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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 27/05/2024 TO: 27/05/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	2025 On 01-August-24			Bond Future	181.97	181.9617	181.9721	181.9617	4,870.00
27/05/2024	2025 On 07-November-24			Bond Future	186.32	186.3082	186.3190	186.3082	4,944.00
27/05/2024	2029 On 01-August-24			Bond Future	130.89	130.9863	130.8946	130.9863	9,571.00
27/05/2024	2029 On 07-November-24			Bond Future	132.62	132.7101	132.6163	132.7101	0.00
27/05/2024	2029 On 06-February-25			Bond Future	135.53	135.6288	135.5333	135.6288	0.00
27/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3133	3	3	3	0.00
27/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
27/05/2024	2029 On 08-May-25			Bond Future	137.09	137.1824	137.0851	137.1824	0.00
27/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
27/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	765	1	1	1	0.00
27/05/2024	2029 On 07-August-25			Bond Future	139.98	140.0824	139.9837	140.0824	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
27/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2574	3	3	3	0.00
27/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
27/05/2024	2030 On 01-August-24			Bond Future	10.62	89.5304	89.4358	89.5304	118,450.00
27/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	824	1	1	1	0.00
27/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	840	1	1	1	0.00
27/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	808	1	1	1	0.00
27/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	582	1	1	1	600.00
27/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1445	2	1	2	600.00
27/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3000	3	3	3	0.00
27/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	433	0	0	0	600.00
27/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2166	2	2	2	0.00
27/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1112	1	1	1	0.00
27/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1773	2	2	2	0.00
27/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1728	2	2	2	0.00
27/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1750	2	2	2	0.00
27/05/2024	2030 On 07-November-24			Bond Future	10.73	91.6456	91.5488	91.6456	54,264.00
27/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1913	2	2	2	0.00
27/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1893	2	2	2	0.00
27/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1933	2	2	2	0.00
27/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1007	1	1	1	600.00
27/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1835	2	2	2	600.00
27/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4796	5	5	5	0.00
27/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	603	1	1	1	600.00
27/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1899	2	2	2	0.00
27/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2924	3	3	3	0.00
27/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1815	2	2	2	0.00
27/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1848	2	2	2	0.00
27/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1831	2	2	2	0.00
27/05/2024	2030 On 06-February-25			Bond Future	10.84	89.6290	89.5303	89.6290	0.00
27/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1978	2	2	2	0.00
27/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2554	3	3	3	0.00
27/05/2024	2030 On 08-May-25			Bond Future	10.98	91.5848	91.4841	91.5848	0.00
27/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1003	1	1	1	0.00
27/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4456	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1478	2	1	2	1,640.00
27/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2067	2	2	2	2,280.00
27/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5455	6	5	6	0.00
27/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1205	1	1	1	2,280.00
27/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3043	3	3	3	0.00
27/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1549	2	2	2	1,640.00
27/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3761	4	4	4	0.00
27/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4617	5	5	5	0.00
27/05/2024	2030 On 07-August-25			Bond Future	11.16	89.4859	89.3836	89.4859	0.00
27/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2687	3	3	3	0.00
27/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4737	5	5	5	0.00
27/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1670	2	2	2	1,054.00
27/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1710	2	2	2	1,054.00
27/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3871	4	4	4	0.00
27/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2834	3	3	3	0.00
27/05/2024	2032 On 01-August-24			Bond Future	11.48	86.8679	86.7119	86.8679	95,696.00
27/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	876	1	1	1	0.00
27/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	859	1	1	1	0.00
27/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	894	1	1	1	0.00
27/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4913	5	5	5	0.00
27/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1914	2	2	2	600.00
27/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4095	4	4	4	0.00
27/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	825	1	1	1	600.00
27/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2048	2	2	2	0.00
27/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1241	1	1	1	100.00
27/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1328	1	1	1	0.00
27/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	485	0	0	0	600.00
27/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2489	2	2	2	0.00
27/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	340	0	0	0	11,000.00
27/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2375	2	2	2	0.00
27/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2431	2	2	2	0.00
27/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2403	2	2	2	0.00
27/05/2024	2032 On 07-November-24			Bond Future	11.61	84.7525	84.5929	84.7525	52,242.00
27/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2035	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
27/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2057	2	2	2	0.00
27/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2013	2	2	2	0.00
27/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1313	1	1	1	600.00
27/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2331	2	2	2	600.00
27/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6254	6	6	6	0.00
27/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7591	8	8	8	0.00
27/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2402	3	2	3	1,615.00
27/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	424	0	0	0	1,615.00
27/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2273	2	2	2	0.00
27/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	692	1	1	1	600.00
27/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2332	2	2	2	0.00
27/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3521	3	4	3	0.00
27/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2625	3	3	3	0.00
27/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2581	3	3	3	0.00
27/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2603	3	3	3	0.00
27/05/2024	2032 On 06-February-25			Bond Future	11.75	86.5959	86.4330	86.5959	0.00
27/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2815	3	3	3	0.00
27/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2930	3	3	3	0.00
27/05/2024	2032 On 08-May-25			Bond Future	11.89	84.3183	84.1521	84.3183	0.00
27/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1454	2	1	2	0.00
27/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5606	6	6	6	0.00
27/05/2024	2032 On 07-August-25			Bond Future	12.07	86.0766	85.9074	86.0766	0.00
27/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3478	4	3	4	0.00
27/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3702	4	4	4	0.00
27/05/2024	2033 On 01-August-24			Bond Future	122.31	122.4772	122.3136	122.4772	7,742.00
27/05/2024	2033 On 07-November-24			Bond Future	123.73	123.8998	123.7325	123.8998	0.00
27/05/2024	2033 On 06-February-25			Bond Future	126.45	126.6248	126.4541	126.6248	0.00
27/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1514	2	2	2	0.00
27/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
27/05/2024	2033 On 08-May-25			Bond Future	127.71	127.8793	127.7052	127.8793	0.00
27/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
27/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2915	3	3	3	0.00
27/05/2024	2033 On 07-August-25			Bond Future	130.41	130.5827	130.4055	130.5827	0.00
27/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1755	2	2	2	0.00

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27/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/05/2024	2037 On 01-August-24			Bond Future	12.58	74.9130	74.7910	74.9130	190,374.00
27/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	748	1	1	1	0.00
27/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	764	1	1	1	1,383.00
27/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	732	1	1	1	0.00
27/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6166	6	6	6	0.00
27/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3664	4	4	4	0.00
27/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	763	1	1	1	1,383.00
27/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	274	0	0	0	1,383.00
27/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3240	3	3	3	0.00
27/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3167	3	3	3	0.00
27/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3204	3	3	3	0.00
27/05/2024	2037 On 07-November-24			Bond Future	12.72	76.6828	76.5580	76.6828	14,225.00
27/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2446	3	2	3	0.00
27/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2421	3	2	3	0.00
27/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2471	3	2	3	0.00
27/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3106	3	3	3	0.00
27/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3156	3	3	3	0.00
27/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3131	3	3	3	0.00
27/05/2024	2037 On 06-February-25			Bond Future	12.86	74.0898	73.9624	74.0898	0.00
27/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3141	3	3	3	0.00
27/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3639	4	4	4	0.00
27/05/2024	2037 On 08-May-25			Bond Future	13.02	75.7057	75.5758	75.7057	3,975.00
27/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2223	2	2	2	0.00
27/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	4854	5	5	5	7,500.00
27/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2840	3	3	3	15,000.00
27/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4715	5	5	5	7,500.00
27/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3392	3	3	3	0.00
27/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5107	5	5	5	0.00
27/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3300	3	3	3	0.00
27/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5999	6	6	6	0.00
27/05/2024	2037 On 07-August-25			Bond Future	13.20	73.0231	72.8908	73.0231	0.00
27/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3898	4	4	4	0.00
27/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4779	5	5	5	0.00

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27/05/2024	2038 On 01-August-24			Bond Future	131.02	131.1334	131.0159	131.1334	3,162.00
27/05/2024	2038 On 07-November-24			Bond Future	134.15	134.2658	134.1455	134.2658	425.00
27/05/2024	2038 On 06-February-25			Bond Future	134.97	135.0929	134.9703	135.0929	0.00
27/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
27/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	260	0	0	0	0.00
27/05/2024	2038 On 08-May-25			Bond Future	137.95	138.0733	137.9484	138.0733	0.00
27/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
27/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1732	2	2	2	0.00
27/05/2024	2038 On 07-August-25			Bond Future	138.69	138.8150	138.6880	138.8150	0.00
27/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
27/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	872	1	1	1	0.00
27/05/2024	2040 On 01-August-24			Bond Future	12.83	74.7830	74.6546	74.7830	37,698.00
27/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	761	1	1	1	0.00
27/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	745	1	1	1	0.00
27/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	778	1	1	1	0.00
27/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2242	2	2	2	7,500.00
27/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4086	4	4	4	0.00
27/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	681	1	1	1	680.00
27/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2032	2	2	2	0.00
27/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1757	2	2	2	680.00
27/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3678	4	4	4	0.00
27/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	748	1	1	1	680.00
27/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1598	2	2	2	0.00
27/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3438	3	3	3	0.00
27/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3517	3	4	3	0.00
27/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3478	3	3	3	0.00
27/05/2024	2040 On 07-November-24			Bond Future	12.97	76.5498	76.4183	76.5498	91,394.00
27/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2675	3	3	3	0.00
27/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2621	3	3	3	0.00
27/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2648	3	3	3	0.00
27/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	1040	1	1	1	640.00
27/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2019	2	2	2	0.00
27/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3506	4	4	4	0.00
27/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2581	3	3	3	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
27/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3989	4	4	4	640.00
27/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5800	6	6	6	0.00
27/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3281	3	3	3	0.00
27/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3307	3	3	3	0.00
27/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3255	3	3	3	0.00
27/05/2024	2040 On 06-February-25			Bond Future	13.12	73.7032	73.5691	73.7032	14.00
27/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3172	3	3	3	0.00
27/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4028	4	4	4	0.00
27/05/2024	2040 On 08-May-25			Bond Future	13.27	75.3105	75.1736	75.3105	3,900.00
27/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2637	3	3	3	0.00
27/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2903	3	3	3	15,000.00
27/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4853	5	5	5	7,500.00
27/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4654	5	5	5	7,500.00
27/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3719	4	4	4	0.00
27/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5589	6	6	6	0.00
27/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5963	6	6	6	0.00
27/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3863	4	4	4	0.00
27/05/2024	2040 On 07-August-25			Bond Future	13.45	72.3685	72.2291	72.3685	0.00
27/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4224	4	4	4	0.00
27/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5017	5	5	5	0.00
27/05/2024	2044 On 01-August-24			Bond Future	12.90	70.9169	70.7605	70.9169	120,959.00
27/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	597	1	1	1	0.00
27/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	611	1	1	1	0.00
27/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	582	1	1	1	0.00
27/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2185	2	2	2	0.00
27/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	2988	3	3	3	0.00
27/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1192	1	1	1	15,000.00
27/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1680	2	2	2	5,000.00
27/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4034	4	4	4	0.00
27/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3947	4	4	4	0.00
27/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3990	4	4	4	0.00
27/05/2024	2044 On 07-November-24			Bond Future	13.04	72.5922	72.4323	72.5922	234.00
27/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2573	3	3	3	0.00
27/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2546	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
27/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2599	3	3	3	0.00
27/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3241	3	3	3	0.00
27/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3294	3	3	3	0.00
27/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3268	3	3	3	0.00
27/05/2024	2044 On 06-February-25			Bond Future	13.18	69.7848	69.6216	69.7848	0.00
27/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3226	3	3	3	0.00
27/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4063	4	4	4	0.00
27/05/2024	2044 On 08-May-25			Bond Future	13.33	71.3066	71.1400	71.3066	0.00
27/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2666	3	3	3	0.00
27/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5851	6	6	6	0.00
27/05/2024	2044 On 07-August-25			Bond Future	13.50	68.4063	68.2365	68.4063	0.00
27/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4267	4	4	4	0.00
27/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5069	5	5	5	0.00
27/05/2024	2046 On 01-August-24			Bond Future	113.36	113.6744	113.3581	113.6744	12,498.00
27/05/2024	2046 On 07-November-24			Bond Future	113.86	114.1818	113.8581	114.1818	4,862.00
27/05/2024	2046 On 06-February-25			Bond Future	116.36	116.6926	116.3621	116.6926	0.00
27/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2352	3	2	3	0.00
27/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
27/05/2024	2046 On 08-May-25			Bond Future	116.67	117.0053	116.6679	117.0053	0.00
27/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
27/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	5302	5	5	5	0.00
27/05/2024	2046 On 07-August-25			Bond Future	119.13	119.4768	119.1327	119.4768	0.00
27/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	443	1	0	1	0.00
27/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
27/05/2024	2050 On 01-August-24			Bond Future	112.48	112.2678	112.4820	112.2678	11,346.00
27/05/2024	2050 On 07-November-24			Bond Future	115.17	114.9496	115.1691	114.9496	4,091.00
27/05/2024	2050 On 06-February-25			Bond Future	115.33	115.1095	115.3343	115.1095	0.00
27/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
27/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	266	0	0	0	0.00
27/05/2024	2050 On 08-May-25			Bond Future	117.88	117.6490	117.8789	117.6490	0.00
27/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
27/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	3281	4	3	4	0.00
27/05/2024	2050 On 07-August-25			Bond Future	117.95	117.7097	117.9452	117.7097	0.00
27/05/2024	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
27/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1945	2	2	2	0.00
27/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	AL37 On 01-August-24			Index Future	956.73	957.6380	956.7310	957.6380	0.00
27/05/2024	AL37 On 07-November-24			Index Future	979.34	980.2640	979.3380	980.2640	0.00
27/05/2024	AL37 On 06-February-25			Index Future	1000.66	1001.5980	1000.6600	1001.5980	0.00
27/05/2024	AL37 On 08-May-25			Index Future	1022.53	1023.4850	1022.5330	1023.4850	0.00
27/05/2024	AL37 On 07-August-25			Index Future	1043.96	1044.9220	1043.9630	1044.9220	0.00
27/05/2024	AL7T On 01-August-24			Index Future	1105.83	1107.7260	1105.8250	1107.7260	0.00
27/05/2024	AL7T On 07-November-24			Index Future	1131.96	1133.8980	1131.9550	1133.8980	0.00
27/05/2024	AL7T On 06-February-25			Index Future	1156.60	1158.5760	1156.6000	1158.5760	0.00
27/05/2024	AL7T On 08-May-25			Index Future	1181.88	1183.8930	1181.8810	1183.8930	0.00
27/05/2024	AL7T On 07-August-25			Index Future	1206.65	1208.6900	1206.6510	1208.6900	0.00
27/05/2024	ALBI On 01-August-24			Index Future	962.57	963.6780	962.5660	963.6780	126.00
27/05/2024	ALBI On 07-November-24			Index Future	985.31	986.4470	985.3110	986.4470	16.00
27/05/2024	ALBI On 06-February-25			Index Future	1006.76	1007.9160	1006.7630	1007.9160	0.00
27/05/2024	ALBI On 08-May-25			Index Future	1028.77	1029.9410	1028.7690	1029.9410	0.00
27/05/2024	ALBI On 07-August-25			Index Future	1050.33	1051.5130	1050.3300	1051.5130	0.00
27/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/05/2024	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
27/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	ES33 On 01-August-24			Bond Future	13.00	74.1390	74.0386	74.1390	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
27/05/2024	ES33 On 07-November-24			Bond Future	13.19	72.1069	72.0041	72.1069	0.00
27/05/2024	ES33 On 06-February-25			Bond Future	13.38	73.6918	73.5870	73.6918	0.00
27/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
27/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	145	0	0	0	0.00
27/05/2024	ES33 On 08-May-25			Bond Future	13.57	71.5122	71.4053	71.5122	0.00
27/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
27/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3367	3	3	3	0.00
27/05/2024	ES33 On 07-August-25			Bond Future	13.79	73.0185	72.9096	73.0185	0.00
27/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
27/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	895	1	1	1	0.00
27/05/2024	ES42 On 01-August-24			Bond Future	13.35	69.8665	69.7227	69.8665	0.00
27/05/2024	ES42 On 07-November-24			Bond Future	13.51	67.2667	67.1196	67.2667	0.00
27/05/2024	ES42 On 06-February-25			Bond Future	13.67	68.7446	68.5944	68.7446	0.00
27/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	201	0	0	0	0.00
27/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
27/05/2024	ES42 On 08-May-25			Bond Future	13.83	65.9913	65.8380	65.9913	0.00
27/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
27/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2793	3	3	3	0.00
27/05/2024	ES42 On 07-August-25			Bond Future	14.02	67.3782	67.2220	67.3782	0.00
27/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
27/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1050	1	1	1	0.00
27/05/2024	GOVI On 01-August-24			GOVI	948.25	949.3520	948.2530	949.3520	726.00
27/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	48630	6	5	6	0.00
27/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	48730	6	5	6	0.00
27/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	48830	6	5	6	0.00
27/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
27/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
27/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
27/05/2024	GOVI On 07-November-24			GOVI	970.66	971.7820	970.6590	971.7820	0.00
27/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	218590	23	22	23	0.00
27/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	218790	23	22	23	0.00
27/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	218690	23	22	23	0.00
27/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
27/05/2024	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
27/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
27/05/2024	GOVI On 06-February-25			GOVI	991.79	992.9320	991.7920	992.9320	0.00
27/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	197920	21	20	21	0.00
27/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
27/05/2024	GOVI On 08-May-25			GOVI	1013.47	1014.6290	1013.4710	1014.6290	0.00
27/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
27/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	85290	7	9	7	0.00
27/05/2024	GOVI On 07-August-25			GOVI	1034.71	1035.8810	1034.7120	1035.8810	0.00
27/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	237120	25	24	25	0.00
27/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/05/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2024	IGOV On 01-August-24			Index Future	349.91	350.0050	349.9140	350.0050	587.00
27/05/2024	IGOV On 07-November-24			Index Future	358.27	358.3650	358.2730	358.3650	16.00
27/05/2024	IGOV On 06-February-25			Index Future	366.16	366.2470	366.1560	366.2470	0.00
27/05/2024	IGOV On 08-May-25			Index Future	374.24	374.3310	374.2400	374.3310	0.00
27/05/2024	IGOV On 07-August-25			Index Future	382.16	382.2500	382.1620	382.2500	0.00
27/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
27/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
27/05/2024	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
27/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
27/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
27/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
27/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
27/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
27/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
27/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/05/2024	R035 On 01-August-24			Bond Future	12.20	84.5259	84.3510	84.5259	71,960.00
27/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	871	1	1	1	0.00
27/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	853	1	1	1	0.00
27/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	888	1	1	1	0.00
27/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4738	5	5	5	0.00
27/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4622	5	5	5	0.00
27/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	5329	6	5	6	0.00
27/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5210	5	5	5	0.00
27/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2651	3	3	3	0.00
27/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2492	3	2	3	0.00
27/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1764	2	2	2	5,100.00
27/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1261	1	1	1	5,100.00
27/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1175	1	1	1	2,740.00
27/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	402	0	0	0	8,000.00
27/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	383	0	0	0	0.00
27/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1778	2	2	2	0.00
27/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	511	1	1	1	7,500.00
27/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	487	0	0	0	8,650.00
27/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2900	3	3	3	0.00
27/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2969	3	3	3	0.00
27/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2934	3	3	3	0.00
27/05/2024	R035 On 07-November-24			Bond Future	12.35	82.0073	81.8283	82.0073	103,454.00
27/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2356	2	2	2	0.00
27/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2381	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
27/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2332	2	2	2	0.00
27/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5518	6	6	6	0.00
27/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2406	3	2	3	1,000.00
27/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1327	1	1	1	1,000.00
27/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3131	3	3	3	0.00
27/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3207	3	3	3	0.00
27/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3156	3	3	3	0.00
27/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3181	3	3	3	0.00
27/05/2024	R035 On 06-February-25			Bond Future	12.50	83.7911	83.6085	83.7911	0.00
27/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3153	3	3	3	0.00
27/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3565	3	4	3	0.00
27/05/2024	R035 On 08-May-25			Bond Future	12.64	81.1027	80.9163	81.1027	0.00
27/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	1991	2	2	2	0.00
27/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	5863	6	6	6	0.00
27/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4040	4	4	4	0.00
27/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1473	2	1	2	400.00
27/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3770	4	4	4	400.00
27/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7324	7	7	7	0.00
27/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2625	3	3	3	400.00
27/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6202	6	6	6	0.00
27/05/2024	R035 On 07-August-25			Bond Future	12.82	82.7943	82.6044	82.7943	0.00
27/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3862	4	4	4	0.00
27/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4630	5	5	5	0.00
27/05/2024	R053 On 01-August-24			Bond Future	12.79	95.3689	95.1987	95.3689	0.00
27/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4040	4	4	4	0.00
27/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	3950	4	4	4	0.00
27/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	3995	4	4	4	0.00
27/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1594	2	2	2	0.00
27/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1616	2	2	2	0.00
27/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1572	2	2	2	0.00
27/05/2024	R053 On 07-November-24			Bond Future	12.92	91.7493	91.5752	91.7493	0.00
27/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3559	4	4	4	0.00
27/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3524	4	4	4	0.00
27/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3595	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
27/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4383	4	4	4	0.00
27/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4451	4	4	4	0.00
27/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4417	4	4	4	0.00
27/05/2024	R053 On 06-February-25			Bond Future	13.06	93.7445	93.5668	93.7445	0.00
27/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4436	5	4	5	0.00
27/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5250	5	5	5	0.00
27/05/2024	R053 On 08-May-25			Bond Future	13.20	89.9172	89.7358	89.9172	0.00
27/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3777	4	4	4	0.00
27/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7609	8	8	8	0.00
27/05/2024	R053 On 07-August-25			Bond Future	13.36	91.7895	91.6048	91.7895	0.00
27/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5550	6	6	6	0.00
27/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6780	7	7	7	0.00
27/05/2024	R186 On 01-August-24			Bond Future	9.27	103.8559	103.8689	103.8559	84,295.00
27/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	39	0	0	0	0.00
27/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	41	0	0	0	0.00
27/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	36	0	0	0	0.00
27/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1297	1	1	1	0.00
27/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1259	1	1	1	0.00
27/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1278	1	1	1	0.00
27/05/2024	R186 On 07-November-24			Bond Future	9.32	106.3097	106.3231	106.3097	38,592.00
27/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	502	1	1	1	0.00
27/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	512	1	1	1	0.00
27/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	493	0	0	0	0.00
27/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	853	1	1	1	0.00
27/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	835	1	1	1	0.00
27/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	844	1	1	1	0.00
27/05/2024	R186 On 06-February-25			Bond Future	9.39	103.3067	103.3207	103.3067	0.00
27/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	519	1	1	1	0.00
27/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1138	1	1	1	0.00
27/05/2024	R186 On 08-May-25			Bond Future	9.49	105.5614	105.5760	105.5614	0.00
27/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	247	0	0	0	0.00
27/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1769	2	2	2	0.00
27/05/2024	R186 On 07-August-25			Bond Future	9.70	102.4499	102.4652	102.4499	0.00
27/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	914	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
27/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	594	1	1	1	1,983.00
27/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1381	1	1	1	0.00
27/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	691	1	1	1	1,983.00
27/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1196	1	1	1	0.00
27/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	936	1	1	1	0.00
27/05/2024	R202 On 01-August-24			Bond Future	257.89	258.2443	257.8926	258.2443	448.00
27/05/2024	R202 On 07-November-24			Bond Future	264.05	264.4130	264.0533	264.4130	460.00
27/05/2024	R202 On 06-February-25			Bond Future	264.63	264.9923	264.6256	264.9923	0.00
27/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
27/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2164	2	2	2	0.00
27/05/2024	R202 On 08-May-25			Bond Future	270.46	270.8393	270.4650	270.8393	0.00
27/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
27/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1845	1	2	1	0.00
27/05/2024	R202 On 07-August-25			Bond Future	270.82	271.2008	270.8196	271.2008	0.00
27/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
27/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	780	0	1	0	0.00
27/05/2024	R209 On 01-August-24			Bond Future	12.29	65.3665	65.2579	65.3665	11,312.00
27/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	625	1	1	1	0.00
27/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	612	1	1	1	0.00
27/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	639	1	1	1	0.00
27/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2883	3	3	3	0.00
27/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2949	3	3	3	0.00
27/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2916	3	3	3	0.00
27/05/2024	R209 On 07-November-24			Bond Future	12.42	63.7535	63.6424	63.7535	5,237.00
27/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2014	2	2	2	0.00
27/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1993	2	2	2	0.00
27/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2036	2	2	2	0.00
27/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2881	3	3	3	0.00
27/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2927	3	3	3	0.00
27/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2904	3	3	3	0.00
27/05/2024	R209 On 06-February-25			Bond Future	12.55	65.1402	65.0268	65.1402	0.00
27/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2742	3	3	3	0.00
27/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3223	3	3	3	0.00
27/05/2024	R209 On 08-May-25			Bond Future	12.69	63.4046	63.2889	63.4046	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
27/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1880	2	2	2	0.00
27/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5371	5	5	5	0.00
27/05/2024	R209 On 07-August-25			Bond Future	12.84	64.7268	64.6089	64.7268	0.00
27/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3466	4	3	4	0.00
27/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4136	4	4	4	0.00
27/05/2024	R210 On 01-August-24			Bond Future	239.92	239.8712	239.9175	239.8712	1,448.00
27/05/2024	R210 On 07-November-24			Bond Future	242.30	242.2538	242.3015	242.2538	0.00
27/05/2024	R210 On 06-February-25			Bond Future	247.63	247.5814	247.6309	247.5814	0.00
27/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	8021	8	8	8	0.00
27/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
27/05/2024	R210 On 08-May-25			Bond Future	249.67	249.6159	249.6669	249.6159	0.00
27/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1637	2	2	2	0.00
27/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
27/05/2024	R210 On 07-August-25			Bond Future	254.94	254.8911	254.9444	254.8911	0.00
27/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6504	6	7	6	0.00
27/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/05/2024	R213 On 01-August-24			Bond Future	11.12	84.2755	84.1762	84.2755	24,579.00
27/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	902	1	1	1	0.00
27/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	919	1	1	1	0.00
27/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	885	1	1	1	0.00
27/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1928	2	2	2	0.00
27/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1881	2	2	2	0.00
27/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1905	2	2	2	0.00
27/05/2024	R213 On 07-November-24			Bond Future	11.24	82.7050	82.6034	82.7050	38,418.00
27/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2046	2	2	2	0.00
27/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2067	2	2	2	0.00
27/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2026	2	2	2	0.00
27/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2149	2	2	2	0.00
27/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2113	2	2	2	0.00
27/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2131	2	2	2	0.00
27/05/2024	R213 On 06-February-25			Bond Future	11.38	84.5044	84.4008	84.5044	0.00
27/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2460	3	2	3	0.00
27/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2556	3	3	3	0.00
27/05/2024	R213 On 08-May-25			Bond Future	11.51	82.7863	82.6807	82.7863	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
27/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1243	1	1	1	0.00
27/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4952	5	5	5	0.00
27/05/2024	R213 On 07-August-25			Bond Future	11.68	84.5148	84.4073	84.5148	0.00
27/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3093	3	3	3	0.00
27/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3153	3	3	3	0.00
27/05/2024	R214 On 01-August-24			Bond Future	12.64	60.7131	60.5791	60.7131	11,440.00
27/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	671	1	1	1	0.00
27/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	657	1	1	1	0.00
27/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	686	1	1	1	0.00
27/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2849	3	3	3	0.00
27/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2915	3	3	3	0.00
27/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2882	3	3	3	0.00
27/05/2024	R214 On 07-November-24			Bond Future	12.77	58.8402	58.7032	58.8402	1,770.00
27/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2136	2	2	2	0.00
27/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2114	2	2	2	0.00
27/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2159	2	2	2	0.00
27/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2847	3	3	3	0.00
27/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2893	3	3	3	0.00
27/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2870	3	3	3	0.00
27/05/2024	R214 On 06-February-25			Bond Future	12.90	60.1201	59.9803	60.1201	0.00
27/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2616	3	3	3	0.00
27/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3476	3	3	3	0.00
27/05/2024	R214 On 08-May-25			Bond Future	13.03	58.1239	57.9811	58.1239	0.00
27/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2222	2	2	2	0.00
27/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5055	5	5	5	0.00
27/05/2024	R214 On 07-August-25			Bond Future	13.18	59.3361	59.1906	59.3361	0.00
27/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3452	4	3	4	0.00
27/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4348	4	4	4	0.00
27/05/2024	R248 On 01-August-24			Bond Future	12.79	73.9645	73.8598	73.9645	247,076.00
27/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	837	1	1	1	0.00
27/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	855	1	1	1	0.00
27/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	819	1	1	1	0.00
27/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3598	4	4	4	0.00
27/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3517	3	4	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
27/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3558	4	4	4	0.00
27/05/2024	R248 On 07-November-24			Bond Future	12.93	71.2599	71.1529	71.2599	11,427.00
27/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2636	3	3	3	0.00
27/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2663	3	3	3	0.00
27/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2609	3	3	3	0.00
27/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3413	3	3	3	0.00
27/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3359	3	3	3	0.00
27/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3386	3	3	3	0.00
27/05/2024	R248 On 06-February-25			Bond Future	13.07	72.8099	72.7007	72.8099	10,000.00
27/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2818	3	3	3	0.00
27/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4733	5	5	5	0.00
27/05/2024	R248 On 08-May-25			Bond Future	13.20	69.9451	69.8337	69.9451	0.00
27/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2753	3	3	3	0.00
27/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5976	6	6	6	0.00
27/05/2024	R248 On 07-August-25			Bond Future	13.36	71.4031	71.2897	71.4031	0.00
27/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4421	4	4	4	0.00
27/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5165	5	5	5	0.00
27/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00