1063.5780	1059.7420	0.00
20/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	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
20/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	ES33 On 01-August-24			Bond Future	12.76	74.8233	75.0509	74.8233	0.00
20/05/2024	ES33 On 07-November-24			Bond Future	12.93	72.8084	73.0415	72.8084	0.00
20/05/2024	ES33 On 06-February-25			Bond Future	13.11	74.4104	74.6489	74.4104	0.00
20/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	917	1	1	1	0.00
20/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/05/2024	ES33 On 08-May-25			Bond Future	13.29	72.2501	72.4941	72.2501	0.00
20/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
20/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2278	3	2	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
20/05/2024	ES33 On 07-August-25			Bond Future	13.51	73.7647	74.0141	73.7647	0.00
20/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	210	0	0	0	0.00
20/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/05/2024	ES42 On 01-August-24			Bond Future	13.12	70.5479	70.8667	70.5479	0.00
20/05/2024	ES42 On 07-November-24			Bond Future	13.27	67.9654	68.2919	67.9654	0.00
20/05/2024	ES42 On 06-February-25			Bond Future	13.42	69.4601	69.7939	69.4601	0.00
20/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1400	1	1	1	0.00
20/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/05/2024	ES42 On 08-May-25			Bond Future	13.57	66.7260	67.0674	66.7260	0.00
20/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
20/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1563	2	2	2	0.00
20/05/2024	ES42 On 07-August-25			Bond Future	13.75	68.1215	68.4705	68.1215	0.00
20/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	198	0	0	0	0.00
20/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/05/2024	GOVI On 01-August-24			GOVI	960.22	956.7570	960.2180	956.7570	734.00
20/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	168280	13	17	13	0.00
20/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	168380	13	17	13	0.00
20/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	168480	13	17	13	0.00
20/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
20/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
20/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
20/05/2024	GOVI On 07-November-24			GOVI	982.92	979.3760	982.9220	979.3760	0.00
20/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	341220	31	34	31	0.00
20/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	341420	31	34	31	0.00
20/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	341320	31	34	31	0.00
20/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
20/05/2024	GOVI On 06-February-25			GOVI	1004.35	1000.7170	1004.3480	1000.7170	0.00
20/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	323480	29	32	29	0.00
20/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/05/2024	GOVI On 08-May-25			GOVI	1026.35	1022.6370	1026.3540	1022.6370	0.00
20/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	43540	1	4	1	0.00
20/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00

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20/05/2024	GOVI On 07-August-25			GOVI	1047.78	1043.9670	1047.7750	1043.9670	0.00
20/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	367750	33	37	33	0.00
20/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2024	IGOV On 01-August-24			Index Future	350.86	350.8780	350.8600	350.8780	587.00
20/05/2024	IGOV On 07-November-24			Index Future	359.25	359.2640	359.2470	359.2640	16.00
20/05/2024	IGOV On 06-February-25			Index Future	367.16	367.1750	367.1600	367.1750	0.00
20/05/2024	IGOV On 08-May-25			Index Future	375.29	375.2980	375.2860	375.2980	0.00
20/05/2024	IGOV On 07-August-25			Index Future	383.20	383.2040	383.1970	383.2040	0.00
20/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
20/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6600	91.6550	91.6600	0.00
20/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6750	91.6700	91.6750	0.00
20/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6700	91.6650	91.6700	0.00
20/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6750	91.6700	91.6750	0.00
20/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6420	91.6400	91.6420	0.00
20/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6450	91.6430	91.6450	0.00
20/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6250	91.6230	91.6250	0.00
20/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6350	91.6330	91.6350	0.00
20/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7150	91.7050	91.7150	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
20/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6700	91.6600	91.6700	0.00
20/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6300	91.6280	91.6300	0.00
20/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6500	91.6280	91.6500	0.00
20/05/2024	R035 On 01-August-24			Bond Future	11.96	85.2078	85.5858	85.2078	73,770.00
20/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1425	1	1	1	0.00
20/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1401	1	1	1	0.00
20/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1449	1	1	1	0.00
20/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5843	6	6	6	0.00
20/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5720	5	6	5	0.00
20/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	6462	6	6	6	400.00
20/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6338	6	6	6	0.00
20/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3578	3	4	3	0.00
20/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3397	3	3	3	0.00
20/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2549	2	3	2	5,100.00
20/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	932	1	1	1	5,100.00
20/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	866	1	1	1	2,740.00
20/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	295	0	0	0	8,000.00
20/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	281	0	0	0	0.00
20/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1328	2	1	2	0.00
20/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	374	0	0	0	7,500.00
20/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	357	0	0	0	8,650.00
20/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2226	2	2	2	0.00
20/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2282	3	2	3	0.00
20/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2254	3	2	3	0.00
20/05/2024	R035 On 07-November-24			Bond Future	12.09	82.7064	83.0934	82.7064	103,454.00
20/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	3054	3	3	3	0.00
20/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	3083	3	3	3	0.00
20/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	3026	3	3	3	0.00
20/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6522	6	7	6	0.00
20/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	3111	3	3	3	1,000.00
20/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1067	1	1	1	1,000.00
20/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2572	3	3	3	0.00
20/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2636	3	3	3	0.00
20/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2593	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
20/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2614	3	3	3	0.00
20/05/2024	R035 On 06-February-25			Bond Future	12.23	84.5074	84.9030	84.5074	0.00
20/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3886	4	4	4	0.00
20/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3004	3	3	3	0.00
20/05/2024	R035 On 08-May-25			Bond Future	12.36	81.8386	82.2431	81.8386	0.00
20/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2523	2	3	2	0.00
20/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6793	7	7	7	0.00
20/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4824	5	5	5	0.00
20/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1914	2	2	2	400.00
20/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3227	3	3	3	400.00
20/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6438	7	6	7	0.00
20/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2227	2	2	2	400.00
20/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5407	6	5	6	0.00
20/05/2024	R035 On 07-August-25			Bond Future	12.53	83.5374	83.9508	83.5374	0.00
20/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4599	4	5	4	0.00
20/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4020	4	4	4	0.00
20/05/2024	R053 On 01-August-24			Bond Future	12.58	96.3161	96.6956	96.3161	0.00
20/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	5201	5	5	5	0.00
20/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	5102	5	5	5	0.00
20/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	5151	5	5	5	0.00
20/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1254	1	1	1	0.00
20/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1271	1	1	1	0.00
20/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1236	1	1	1	0.00
20/05/2024	R053 On 07-November-24			Bond Future	12.70	92.7203	93.1088	92.7203	0.00
20/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4438	4	4	4	0.00
20/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4399	4	4	4	0.00
20/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4478	4	4	4	0.00
20/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3732	4	4	4	0.00
20/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3792	4	4	4	0.00
20/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3762	4	4	4	0.00
20/05/2024	R053 On 06-February-25			Bond Future	12.83	94.7386	95.1359	94.7386	0.00
20/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5326	5	5	5	0.00
20/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4570	5	5	5	0.00
20/05/2024	R053 On 08-May-25			Bond Future	12.96	90.9376	91.3438	90.9376	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
20/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4544	4	5	4	0.00
20/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	6767	7	7	7	0.00
20/05/2024	R053 On 07-August-25			Bond Future	13.11	92.8219	93.2371	92.8219	0.00
20/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6453	6	6	6	0.00
20/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6050	6	6	6	0.00
20/05/2024	R186 On 01-August-24			Bond Future	9.05	104.2574	104.3287	104.2574	83,641.00
20/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	117	0	0	0	0.00
20/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	123	0	0	0	0.00
20/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	111	0	0	0	0.00
20/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	912	1	1	1	0.00
20/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	880	1	1	1	0.00
20/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	896	1	1	1	0.00
20/05/2024	R186 On 07-November-24			Bond Future	9.07	106.7221	106.7952	106.7221	38,605.00
20/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	742	1	1	1	0.00
20/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	754	1	1	1	0.00
20/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	730	1	1	1	0.00
20/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	619	1	1	1	0.00
20/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	605	1	1	1	0.00
20/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	612	1	1	1	0.00
20/05/2024	R186 On 06-February-25			Bond Future	9.11	103.7304	103.8054	103.7304	0.00
20/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	738	1	1	1	0.00
20/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	872	1	1	1	0.00
20/05/2024	R186 On 08-May-25			Bond Future	9.15	105.9996	106.0765	105.9996	0.00
20/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	385	0	0	0	0.00
20/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1407	1	1	1	0.00
20/05/2024	R186 On 07-August-25			Bond Future	9.30	102.8866	102.9657	102.8866	0.00
20/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1193	1	1	1	0.00
20/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	821	1	1	1	1,983.00
20/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1714	2	2	2	0.00
20/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	523	1	1	1	1,983.00
20/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	923	1	1	1	0.00
20/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	715	1	1	1	0.00
20/05/2024	R202 On 01-August-24			Bond Future	258.26	258.2021	258.2586	258.2021	441.00
20/05/2024	R202 On 07-November-24			Bond Future	264.43	264.3732	264.4315	264.3732	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
20/05/2024	R202 On 06-February-25			Bond Future	265.01	264.9495	265.0101	264.9495	0.00
20/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
20/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1780	2	2	2	0.00
20/05/2024	R202 On 08-May-25			Bond Future	270.87	270.8084	270.8710	270.8084	0.00
20/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
20/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1439	2	1	2	0.00
20/05/2024	R202 On 07-August-25			Bond Future	271.20	271.1331	271.1992	271.1331	0.00
20/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
20/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	401	0	0	0	0.00
20/05/2024	R209 On 01-August-24			Bond Future	12.05	66.0400	66.3501	66.0400	11,312.00
20/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	1064	1	1	1	0.00
20/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	1044	1	1	1	0.00
20/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	1083	1	1	1	0.00
20/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2234	2	2	2	0.00
20/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2289	3	2	3	0.00
20/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2262	2	2	2	0.00
20/05/2024	R209 On 07-November-24			Bond Future	12.17	64.4438	64.7613	64.4438	5,237.00
20/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2623	2	3	2	0.00
20/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2598	2	3	2	0.00
20/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2647	3	3	3	0.00
20/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2374	3	2	3	0.00
20/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2413	3	2	3	0.00
20/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2393	3	2	3	0.00
20/05/2024	R209 On 06-February-25			Bond Future	12.29	65.8469	66.1715	65.8469	0.00
20/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3387	3	3	3	0.00
20/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2723	3	3	3	0.00
20/05/2024	R209 On 08-May-25			Bond Future	12.41	64.1301	64.4619	64.1301	0.00
20/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2369	2	2	2	0.00
20/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4687	5	5	5	0.00
20/05/2024	R209 On 07-August-25			Bond Future	12.56	65.4610	65.8001	65.4610	0.00
20/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	4123	4	4	4	0.00
20/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3602	4	4	4	0.00
20/05/2024	R210 On 01-August-24			Bond Future	239.73	239.8530	239.7269	239.8530	1,336.00
20/05/2024	R210 On 07-November-24			Bond Future	242.10	242.2330	242.1042	242.2330	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
20/05/2024	R210 On 06-February-25			Bond Future	247.43	247.5656	247.4346	247.5656	0.00
20/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7825	8	8	8	0.00
20/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/05/2024	R210 On 08-May-25			Bond Future	249.47	249.6069	249.4741	249.6069	0.00
20/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1444	2	1	2	0.00
20/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
20/05/2024	R210 On 07-August-25			Bond Future	254.72	254.8582	254.7238	254.8582	0.00
20/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6284	6	6	6	0.00
20/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/05/2024	R213 On 01-August-24			Bond Future	10.85	84.9982	85.2571	84.9982	25,429.00
20/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1462	1	1	1	0.00
20/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1485	1	1	1	0.00
20/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1440	1	1	1	0.00
20/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1402	2	1	2	0.00
20/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1366	2	1	2	0.00
20/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1384	2	1	2	0.00
20/05/2024	R213 On 07-November-24			Bond Future	10.96	83.4459	83.7110	83.4459	38,437.00
20/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2697	3	3	3	0.00
20/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2721	3	3	3	0.00
20/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2673	3	3	3	0.00
20/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1689	2	2	2	0.00
20/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1659	2	2	2	0.00
20/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1674	2	2	2	0.00
20/05/2024	R213 On 06-February-25			Bond Future	11.08	85.2632	85.5343	85.2632	0.00
20/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	3111	3	3	3	0.00
20/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2073	2	2	2	0.00
20/05/2024	R213 On 08-May-25			Bond Future	11.19	83.5659	83.8431	83.5659	0.00
20/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1661	2	2	2	0.00
20/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4208	4	4	4	0.00
20/05/2024	R213 On 07-August-25			Bond Future	11.35	85.3025	85.5859	85.3025	0.00
20/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3760	4	4	4	0.00
20/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2641	3	3	3	0.00
20/05/2024	R214 On 01-August-24			Bond Future	12.41	61.3528	61.6450	61.3528	11,076.00
20/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1114	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
20/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1094	1	1	1	0.00
20/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1134	1	1	1	0.00
20/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2231	2	2	2	0.00
20/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2287	2	2	2	0.00
20/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2258	2	2	2	0.00
20/05/2024	R214 On 07-November-24			Bond Future	12.53	59.4959	59.7950	59.4959	1,770.00
20/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2745	3	3	3	0.00
20/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2719	3	3	3	0.00
20/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2770	3	3	3	0.00
20/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2367	3	2	3	0.00
20/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2406	3	2	3	0.00
20/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2386	3	2	3	0.00
20/05/2024	R214 On 06-February-25			Bond Future	12.65	60.7914	61.0973	60.7914	0.00
20/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3226	3	3	3	0.00
20/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	2969	3	3	3	0.00
20/05/2024	R214 On 08-May-25			Bond Future	12.77	58.8127	59.1254	58.8127	0.00
20/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2744	3	3	3	0.00
20/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4433	5	4	5	0.00
20/05/2024	R214 On 07-August-25			Bond Future	12.91	60.0335	60.3529	60.0335	0.00
20/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	4087	4	4	4	0.00
20/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	3821	4	4	4	0.00
20/05/2024	R248 On 01-August-24			Bond Future	12.58	74.7029	75.0553	74.7029	247,209.00
20/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1337	1	1	1	0.00
20/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1361	1	1	1	0.00
20/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1314	1	1	1	0.00
20/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	2897	3	3	3	0.00
20/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	2828	3	3	3	0.00
20/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	2862	3	3	3	0.00
20/05/2024	R248 On 07-November-24			Bond Future	12.70	72.0168	72.3775	72.0168	11,423.00
20/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3328	3	3	3	0.00
20/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3359	3	3	3	0.00
20/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3298	3	3	3	0.00
20/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2878	3	3	3	0.00
20/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2830	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
20/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2854	3	3	3	0.00
20/05/2024	R248 On 06-February-25			Bond Future	12.83	73.5848	73.9536	73.5848	10,000.00
20/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3457	3	3	3	0.00
20/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4120	4	4	4	0.00
20/05/2024	R248 On 08-May-25			Bond Future	12.96	70.7404	71.1175	70.7404	0.00
20/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3349	3	3	3	0.00
20/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5288	6	5	6	0.00
20/05/2024	R248 On 07-August-25			Bond Future	13.10	72.2079	72.5932	72.2079	0.00
20/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	5151	5	5	5	0.00
20/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4591	5	5	5	0.00
20/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00