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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/05/2024 TO: 24/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	2025 On 01-August-24			Bond Future	181.96	181.9114	181.9617	181.9114	4,870.00
24/05/2024	2025 On 07-November-24			Bond Future	186.31	186.2603	186.3082	186.2603	4,944.00
24/05/2024	2029 On 01-August-24			Bond Future	130.99	131.0565	130.9863	131.0565	9,526.00
24/05/2024	2029 On 07-November-24			Bond Future	132.71	132.7844	132.7101	132.7844	0.00
24/05/2024	2029 On 06-February-25			Bond Future	135.63	135.7098	135.6288	135.7098	0.00
24/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3229	3	3	3	0.00
24/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
24/05/2024	2029 On 08-May-25			Bond Future	137.18	137.2739	137.1824	137.2739	0.00
24/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
24/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	668	1	1	1	0.00
24/05/2024	2029 On 07-August-25			Bond Future	140.08	140.1666	140.0824	140.1666	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
24/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2672	3	3	3	0.00
24/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
24/05/2024	2030 On 01-August-24			Bond Future	10.60	89.9834	89.5304	89.9834	119,250.00
24/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	888	1	1	1	0.00
24/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	905	1	1	1	0.00
24/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	872	1	1	1	0.00
24/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	636	1	1	1	600.00
24/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1525	2	2	2	600.00
24/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3097	3	3	3	0.00
24/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	436	0	0	0	600.00
24/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2125	2	2	2	0.00
24/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1098	1	1	1	0.00
24/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1742	1	2	1	0.00
24/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1698	1	2	1	0.00
24/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1720	1	2	1	0.00
24/05/2024	2030 On 07-November-24			Bond Future	10.70	92.1111	91.6456	92.1111	54,264.00
24/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1980	2	2	2	0.00
24/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1960	2	2	2	0.00
24/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2001	2	2	2	0.00
24/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1056	1	1	1	600.00
24/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1901	2	2	2	600.00
24/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4887	5	5	5	0.00
24/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	597	1	1	1	600.00
24/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1869	2	2	2	0.00
24/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2876	3	3	3	0.00
24/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1786	2	2	2	0.00
24/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1818	2	2	2	0.00
24/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1802	2	2	2	0.00
24/05/2024	2030 On 06-February-25			Bond Future	10.82	90.1081	89.6290	90.1081	0.00
24/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2038	2	2	2	0.00
24/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2516	2	3	2	0.00
24/05/2024	2030 On 08-May-25			Bond Future	10.95	92.0802	91.5848	92.0802	0.00
24/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1041	1	1	1	0.00
24/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4535	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
24/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1525	2	2	2	1,640.00
24/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2124	2	2	2	2,280.00
24/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5540	6	6	6	0.00
24/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1189	1	1	1	2,280.00
24/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2999	3	3	3	0.00
24/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1528	1	2	1	1,640.00
24/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3708	3	4	3	0.00
24/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4554	4	5	4	0.00
24/05/2024	2030 On 07-August-25			Bond Future	11.12	89.9853	89.4859	89.9853	0.00
24/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2749	3	3	3	0.00
24/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4816	5	5	5	0.00
24/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1718	2	2	2	1,054.00
24/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1686	2	2	2	1,054.00
24/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3817	4	4	4	0.00
24/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2793	3	3	3	0.00
24/05/2024	2032 On 01-August-24			Bond Future	11.44	87.4412	86.8679	87.4412	96,546.00
24/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	964	1	1	1	0.00
24/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	946	1	1	1	0.00
24/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	983	1	1	1	0.00
24/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5069	6	5	6	0.00
24/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2039	2	2	2	600.00
24/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4248	5	4	5	0.00
24/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	910	1	1	1	600.00
24/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2176	3	2	3	0.00
24/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1213	1	1	1	100.00
24/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1297	1	1	1	0.00
24/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	482	0	0	0	600.00
24/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2418	2	2	2	0.00
24/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	341	0	0	0	11,000.00
24/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2308	2	2	2	0.00
24/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2363	2	2	2	0.00
24/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2335	2	2	2	0.00
24/05/2024	2032 On 07-November-24			Bond Future	11.57	85.3411	84.7525	85.3411	52,242.00
24/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2133	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2155	2	2	2	0.00
24/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2110	2	2	2	0.00
24/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1391	2	1	2	600.00
24/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2435	3	2	3	600.00
24/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6400	7	6	7	0.00
24/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7744	8	8	8	0.00
24/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2508	3	3	3	1,615.00
24/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	417	0	0	0	1,615.00
24/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2219	2	2	2	0.00
24/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	679	1	1	1	600.00
24/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2276	2	2	2	0.00
24/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3439	3	3	3	0.00
24/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2562	2	3	2	0.00
24/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2519	2	3	2	0.00
24/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2541	2	3	2	0.00
24/05/2024	2032 On 06-February-25			Bond Future	11.71	87.2006	86.5959	87.2006	0.00
24/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2916	3	3	3	0.00
24/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2868	3	3	3	0.00
24/05/2024	2032 On 08-May-25			Bond Future	11.85	84.9417	84.3183	84.9417	0.00
24/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1518	2	2	2	0.00
24/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5504	5	6	5	0.00
24/05/2024	2032 On 07-August-25			Bond Future	12.02	86.7071	86.0766	86.7071	0.00
24/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3578	4	4	4	0.00
24/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3632	3	4	3	0.00
24/05/2024	2033 On 01-August-24			Bond Future	122.48	122.5241	122.4772	122.5241	7,742.00
24/05/2024	2033 On 07-November-24			Bond Future	123.90	123.9501	123.8998	123.9501	0.00
24/05/2024	2033 On 06-February-25			Bond Future	126.62	126.6810	126.6248	126.6810	0.00
24/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1685	2	2	2	0.00
24/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
24/05/2024	2033 On 08-May-25			Bond Future	127.88	127.9448	127.8793	127.9448	0.00
24/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
24/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2741	3	3	3	0.00
24/05/2024	2033 On 07-August-25			Bond Future	130.58	130.6410	130.5827	130.6410	0.00
24/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1933	2	2	2	0.00

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24/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
24/05/2024	2037 On 01-August-24			Bond Future	12.55	75.5019	74.9130	75.5019	191,104.00
24/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	817	1	1	1	0.00
24/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	834	1	1	1	1,383.00
24/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	800	1	1	1	0.00
24/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6296	7	6	7	0.00
24/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3789	4	4	4	0.00
24/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	766	1	1	1	1,383.00
24/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	282	0	0	0	1,383.00
24/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3187	3	3	3	0.00
24/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3115	3	3	3	0.00
24/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3151	3	3	3	0.00
24/05/2024	2037 On 07-November-24			Bond Future	12.69	77.2871	76.6828	77.2871	14,225.00
24/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2531	3	3	3	0.00
24/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2506	3	3	3	0.00
24/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2557	3	3	3	0.00
24/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3067	3	3	3	0.00
24/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3116	3	3	3	0.00
24/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3092	3	3	3	0.00
24/05/2024	2037 On 06-February-25			Bond Future	12.84	74.7102	74.0898	74.7102	0.00
24/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3225	4	3	4	0.00
24/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3596	3	4	3	0.00
24/05/2024	2037 On 08-May-25			Bond Future	12.99	76.3445	75.7057	76.3445	3,975.00
24/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2287	3	2	3	0.00
24/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	4947	5	5	5	7,500.00
24/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2913	3	3	3	15,000.00
24/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4808	5	5	5	7,500.00
24/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3355	3	3	3	0.00
24/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5050	5	5	5	0.00
24/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3264	3	3	3	0.00
24/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5933	6	6	6	0.00
24/05/2024	2037 On 07-August-25			Bond Future	13.17	73.6699	73.0231	73.6699	0.00
24/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3978	4	4	4	0.00
24/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4728	4	5	4	0.00

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24/05/2024	2038 On 01-August-24			Bond Future	131.13	131.0799	131.1334	131.0799	3,162.00
24/05/2024	2038 On 07-November-24			Bond Future	134.27	134.2135	134.2658	134.2135	425.00
24/05/2024	2038 On 06-February-25			Bond Future	135.09	135.0447	135.0929	135.0447	0.00
24/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
24/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	137	0	0	0	0.00
24/05/2024	2038 On 08-May-25			Bond Future	138.07	138.0325	138.0733	138.0325	0.00
24/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
24/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1607	2	2	2	0.00
24/05/2024	2038 On 07-August-25			Bond Future	138.81	138.7641	138.8150	138.7641	0.00
24/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
24/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	745	1	1	1	0.00
24/05/2024	2040 On 01-August-24			Bond Future	12.80	75.4039	74.7830	75.4039	38,098.00
24/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	833	1	1	1	0.00
24/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	815	1	1	1	0.00
24/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	851	1	1	1	0.00
24/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2357	3	2	3	7,500.00
24/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4219	5	4	5	0.00
24/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	748	1	1	1	680.00
24/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2144	3	2	3	0.00
24/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1740	1	2	1	680.00
24/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3617	3	4	3	0.00
24/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	753	1	1	1	680.00
24/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1585	1	2	1	0.00
24/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3382	3	3	3	0.00
24/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3459	3	3	3	0.00
24/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3421	3	3	3	0.00
24/05/2024	2040 On 07-November-24			Bond Future	12.95	77.1868	76.5498	77.1868	91,394.00
24/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2767	3	3	3	0.00
24/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2712	3	3	3	0.00
24/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2739	3	3	3	0.00
24/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	1095	1	1	1	640.00
24/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2099	2	2	2	0.00
24/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3609	4	4	4	0.00
24/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2552	2	3	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
24/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3938	4	4	4	640.00
24/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5724	5	6	5	0.00
24/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3240	3	3	3	0.00
24/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3266	3	3	3	0.00
24/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3215	3	3	3	0.00
24/05/2024	2040 On 06-February-25			Bond Future	13.09	74.3570	73.7032	74.3570	14.00
24/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3258	4	3	4	0.00
24/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3980	4	4	4	0.00
24/05/2024	2040 On 08-May-25			Bond Future	13.24	75.9834	75.3105	75.9834	3,900.00
24/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2709	3	3	3	0.00
24/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2978	3	3	3	15,000.00
24/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4950	5	5	5	7,500.00
24/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4749	5	5	5	7,500.00
24/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3679	3	4	3	0.00
24/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5527	5	6	5	0.00
24/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5898	6	6	6	0.00
24/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3822	4	4	4	0.00
24/05/2024	2040 On 07-August-25			Bond Future	13.42	73.0502	72.3685	73.0502	0.00
24/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4311	5	4	5	0.00
24/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4964	5	5	5	0.00
24/05/2024	2044 On 01-August-24			Bond Future	12.88	71.5119	70.9169	71.5119	121,209.00
24/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	666	1	1	1	0.00
24/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	681	1	1	1	0.00
24/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	651	1	1	1	0.00
24/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2315	3	2	3	0.00
24/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3133	4	3	4	0.00
24/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1180	1	1	1	15,000.00
24/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1654	1	2	1	5,000.00
24/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3946	4	4	4	0.00
24/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3862	3	4	3	0.00
24/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3904	3	4	3	0.00
24/05/2024	2044 On 07-November-24			Bond Future	13.01	73.2027	72.5922	73.2027	234.00
24/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2677	3	3	3	0.00
24/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2650	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
24/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2704	3	3	3	0.00
24/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3186	3	3	3	0.00
24/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3238	3	3	3	0.00
24/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3212	3	3	3	0.00
24/05/2024	2044 On 06-February-25			Bond Future	13.15	70.4114	69.7848	70.4114	0.00
24/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3327	4	3	4	0.00
24/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4002	4	4	4	0.00
24/05/2024	2044 On 08-May-25			Bond Future	13.30	71.9515	71.3066	71.9515	0.00
24/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2751	3	3	3	0.00
24/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5769	5	6	5	0.00
24/05/2024	2044 On 07-August-25			Bond Future	13.47	69.0595	68.4063	69.0595	0.00
24/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4370	5	4	5	0.00
24/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5001	5	5	5	0.00
24/05/2024	2046 On 01-August-24			Bond Future	113.67	114.0567	113.6744	114.0567	12,603.00
24/05/2024	2046 On 07-November-24			Bond Future	114.18	114.5754	114.1818	114.5754	4,862.00
24/05/2024	2046 On 06-February-25			Bond Future	116.69	117.0994	116.6926	117.0994	0.00
24/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2683	3	3	3	0.00
24/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
24/05/2024	2046 On 08-May-25			Bond Future	117.01	117.4286	117.0053	117.4286	0.00
24/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
24/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4965	5	5	5	0.00
24/05/2024	2046 On 07-August-25			Bond Future	119.48	119.9010	119.4768	119.9010	0.00
24/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	787	1	1	1	0.00
24/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
24/05/2024	2050 On 01-August-24			Bond Future	112.27	112.7909	112.2678	112.7909	11,346.00
24/05/2024	2050 On 07-November-24			Bond Future	114.95	115.4874	114.9496	115.4874	4,091.00
24/05/2024	2050 On 06-February-25			Bond Future	115.11	115.6636	115.1095	115.6636	0.00
24/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
24/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	491	0	0	0	0.00
24/05/2024	2050 On 08-May-25			Bond Future	117.65	118.2227	117.6490	118.2227	0.00
24/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
24/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	3511	3	4	3	0.00
24/05/2024	2050 On 07-August-25			Bond Future	117.71	118.2875	117.7097	118.2875	0.00
24/05/2024	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
24/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	2180	2	2	2	0.00
24/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	AL37 On 01-August-24			Index Future	957.64	962.7990	957.6380	962.7990	0.00
24/05/2024	AL37 On 07-November-24			Index Future	980.26	985.5670	980.2640	985.5670	0.00
24/05/2024	AL37 On 06-February-25			Index Future	1001.60	1007.0580	1001.5980	1007.0580	0.00
24/05/2024	AL37 On 08-May-25			Index Future	1023.49	1029.1310	1023.4850	1029.1310	0.00
24/05/2024	AL37 On 07-August-25			Index Future	1044.92	1050.6230	1044.9220	1050.6230	0.00
24/05/2024	AL7T On 01-August-24			Index Future	1107.73	1115.3390	1107.7260	1115.3390	0.00
24/05/2024	AL7T On 07-November-24			Index Future	1133.90	1141.7140	1133.8980	1141.7140	0.00
24/05/2024	AL7T On 06-February-25			Index Future	1158.58	1166.6100	1158.5760	1166.6100	0.00
24/05/2024	AL7T On 08-May-25			Index Future	1183.89	1192.1800	1183.8930	1192.1800	0.00
24/05/2024	AL7T On 07-August-25			Index Future	1208.69	1217.0770	1208.6900	1217.0770	0.00
24/05/2024	ALBI On 01-August-24			Index Future	963.68	969.7820	963.6780	969.7820	91.00
24/05/2024	ALBI On 07-November-24			Index Future	986.45	992.7150	986.4470	992.7150	16.00
24/05/2024	ALBI On 06-February-25			Index Future	1007.92	1014.3620	1007.9160	1014.3620	0.00
24/05/2024	ALBI On 08-May-25			Index Future	1029.94	1036.5940	1029.9410	1036.5940	0.00
24/05/2024	ALBI On 07-August-25			Index Future	1051.51	1058.2420	1051.5130	1058.2420	0.00
24/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/05/2024	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
24/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	ES33 On 01-August-24			Bond Future	12.98	74.6265	74.1390	74.6265	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
24/05/2024	ES33 On 07-November-24			Bond Future	13.16	72.6074	72.1069	72.6074	0.00
24/05/2024	ES33 On 06-February-25			Bond Future	13.35	74.2062	73.6918	74.2062	0.00
24/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
24/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	40	0	0	0	0.00
24/05/2024	ES33 On 08-May-25			Bond Future	13.54	72.0425	71.5122	72.0425	0.00
24/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
24/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3260	3	3	3	0.00
24/05/2024	ES33 On 07-August-25			Bond Future	13.77	73.5549	73.0185	73.5549	0.00
24/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
24/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	786	0	1	0	0.00
24/05/2024	ES42 On 01-August-24			Bond Future	13.32	70.4143	69.8665	70.4143	0.00
24/05/2024	ES42 On 07-November-24			Bond Future	13.48	67.8290	67.2667	67.8290	0.00
24/05/2024	ES42 On 06-February-25			Bond Future	13.64	69.3218	68.7446	69.3218	0.00
24/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	351	1	0	1	0.00
24/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
24/05/2024	ES42 On 08-May-25			Bond Future	13.80	66.5857	65.9913	66.5857	0.00
24/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
24/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2640	2	3	2	0.00
24/05/2024	ES42 On 07-August-25			Bond Future	13.98	67.9802	67.3782	67.9802	0.00
24/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
24/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	894	0	1	0	0.00
24/05/2024	GOVI On 01-August-24			GOVI	949.35	955.3720	949.3520	955.3720	726.00
24/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	59620	12	6	12	0.00
24/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	59720	12	6	12	0.00
24/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	59820	12	6	12	0.00
24/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
24/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
24/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
24/05/2024	GOVI On 07-November-24			GOVI	971.78	977.9640	971.7820	977.9640	0.00
24/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	229820	29	23	29	0.00
24/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	230020	29	23	29	0.00
24/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	229920	29	23	29	0.00
24/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
24/05/2024	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
24/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
24/05/2024	GOVI On 06-February-25			GOVI	992.93	999.2890	992.9320	999.2890	0.00
24/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	209320	27	21	27	0.00
24/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
24/05/2024	GOVI On 08-May-25			GOVI	1014.63	1021.1910	1014.6290	1021.1910	0.00
24/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
24/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	73710	1	7	1	0.00
24/05/2024	GOVI On 07-August-25			GOVI	1035.88	1042.5170	1035.8810	1042.5170	0.00
24/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	248810	32	25	32	0.00
24/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
24/05/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2024	IGOV On 01-August-24			Index Future	350.01	350.5270	350.0050	350.5270	587.00
24/05/2024	IGOV On 07-November-24			Index Future	358.37	358.9070	358.3650	358.9070	16.00
24/05/2024	IGOV On 06-February-25			Index Future	366.25	366.8150	366.2470	366.8150	0.00
24/05/2024	IGOV On 08-May-25			Index Future	374.33	374.9360	374.3310	374.9360	0.00
24/05/2024	IGOV On 07-August-25			Index Future	382.25	382.8450	382.2500	382.8450	0.00
24/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
24/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
24/05/2024	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
24/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
24/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
24/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
24/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
24/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
24/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
24/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
24/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
24/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/05/2024	R035 On 01-August-24			Bond Future	12.17	85.0906	84.5259	85.0906	72,760.00
24/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	963	1	1	1	0.00
24/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	945	1	1	1	0.00
24/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	982	1	1	1	0.00
24/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4911	5	5	5	0.00
24/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4794	5	5	5	0.00
24/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	5504	6	6	6	0.00
24/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5384	6	5	6	0.00
24/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2802	3	3	3	0.00
24/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2640	3	3	3	0.00
24/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1894	2	2	2	5,100.00
24/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1234	1	1	1	5,100.00
24/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1151	1	1	1	2,740.00
24/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	401	0	0	0	8,000.00
24/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	383	0	0	0	0.00
24/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1733	1	2	1	0.00
24/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	508	0	1	0	7,500.00
24/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	485	0	0	0	8,650.00
24/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2819	2	3	2	0.00
24/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2886	3	3	3	0.00
24/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2852	3	3	3	0.00
24/05/2024	R035 On 07-November-24			Bond Future	12.31	82.5869	82.0073	82.5869	103,454.00
24/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2466	3	2	3	0.00
24/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2491	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
24/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2441	3	2	3	0.00
24/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5672	6	6	6	0.00
24/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2517	3	3	3	1,000.00
24/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1302	1	1	1	1,000.00
24/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3063	3	3	3	0.00
24/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3137	3	3	3	0.00
24/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3088	3	3	3	0.00
24/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3112	3	3	3	0.00
24/05/2024	R035 On 06-February-25			Bond Future	12.46	84.3867	83.7911	84.3867	0.00
24/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3264	4	3	4	0.00
24/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3494	3	3	3	0.00
24/05/2024	R035 On 08-May-25			Bond Future	12.60	81.7164	81.1027	81.7164	0.00
24/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2071	2	2	2	0.00
24/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6001	6	6	6	0.00
24/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4157	5	4	5	0.00
24/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1539	2	2	2	400.00
24/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3701	3	4	3	400.00
24/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7204	7	7	7	0.00
24/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2576	2	3	2	400.00
24/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6095	6	6	6	0.00
24/05/2024	R035 On 07-August-25			Bond Future	12.77	83.4151	82.7943	83.4151	0.00
24/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3972	4	4	4	0.00
24/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4549	4	5	4	0.00
24/05/2024	R053 On 01-August-24			Bond Future	12.76	96.1161	95.3689	96.1161	0.00
24/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4207	5	4	5	0.00
24/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4117	5	4	5	0.00
24/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4162	5	4	5	0.00
24/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1591	1	2	1	0.00
24/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1612	1	2	1	0.00
24/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1569	1	2	1	0.00
24/05/2024	R053 On 07-November-24			Bond Future	12.90	92.5160	91.7493	92.5160	0.00
24/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3681	4	4	4	0.00
24/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3645	4	4	4	0.00
24/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3717	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
24/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4331	4	4	4	0.00
24/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4398	4	4	4	0.00
24/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4364	4	4	4	0.00
24/05/2024	R053 On 06-February-25			Bond Future	13.03	94.5315	93.7445	94.5315	0.00
24/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4554	5	5	5	0.00
24/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5189	5	5	5	0.00
24/05/2024	R053 On 08-May-25			Bond Future	13.17	90.7273	89.9172	90.7273	0.00
24/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3877	4	4	4	0.00
24/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7527	7	8	7	0.00
24/05/2024	R053 On 07-August-25			Bond Future	13.33	92.6100	91.7895	92.6100	0.00
24/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5664	6	6	6	0.00
24/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6709	6	7	6	0.00
24/05/2024	R186 On 01-August-24			Bond Future	9.27	104.1235	103.8559	104.1235	84,905.00
24/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	41	0	0	0	0.00
24/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	43	0	0	0	0.00
24/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	38	0	0	0	0.00
24/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1312	1	1	1	0.00
24/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1274	1	1	1	0.00
24/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1293	1	1	1	0.00
24/05/2024	R186 On 07-November-24			Bond Future	9.33	106.5857	106.3097	106.5857	38,605.00
24/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	503	1	1	1	0.00
24/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	513	1	1	1	0.00
24/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	493	1	0	1	0.00
24/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	867	1	1	1	0.00
24/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	849	1	1	1	0.00
24/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	858	1	1	1	0.00
24/05/2024	R186 On 06-February-25			Bond Future	9.40	103.5927	103.3067	103.5927	0.00
24/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	518	1	1	1	0.00
24/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1151	1	1	1	0.00
24/05/2024	R186 On 08-May-25			Bond Future	9.50	105.8604	105.5614	105.8604	0.00
24/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	246	0	0	0	0.00
24/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1783	2	2	2	0.00
24/05/2024	R186 On 07-August-25			Bond Future	9.71	102.7477	102.4499	102.7477	0.00
24/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	910	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
24/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	591	1	1	1	1,983.00
24/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1375	2	1	2	0.00
24/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	700	1	1	1	1,983.00
24/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1209	1	1	1	0.00
24/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	947	1	1	1	0.00
24/05/2024	R202 On 01-August-24			Bond Future	258.24	258.1421	258.2443	258.1421	441.00
24/05/2024	R202 On 07-November-24			Bond Future	264.41	264.3137	264.4130	264.3137	460.00
24/05/2024	R202 On 06-February-25			Bond Future	264.99	264.9008	264.9923	264.9008	0.00
24/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
24/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1798	2	2	2	0.00
24/05/2024	R202 On 08-May-25			Bond Future	270.84	270.7627	270.8393	270.7627	0.00
24/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
24/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1471	2	1	2	0.00
24/05/2024	R202 On 07-August-25			Bond Future	271.20	271.1044	271.2008	271.1044	7.00
24/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
24/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	399	0	0	0	0.00
24/05/2024	R209 On 01-August-24			Bond Future	12.27	65.8879	65.3665	65.8879	11,312.00
24/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	685	1	1	1	0.00
24/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	671	1	1	1	0.00
24/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	700	1	1	1	0.00
24/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2835	2	3	2	0.00
24/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2899	3	3	3	0.00
24/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2867	3	3	3	0.00
24/05/2024	R209 On 07-November-24			Bond Future	12.40	64.2885	63.7535	64.2885	5,237.00
24/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2088	2	2	2	0.00
24/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2066	2	2	2	0.00
24/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2110	2	2	2	0.00
24/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2844	3	3	3	0.00
24/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2889	3	3	3	0.00
24/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2866	3	3	3	0.00
24/05/2024	R209 On 06-February-25			Bond Future	12.52	65.6893	65.1402	65.6893	0.00
24/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2816	3	3	3	0.00
24/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3184	3	3	3	0.00
24/05/2024	R209 On 08-May-25			Bond Future	12.66	63.9699	63.4046	63.9699	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
24/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1935	2	2	2	0.00
24/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5310	5	5	5	0.00
24/05/2024	R209 On 07-August-25			Bond Future	12.81	65.2993	64.7268	65.2993	0.00
24/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3539	4	4	4	0.00
24/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4090	4	4	4	0.00
24/05/2024	R210 On 01-August-24			Bond Future	239.87	239.7865	239.8712	239.7865	1,448.00
24/05/2024	R210 On 07-November-24			Bond Future	242.25	242.1718	242.2538	242.1718	0.00
24/05/2024	R210 On 06-February-25			Bond Future	247.58	247.5070	247.5814	247.5070	0.00
24/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7971	8	8	8	0.00
24/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
24/05/2024	R210 On 08-May-25			Bond Future	249.62	249.5554	249.6159	249.5554	0.00
24/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1586	2	2	2	0.00
24/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
24/05/2024	R210 On 07-August-25			Bond Future	254.89	254.8126	254.8911	254.8126	0.00
24/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6451	6	6	6	0.00
24/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
24/05/2024	R213 On 01-August-24			Bond Future	11.09	84.8138	84.2755	84.8138	25,429.00
24/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	971	1	1	1	0.00
24/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	988	1	1	1	0.00
24/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	953	1	1	1	0.00
24/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1897	2	2	2	0.00
24/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1851	2	2	2	0.00
24/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1874	2	2	2	0.00
24/05/2024	R213 On 07-November-24			Bond Future	11.22	83.2577	82.7050	83.2577	38,437.00
24/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2117	2	2	2	0.00
24/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2138	2	2	2	0.00
24/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2096	2	2	2	0.00
24/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2118	2	2	2	0.00
24/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2083	2	2	2	0.00
24/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2100	2	2	2	0.00
24/05/2024	R213 On 06-February-25			Bond Future	11.35	85.0723	84.5044	85.0723	0.00
24/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2527	3	3	3	0.00
24/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2520	2	3	2	0.00
24/05/2024	R213 On 08-May-25			Bond Future	11.48	83.3719	82.7863	83.3719	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
24/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1286	1	1	1	0.00
24/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4889	4	5	4	0.00
24/05/2024	R213 On 07-August-25			Bond Future	11.65	85.1068	84.5148	85.1068	0.00
24/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3159	3	3	3	0.00
24/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3112	3	3	3	0.00
24/05/2024	R214 On 01-August-24			Bond Future	12.61	61.2205	60.7131	61.2205	11,076.00
24/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	741	1	1	1	0.00
24/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	726	1	1	1	0.00
24/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	757	1	1	1	0.00
24/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2785	2	3	2	0.00
24/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2850	3	3	3	0.00
24/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2818	2	3	2	0.00
24/05/2024	R214 On 07-November-24			Bond Future	12.74	59.3608	58.8402	59.3608	1,770.00
24/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2224	2	2	2	0.00
24/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2201	2	2	2	0.00
24/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2247	3	2	3	0.00
24/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2798	3	3	3	0.00
24/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2843	3	3	3	0.00
24/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2821	3	3	3	0.00
24/05/2024	R214 On 06-February-25			Bond Future	12.87	60.6544	60.1201	60.6544	0.00
24/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2701	3	3	3	0.00
24/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3421	3	3	3	0.00
24/05/2024	R214 On 08-May-25			Bond Future	13.00	58.6735	58.1239	58.6735	0.00
24/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2294	3	2	3	0.00
24/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4984	5	5	5	0.00
24/05/2024	R214 On 07-August-25			Bond Future	13.14	59.8931	59.3361	59.8931	0.00
24/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3538	4	4	4	0.00
24/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4289	4	4	4	0.00
24/05/2024	R248 On 01-August-24			Bond Future	12.77	74.6029	73.9645	74.6029	247,226.00
24/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	905	1	1	1	0.00
24/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	923	1	1	1	0.00
24/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	886	1	1	1	0.00
24/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3561	3	4	3	0.00
24/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3481	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
24/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3521	3	4	3	0.00
24/05/2024	R248 On 07-November-24			Bond Future	12.91	71.9148	71.2599	71.9148	11,423.00
24/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2715	3	3	3	0.00
24/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2743	3	3	3	0.00
24/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2687	3	3	3	0.00
24/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3385	3	3	3	0.00
24/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3331	3	3	3	0.00
24/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3358	3	3	3	0.00
24/05/2024	R248 On 06-February-25			Bond Future	13.05	73.4819	72.8099	73.4819	10,000.00
24/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2888	3	3	3	0.00
24/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4694	4	5	4	0.00
24/05/2024	R248 On 08-May-25			Bond Future	13.18	70.6363	69.9451	70.6363	0.00
24/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2816	3	3	3	0.00
24/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5928	6	6	6	0.00
24/05/2024	R248 On 07-August-25			Bond Future	13.33	72.1036	71.4031	72.1036	0.00
24/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4495	5	4	5	0.00
24/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5126	5	5	5	0.00
24/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00