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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/05/2024 TO: 23/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	2025 On 01-August-24			Bond Future	181.91	181.9379	181.9114	181.9379	4,870.00
23/05/2024	2025 On 07-November-24			Bond Future	186.26	186.2872	186.2603	186.2872	4,944.00
23/05/2024	2029 On 01-August-24			Bond Future	131.06	131.0302	131.0565	131.0302	9,526.00
23/05/2024	2029 On 07-November-24			Bond Future	132.78	132.7573	132.7844	132.7573	0.00
23/05/2024	2029 On 06-February-25			Bond Future	135.71	135.6818	135.7098	135.6818	0.00
23/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3310	3	3	3	0.00
23/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/05/2024	2029 On 08-May-25			Bond Future	137.27	137.2448	137.2739	137.2448	0.00
23/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
23/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	576	1	1	1	0.00
23/05/2024	2029 On 07-August-25			Bond Future	140.17	140.1363	140.1666	140.1363	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
23/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2757	3	3	3	0.00
23/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
23/05/2024	2030 On 01-August-24			Bond Future	10.48	90.5017	89.9834	90.5017	119,255.00
23/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1092	1	1	1	0.00
23/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1111	1	1	1	0.00
23/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1074	1	1	1	0.00
23/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	803	1	1	1	600.00
23/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1800	2	2	2	600.00
23/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3467	4	3	4	0.00
23/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	353	0	0	0	600.00
23/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1839	2	2	2	0.00
23/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	920	1	1	1	0.00
23/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1491	1	1	1	0.00
23/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1451	1	1	1	0.00
23/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1471	1	1	1	0.00
23/05/2024	2030 On 07-November-24			Bond Future	10.57	92.6415	92.1111	92.6415	53,764.00
23/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2239	3	2	3	0.00
23/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2218	3	2	3	0.00
23/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2261	3	2	3	0.00
23/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1235	1	1	1	600.00
23/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2154	2	2	2	600.00
23/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5271	6	5	6	0.00
23/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	515	0	1	0	600.00
23/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1657	1	2	1	0.00
23/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2590	2	3	2	0.00
23/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1581	1	2	1	0.00
23/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1611	1	2	1	0.00
23/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1596	1	2	1	0.00
23/05/2024	2030 On 06-February-25			Bond Future	10.68	90.6499	90.1081	90.6499	0.00
23/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2281	3	2	3	0.00
23/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2278	2	2	2	0.00
23/05/2024	2030 On 08-May-25			Bond Future	10.80	92.6336	92.0802	92.6336	0.00
23/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1195	1	1	1	0.00
23/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4882	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
23/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1722	2	2	2	1,640.00
23/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2362	3	2	3	2,280.00
23/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5916	6	6	6	0.00
23/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1069	1	1	1	2,280.00
23/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2742	2	3	2	0.00
23/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1379	1	1	1	1,640.00
23/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3409	3	3	3	0.00
23/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4212	4	4	4	0.00
23/05/2024	2030 On 07-August-25			Bond Future	10.97	90.5498	89.9853	90.5498	0.00
23/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3015	3	3	3	0.00
23/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5163	6	5	6	0.00
23/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1923	2	2	2	1,054.00
23/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1533	1	2	1	1,054.00
23/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3522	3	4	3	0.00
23/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2560	2	3	2	0.00
23/05/2024	2032 On 01-August-24			Bond Future	11.32	88.0233	87.4412	88.0233	96,546.00
23/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1204	1	1	1	0.00
23/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1183	1	1	1	0.00
23/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1225	2	1	2	0.00
23/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5576	6	6	6	0.00
23/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2399	3	2	3	600.00
23/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4730	5	5	5	0.00
23/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1142	1	1	1	600.00
23/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2547	3	3	3	0.00
23/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1011	1	1	1	100.00
23/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1083	1	1	1	0.00
23/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	390	0	0	0	600.00
23/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2077	2	2	2	0.00
23/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	275	0	0	0	11,000.00
23/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1977	2	2	2	0.00
23/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2026	2	2	2	0.00
23/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2002	2	2	2	0.00
23/05/2024	2032 On 07-November-24			Bond Future	11.44	85.9369	85.3411	85.9369	52,242.00
23/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2438	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
23/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2462	3	2	3	0.00
23/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2414	3	2	3	0.00
23/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1628	2	2	2	600.00
23/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2762	3	3	3	600.00
23/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6895	7	7	7	0.00
23/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8270	9	8	9	0.00
23/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2840	3	3	3	1,615.00
23/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	354	0	0	0	1,615.00
23/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1963	2	2	2	0.00
23/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	585	1	1	1	600.00
23/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2015	2	2	2	0.00
23/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3087	3	3	3	0.00
23/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2277	2	2	2	0.00
23/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2237	2	2	2	0.00
23/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2257	2	2	2	0.00
23/05/2024	2032 On 06-February-25			Bond Future	11.57	87.8091	87.2006	87.8091	0.00
23/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3245	4	3	4	0.00
23/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2592	2	3	2	0.00
23/05/2024	2032 On 08-May-25			Bond Future	11.70	85.5634	84.9417	85.5634	0.00
23/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1731	2	2	2	0.00
23/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5094	5	5	5	0.00
23/05/2024	2032 On 07-August-25			Bond Future	11.87	87.3413	86.7071	87.3413	0.00
23/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3917	4	4	4	0.00
23/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3342	3	3	3	0.00
23/05/2024	2033 On 01-August-24			Bond Future	122.52	122.6882	122.5241	122.6882	7,742.00
23/05/2024	2033 On 07-November-24			Bond Future	123.95	124.1181	123.9501	124.1181	0.00
23/05/2024	2033 On 06-February-25			Bond Future	126.68	126.8523	126.6810	126.8523	0.00
23/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1741	2	2	2	0.00
23/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/05/2024	2033 On 08-May-25			Bond Future	127.94	128.1195	127.9448	128.1195	0.00
23/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
23/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2675	3	3	3	0.00
23/05/2024	2033 On 07-August-25			Bond Future	130.64	130.8188	130.6410	130.8188	0.00
23/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1991	2	2	2	0.00

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23/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/05/2024	2037 On 01-August-24			Bond Future	12.44	76.0234	75.5019	76.0234	191,104.00
23/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1024	1	1	1	0.00
23/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1043	1	1	1	1,383.00
23/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1004	1	1	1	0.00
23/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6833	7	7	7	0.00
23/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4250	5	4	5	0.00
23/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	638	1	1	1	1,383.00
23/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	230	0	0	0	1,383.00
23/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2802	2	3	2	0.00
23/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2736	2	3	2	0.00
23/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2768	2	3	2	0.00
23/05/2024	2037 On 07-November-24			Bond Future	12.57	77.8209	77.2871	77.8209	14,225.00
23/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2844	3	3	3	0.00
23/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2817	3	3	3	0.00
23/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2871	3	3	3	0.00
23/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2777	3	3	3	0.00
23/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2823	3	3	3	0.00
23/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2800	3	3	3	0.00
23/05/2024	2037 On 06-February-25			Bond Future	12.71	75.2554	74.7102	75.2554	0.00
23/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3554	4	4	4	0.00
23/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3304	3	3	3	0.00
23/05/2024	2037 On 08-May-25			Bond Future	12.86	76.9015	76.3445	76.9015	3,975.00
23/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2541	3	3	3	0.00
23/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5339	6	5	6	7,500.00
23/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3206	3	3	3	15,000.00
23/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5194	6	5	6	7,500.00
23/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3102	3	3	3	0.00
23/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4705	4	5	4	0.00
23/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3017	3	3	3	0.00
23/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5548	5	6	5	0.00
23/05/2024	2037 On 07-August-25			Bond Future	13.03	74.2382	73.6699	74.2382	0.00
23/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4316	5	4	5	0.00
23/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4419	4	4	4	0.00

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23/05/2024	2038 On 01-August-24			Bond Future	131.08	131.0510	131.0799	131.0510	3,162.00
23/05/2024	2038 On 07-November-24			Bond Future	134.21	134.1837	134.2135	134.1837	425.00
23/05/2024	2038 On 06-February-25			Bond Future	135.04	135.0138	135.0447	135.0138	0.00
23/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
23/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	185	0	0	0	0.00
23/05/2024	2038 On 08-May-25			Bond Future	138.03	138.0007	138.0325	138.0007	0.00
23/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
23/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1647	2	2	2	0.00
23/05/2024	2038 On 07-August-25			Bond Future	138.76	138.7308	138.7641	138.7308	0.00
23/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
23/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	796	1	1	1	0.00
23/05/2024	2040 On 01-August-24			Bond Future	12.69	75.9267	75.4039	75.9267	38,098.00
23/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1046	1	1	1	0.00
23/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1025	1	1	1	0.00
23/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1066	1	1	1	0.00
23/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2744	3	3	3	7,500.00
23/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4715	5	5	5	0.00
23/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	947	1	1	1	680.00
23/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2513	3	3	3	0.00
23/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1488	1	1	1	680.00
23/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3195	3	3	3	0.00
23/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	628	1	1	1	680.00
23/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1351	1	1	1	0.00
23/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2977	3	3	3	0.00
23/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3048	3	3	3	0.00
23/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3012	3	3	3	0.00
23/05/2024	2040 On 07-November-24			Bond Future	12.82	77.7219	77.1868	77.7219	91,394.00
23/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3102	3	3	3	0.00
23/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3044	3	3	3	0.00
23/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3073	3	3	3	0.00
23/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	1285	1	1	1	640.00
23/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2386	3	2	3	0.00
23/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3994	4	4	4	0.00
23/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2300	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
23/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3587	3	4	3	640.00
23/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5277	5	5	5	0.00
23/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2937	3	3	3	0.00
23/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2961	3	3	3	0.00
23/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2913	3	3	3	0.00
23/05/2024	2040 On 06-February-25			Bond Future	12.96	74.9035	74.3570	74.9035	14.00
23/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3597	4	4	4	0.00
23/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3665	3	4	3	0.00
23/05/2024	2040 On 08-May-25			Bond Future	13.11	76.5418	75.9834	76.5418	3,900.00
23/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2995	3	3	3	0.00
23/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3282	4	3	4	15,000.00
23/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5351	6	5	6	7,500.00
23/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5142	5	5	5	7,500.00
23/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3407	3	3	3	0.00
23/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5158	5	5	5	0.00
23/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5511	5	6	5	0.00
23/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3542	3	4	3	0.00
23/05/2024	2040 On 07-August-25			Bond Future	13.28	73.6198	73.0502	73.6198	0.00
23/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4671	5	5	5	0.00
23/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4643	4	5	4	0.00
23/05/2024	2044 On 01-August-24			Bond Future	12.76	72.0085	71.5119	72.0085	121,209.00
23/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	841	1	1	1	0.00
23/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	859	1	1	1	0.00
23/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	823	1	1	1	0.00
23/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2680	3	3	3	0.00
23/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3553	4	4	4	0.00
23/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1006	1	1	1	15,000.00
23/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1424	1	1	1	5,000.00
23/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3523	3	4	3	0.00
23/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3444	3	3	3	0.00
23/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3483	3	3	3	0.00
23/05/2024	2044 On 07-November-24			Bond Future	12.90	73.7110	73.2027	73.7110	234.00
23/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2996	3	3	3	0.00
23/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2967	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
23/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3025	3	3	3	0.00
23/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2896	3	3	3	0.00
23/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2944	3	3	3	0.00
23/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2920	3	3	3	0.00
23/05/2024	2044 On 06-February-25			Bond Future	13.03	70.9306	70.4114	70.9306	0.00
23/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3654	4	4	4	0.00
23/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3702	3	4	3	0.00
23/05/2024	2044 On 08-May-25			Bond Future	13.17	72.4819	71.9515	72.4819	0.00
23/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3030	3	3	3	0.00
23/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5403	5	5	5	0.00
23/05/2024	2044 On 07-August-25			Bond Future	13.34	69.6006	69.0595	69.6006	0.00
23/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4717	5	5	5	0.00
23/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4696	4	5	4	0.00
23/05/2024	2046 On 01-August-24			Bond Future	114.06	114.0321	114.0567	114.0321	12,603.00
23/05/2024	2046 On 07-November-24			Bond Future	114.58	114.5500	114.5754	114.5500	4,862.00
23/05/2024	2046 On 06-February-25			Bond Future	117.10	117.0731	117.0994	117.0731	0.00
23/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3089	3	3	3	0.00
23/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
23/05/2024	2046 On 08-May-25			Bond Future	117.43	117.4012	117.4286	117.4012	0.00
23/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
23/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4541	5	5	5	0.00
23/05/2024	2046 On 07-August-25			Bond Future	119.90	119.8725	119.9010	119.8725	0.00
23/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1211	1	1	1	0.00
23/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/05/2024	2050 On 01-August-24			Bond Future	112.79	112.7659	112.7909	112.7659	11,346.00
23/05/2024	2050 On 07-November-24			Bond Future	115.49	115.4616	115.4874	115.4616	4,091.00
23/05/2024	2050 On 06-February-25			Bond Future	115.66	115.6368	115.6636	115.6368	0.00
23/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	64	0	0	0	0.00
23/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/05/2024	2050 On 08-May-25			Bond Future	118.22	118.1950	118.2227	118.1950	0.00
23/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
23/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2937	3	3	3	0.00
23/05/2024	2050 On 07-August-25			Bond Future	118.29	118.2585	118.2875	118.2585	0.00
23/05/2024	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
23/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1603	2	2	2	0.00
23/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	AL37 On 01-August-24			Index Future	962.80	968.2930	962.7990	968.2930	0.00
23/05/2024	AL37 On 07-November-24			Index Future	985.57	991.1900	985.5670	991.1900	0.00
23/05/2024	AL37 On 06-February-25			Index Future	1007.06	1012.8010	1007.0580	1012.8010	0.00
23/05/2024	AL37 On 08-May-25			Index Future	1029.13	1034.9970	1029.1310	1034.9970	0.00
23/05/2024	AL37 On 07-August-25			Index Future	1050.62	1056.6070	1050.6230	1056.6070	0.00
23/05/2024	AL7T On 01-August-24			Index Future	1115.34	1123.0790	1115.3390	1123.0790	0.00
23/05/2024	AL7T On 07-November-24			Index Future	1141.71	1149.6360	1141.7140	1149.6360	0.00
23/05/2024	AL7T On 06-February-25			Index Future	1166.61	1174.7020	1166.6100	1174.7020	0.00
23/05/2024	AL7T On 08-May-25			Index Future	1192.18	1200.4460	1192.1800	1200.4460	0.00
23/05/2024	AL7T On 07-August-25			Index Future	1217.08	1225.5110	1217.0770	1225.5110	0.00
23/05/2024	ALBI On 01-August-24			Index Future	969.78	975.3950	969.7820	975.3950	91.00
23/05/2024	ALBI On 07-November-24			Index Future	992.72	998.4590	992.7150	998.4590	16.00
23/05/2024	ALBI On 06-February-25			Index Future	1014.36	1020.2290	1014.3620	1020.2290	0.00
23/05/2024	ALBI On 08-May-25			Index Future	1036.59	1042.5880	1036.5940	1042.5880	0.00
23/05/2024	ALBI On 07-August-25			Index Future	1058.24	1064.3560	1058.2420	1064.3560	0.00
23/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/05/2024	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
23/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	ES33 On 01-August-24			Bond Future	12.86	75.1021	74.6265	75.1021	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
23/05/2024	ES33 On 07-November-24			Bond Future	13.04	73.0943	72.6074	73.0943	0.00
23/05/2024	ES33 On 06-February-25			Bond Future	13.22	74.7036	74.2062	74.7036	0.00
23/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	475	1	0	1	0.00
23/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
23/05/2024	ES33 On 08-May-25			Bond Future	13.41	72.5508	72.0425	72.5508	0.00
23/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
23/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2729	2	3	2	0.00
23/05/2024	ES33 On 07-August-25			Bond Future	13.63	74.0734	73.5549	74.0734	0.00
23/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
23/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	250	0	0	0	0.00
23/05/2024	ES42 On 01-August-24			Bond Future	13.21	70.8715	70.4143	70.8715	0.00
23/05/2024	ES42 On 07-November-24			Bond Future	13.36	68.2970	67.8290	68.2970	0.00
23/05/2024	ES42 On 06-February-25			Bond Future	13.51	69.8000	69.3218	69.8000	0.00
23/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	928	1	1	1	0.00
23/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/05/2024	ES42 On 08-May-25			Bond Future	13.67	67.0743	66.5857	67.0743	0.00
23/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
23/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2045	2	2	2	0.00
23/05/2024	ES42 On 07-August-25			Bond Future	13.85	68.4788	67.9802	68.4788	0.00
23/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
23/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	292	0	0	0	0.00
23/05/2024	GOVI On 01-August-24			GOVI	955.37	960.9420	955.3720	960.9420	726.00
23/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	119820	18	12	18	0.00
23/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	119920	18	12	18	0.00
23/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	120020	18	12	18	0.00
23/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
23/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
23/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
23/05/2024	GOVI On 07-November-24			GOVI	977.96	983.6650	977.9640	983.6650	0.00
23/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	291640	35	29	35	0.00
23/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	291840	35	29	35	0.00
23/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	291740	35	29	35	0.00
23/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/05/2024	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
23/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
23/05/2024	GOVI On 06-February-25			GOVI	999.29	1005.1120	999.2890	1005.1120	0.00
23/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	272890	33	27	33	0.00
23/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/05/2024	GOVI On 08-May-25			GOVI	1021.19	1027.1400	1021.1910	1027.1400	0.00
23/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	5	0	5	0.00
23/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	8090	0	1	0	0.00
23/05/2024	GOVI On 07-August-25			GOVI	1042.52	1048.5860	1042.5170	1048.5860	0.00
23/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	315170	38	32	38	0.00
23/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2024	IGOV On 01-August-24			Index Future	350.53	350.5400	350.5270	350.5400	587.00
23/05/2024	IGOV On 07-November-24			Index Future	358.91	358.9200	358.9070	358.9200	16.00
23/05/2024	IGOV On 06-February-25			Index Future	366.82	366.8280	366.8150	366.8280	0.00
23/05/2024	IGOV On 08-May-25			Index Future	374.94	374.9480	374.9360	374.9480	0.00
23/05/2024	IGOV On 07-August-25			Index Future	382.85	382.8560	382.8450	382.8560	0.00
23/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
23/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
23/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
23/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
23/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
23/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
23/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
23/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
23/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
23/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/05/2024	R035 On 01-August-24			Bond Future	12.06	85.6923	85.0906	85.6923	72,760.00
23/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1183	1	1	1	0.00
23/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1161	1	1	1	0.00
23/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1204	1	1	1	0.00
23/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5393	6	5	6	0.00
23/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5273	6	5	6	0.00
23/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	6002	7	6	7	0.00
23/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5879	6	6	6	0.00
23/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3193	4	3	4	0.00
23/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3020	3	3	3	0.00
23/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2217	3	2	3	5,100.00
23/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1050	1	1	1	5,100.00
23/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	977	1	1	1	2,740.00
23/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	332	0	0	0	8,000.00
23/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	316	0	0	0	0.00
23/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1492	1	1	1	0.00
23/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	422	0	0	0	7,500.00
23/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	402	0	0	0	8,650.00
23/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2476	2	2	2	0.00
23/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2538	2	3	2	0.00
23/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2507	2	3	2	0.00
23/05/2024	R035 On 07-November-24			Bond Future	12.19	83.2027	82.5869	83.2027	103,454.00
23/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2762	3	3	3	0.00
23/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2789	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
23/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2735	3	3	3	0.00
23/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6112	7	6	7	0.00
23/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2816	3	3	3	1,000.00
23/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1163	1	1	1	1,000.00
23/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2783	3	3	3	0.00
23/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2852	3	3	3	0.00
23/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2806	3	3	3	0.00
23/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2829	3	3	3	0.00
23/05/2024	R035 On 06-February-25			Bond Future	12.33	85.0157	84.3867	85.0157	0.00
23/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3583	4	4	4	0.00
23/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3217	3	3	3	0.00
23/05/2024	R035 On 08-May-25			Bond Future	12.47	82.3591	81.7164	82.3591	0.00
23/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2301	3	2	3	0.00
23/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6416	7	6	7	0.00
23/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4504	5	5	5	0.00
23/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1729	2	2	2	400.00
23/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3433	3	3	3	400.00
23/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6780	6	7	6	0.00
23/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2377	2	2	2	400.00
23/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5712	5	6	5	0.00
23/05/2024	R035 On 07-August-25			Bond Future	12.64	84.0707	83.4151	84.0707	0.00
23/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4297	5	4	5	0.00
23/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4253	4	4	4	0.00
23/05/2024	R053 On 01-August-24			Bond Future	12.66	96.7704	96.1161	96.7704	0.00
23/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4736	5	5	5	0.00
23/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4641	5	5	5	0.00
23/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4688	5	5	5	0.00
23/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1370	1	1	1	0.00
23/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1389	1	1	1	0.00
23/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1351	1	1	1	0.00
23/05/2024	R053 On 07-November-24			Bond Future	12.79	93.1858	92.5160	93.1858	0.00
23/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4084	4	4	4	0.00
23/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4046	4	4	4	0.00
23/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4122	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3969	4	4	4	0.00
23/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4033	4	4	4	0.00
23/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4001	4	4	4	0.00
23/05/2024	R053 On 06-February-25			Bond Future	12.92	95.2156	94.5315	95.2156	0.00
23/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4971	5	5	5	0.00
23/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4820	5	5	5	0.00
23/05/2024	R053 On 08-May-25			Bond Future	13.05	91.4261	90.7273	91.4261	0.00
23/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4238	5	4	5	0.00
23/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7078	7	7	7	0.00
23/05/2024	R053 On 07-August-25			Bond Future	13.20	93.3230	92.6100	93.3230	0.00
23/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6096	6	6	6	0.00
23/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6320	6	6	6	0.00
23/05/2024	R186 On 01-August-24			Bond Future	9.15	104.3673	104.1235	104.3673	84,239.00
23/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	75	0	0	0	0.00
23/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	79	0	0	0	0.00
23/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	70	0	0	0	0.00
23/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1076	1	1	1	0.00
23/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1041	1	1	1	0.00
23/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1059	1	1	1	0.00
23/05/2024	R186 On 07-November-24			Bond Future	9.18	106.8351	106.5857	106.8351	38,605.00
23/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	629	1	1	1	0.00
23/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	640	1	1	1	0.00
23/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	618	1	1	1	0.00
23/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	716	1	1	1	0.00
23/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	701	1	1	1	0.00
23/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	708	1	1	1	0.00
23/05/2024	R186 On 06-February-25			Bond Future	9.23	103.8473	103.5927	103.8473	0.00
23/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	636	1	1	1	0.00
23/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	983	1	1	1	0.00
23/05/2024	R186 On 08-May-25			Bond Future	9.30	106.1203	105.8604	106.1203	0.00
23/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	320	0	0	0	0.00
23/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1558	1	2	1	0.00
23/05/2024	R186 On 07-August-25			Bond Future	9.47	103.0125	102.7477	103.0125	0.00
23/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1067	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
23/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	717	1	1	1	1,983.00
23/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1565	2	2	2	0.00
23/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	592	1	1	1	1,983.00
23/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1036	1	1	1	0.00
23/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	806	1	1	1	0.00
23/05/2024	R202 On 01-August-24			Bond Future	258.14	258.0763	258.1421	258.0763	441.00
23/05/2024	R202 On 07-November-24			Bond Future	264.31	264.2459	264.3137	264.2459	460.00
23/05/2024	R202 On 06-February-25			Bond Future	264.90	264.8306	264.9008	264.8306	0.00
23/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
23/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1889	2	2	2	0.00
23/05/2024	R202 On 08-May-25			Bond Future	270.76	270.6900	270.7627	270.6900	0.00
23/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
23/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1547	2	2	2	0.00
23/05/2024	R202 On 07-August-25			Bond Future	271.10	271.0283	271.1044	271.0283	7.00
23/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
23/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	496	1	0	1	0.00
23/05/2024	R209 On 01-August-24			Bond Future	12.15	66.3959	65.8879	66.3959	11,312.00
23/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	862	1	1	1	0.00
23/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	845	1	1	1	0.00
23/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	879	1	1	1	0.00
23/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2493	2	2	2	0.00
23/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2552	2	3	2	0.00
23/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2522	2	3	2	0.00
23/05/2024	R209 On 07-November-24			Bond Future	12.27	64.8084	64.2885	64.8084	5,237.00
23/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2355	3	2	3	0.00
23/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2332	3	2	3	0.00
23/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2379	3	2	3	0.00
23/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2578	2	3	2	0.00
23/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2620	2	3	2	0.00
23/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2599	2	3	2	0.00
23/05/2024	R209 On 06-February-25			Bond Future	12.40	66.2204	65.6893	66.2204	0.00
23/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3106	3	3	3	0.00
23/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2925	3	3	3	0.00
23/05/2024	R209 On 08-May-25			Bond Future	12.53	64.5124	63.9699	64.5124	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
23/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2155	2	2	2	0.00
23/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4965	5	5	5	0.00
23/05/2024	R209 On 07-August-25			Bond Future	12.68	65.8529	65.2993	65.8529	0.00
23/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3840	4	4	4	0.00
23/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3819	4	4	4	0.00
23/05/2024	R210 On 01-August-24			Bond Future	239.79	239.8261	239.7865	239.8261	1,448.00
23/05/2024	R210 On 07-November-24			Bond Future	242.17	242.2121	242.1718	242.2121	0.00
23/05/2024	R210 On 06-February-25			Bond Future	247.51	247.5475	247.5070	247.5475	0.00
23/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7897	8	8	8	0.00
23/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/05/2024	R210 On 08-May-25			Bond Future	249.56	249.5961	249.5554	249.5961	0.00
23/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1525	2	2	2	0.00
23/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
23/05/2024	R210 On 07-August-25			Bond Future	254.81	254.8529	254.8126	254.8529	0.00
23/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6373	6	6	6	0.00
23/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
23/05/2024	R213 On 01-August-24			Bond Future	10.96	85.3379	84.8138	85.3379	25,429.00
23/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1215	1	1	1	0.00
23/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1235	2	1	2	0.00
23/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1194	1	1	1	0.00
23/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1600	1	2	1	0.00
23/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1559	1	2	1	0.00
23/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1580	1	2	1	0.00
23/05/2024	R213 On 07-November-24			Bond Future	11.07	83.7940	83.2577	83.7940	38,437.00
23/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2419	3	2	3	0.00
23/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2442	3	2	3	0.00
23/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2396	3	2	3	0.00
23/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1866	2	2	2	0.00
23/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1833	2	2	2	0.00
23/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1849	2	2	2	0.00
23/05/2024	R213 On 06-February-25			Bond Future	11.20	85.6201	85.0723	85.6201	0.00
23/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2835	3	3	3	0.00
23/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2259	2	2	2	0.00
23/05/2024	R213 On 08-May-25			Bond Future	11.32	83.9316	83.3719	83.9316	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
23/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1482	2	1	2	0.00
23/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4500	4	4	4	0.00
23/05/2024	R213 On 07-August-25			Bond Future	11.48	85.6777	85.1068	85.6777	0.00
23/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3480	4	3	4	0.00
23/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2840	3	3	3	0.00
23/05/2024	R214 On 01-August-24			Bond Future	12.50	61.6432	61.2205	61.6432	11,076.00
23/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	921	1	1	1	0.00
23/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	903	1	1	1	0.00
23/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	938	1	1	1	0.00
23/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2460	2	2	2	0.00
23/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2520	2	3	2	0.00
23/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2490	2	2	2	0.00
23/05/2024	R214 On 07-November-24			Bond Future	12.63	59.7935	59.3608	59.7935	1,770.00
23/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2492	3	2	3	0.00
23/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2468	3	2	3	0.00
23/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2517	3	3	3	0.00
23/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2547	2	3	2	0.00
23/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2589	2	3	2	0.00
23/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2568	2	3	2	0.00
23/05/2024	R214 On 06-February-25			Bond Future	12.75	61.0963	60.6544	61.0963	0.00
23/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2975	3	3	3	0.00
23/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3161	3	3	3	0.00
23/05/2024	R214 On 08-May-25			Bond Future	12.87	59.1250	58.6735	59.1250	0.00
23/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2529	3	3	3	0.00
23/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4670	4	5	4	0.00
23/05/2024	R214 On 07-August-25			Bond Future	13.01	60.3537	59.8931	60.3537	0.00
23/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3828	4	4	4	0.00
23/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4022	4	4	4	0.00
23/05/2024	R248 On 01-August-24			Bond Future	12.66	75.1124	74.6029	75.1124	247,226.00
23/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1129	1	1	1	0.00
23/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1150	1	1	1	0.00
23/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1107	1	1	1	0.00
23/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3143	3	3	3	0.00
23/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3070	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
23/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3106	3	3	3	0.00
23/05/2024	R248 On 07-November-24			Bond Future	12.79	72.4363	71.9148	72.4363	11,423.00
23/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3054	3	3	3	0.00
23/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3084	3	3	3	0.00
23/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3025	3	3	3	0.00
23/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3068	3	3	3	0.00
23/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3018	3	3	3	0.00
23/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3042	3	3	3	0.00
23/05/2024	R248 On 06-February-25			Bond Future	12.92	74.0145	73.4819	74.0145	10,000.00
23/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3206	3	3	3	0.00
23/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4340	4	4	4	0.00
23/05/2024	R248 On 08-May-25			Bond Future	13.05	71.1803	70.6363	71.1803	0.00
23/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3116	3	3	3	0.00
23/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5536	5	6	5	0.00
23/05/2024	R248 On 07-August-25			Bond Future	13.20	72.6588	72.1036	72.6588	0.00
23/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4868	5	5	5	0.00
23/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4798	5	5	5	0.00
23/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00