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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 31/05/2024 TO: 31/05/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	2025 On 01-August-24			Bond Future	181.78	181.7778	181.7792	181.7778	4,870.00
31/05/2024	2025 On 07-November-24			Bond Future	186.12	186.1207	186.1162	186.1207	4,944.00
31/05/2024	2029 On 01-August-24			Bond Future	130.12	130.3936	130.1201	130.3936	9,594.00
31/05/2024	2029 On 07-November-24			Bond Future	131.82	132.1037	131.8196	132.1037	0.00
31/05/2024	2029 On 06-February-25			Bond Future	134.75	135.0109	134.7462	135.0109	0.00
31/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	2346	3	2	3	0.00
31/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
31/05/2024	2029 On 08-May-25			Bond Future	136.30	136.5534	136.2971	136.5534	0.00
31/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	1553	1	2	1	0.00
31/05/2024	2029 On 07-August-25			Bond Future	139.20	139.4432	139.2012	139.4432	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
31/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	1791	2	2	2	0.00
31/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
31/05/2024	2030 On 01-August-24			Bond Future	10.76	89.4937	88.9258	89.4937	118,829.00
31/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	526	1	1	1	0.00
31/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	539	1	1	1	0.00
31/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	513	1	1	1	0.00
31/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	339	0	0	0	600.00
31/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1055	1	1	1	600.00
31/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	2518	3	3	3	0.00
31/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	462	0	0	0	600.00
31/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2433	2	2	2	0.00
31/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1232	1	1	1	0.00
31/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1988	2	2	2	0.00
31/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1937	2	2	2	0.00
31/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1962	2	2	2	0.00
31/05/2024	2030 On 07-November-24			Bond Future	10.87	91.6084	91.0241	91.6084	54,260.00
31/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1503	2	2	2	0.00
31/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1486	2	1	2	0.00
31/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1521	2	2	2	0.00
31/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	722	1	1	1	600.00
31/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1433	2	1	2	600.00
31/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4267	5	4	5	0.00
31/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	598	0	1	0	600.00
31/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	2022	2	2	2	0.00
31/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3163	3	3	3	0.00
31/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1928	2	2	2	0.00
31/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1965	2	2	2	0.00
31/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1947	2	2	2	0.00
31/05/2024	2030 On 06-February-25			Bond Future	10.99	89.5922	89.0131	89.5922	0.00
31/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1583	2	2	2	0.00
31/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2676	2	3	2	0.00
31/05/2024	2030 On 08-May-25			Bond Future	11.13	91.5483	90.9652	91.5483	0.00
31/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	754	1	1	1	0.00
31/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	3940	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
31/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1144	1	1	1	1,640.00
31/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	1663	2	2	2	2,280.00
31/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	4930	5	5	5	0.00
31/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1198	1	1	1	2,280.00
31/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3158	3	3	3	0.00
31/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1552	1	2	1	1,640.00
31/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3945	4	4	4	0.00
31/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4886	4	5	4	0.00
31/05/2024	2030 On 07-August-25			Bond Future	11.32	89.4507	88.8689	89.4507	0.00
31/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2294	3	2	3	0.00
31/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4272	5	4	5	0.00
31/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1352	2	1	2	1,054.00
31/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1759	2	2	2	1,054.00
31/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	4068	4	4	4	0.00
31/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2956	3	3	3	0.00
31/05/2024	2032 On 01-August-24			Bond Future	11.60	86.8745	86.1900	86.8745	94,251.00
31/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	550	1	1	1	0.00
31/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	536	1	1	1	0.00
31/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	564	1	1	1	0.00
31/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4396	5	4	5	0.00
31/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1472	2	1	2	600.00
31/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	3585	4	4	4	0.00
31/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	508	1	1	1	600.00
31/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	1598	2	2	2	0.00
31/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1312	1	1	1	100.00
31/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1407	1	1	1	0.00
31/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	497	0	0	0	600.00
31/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2694	2	3	2	0.00
31/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	346	0	0	0	11,000.00
31/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2567	2	3	2	0.00
31/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2630	2	3	2	0.00
31/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2599	2	3	2	0.00
31/05/2024	2032 On 07-November-24			Bond Future	11.73	84.7596	84.0561	84.7596	52,889.00
31/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	1636	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
31/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	1656	2	2	2	0.00
31/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	1615	2	2	2	0.00
31/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	989	1	1	1	600.00
31/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	1909	2	2	2	600.00
31/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	5714	6	6	6	0.00
31/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7043	8	7	8	0.00
31/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	1975	2	2	2	1,615.00
31/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	412	0	0	0	1,615.00
31/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2383	2	2	2	0.00
31/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	689	1	1	1	600.00
31/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2446	2	2	2	0.00
31/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3733	3	4	3	0.00
31/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2763	2	3	2	0.00
31/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2716	2	3	2	0.00
31/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2740	2	3	2	0.00
31/05/2024	2032 On 06-February-25			Bond Future	11.87	86.6044	85.9023	86.6044	0.00
31/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2340	3	2	3	0.00
31/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2985	3	3	3	0.00
31/05/2024	2032 On 08-May-25			Bond Future	12.02	84.3280	83.6188	84.3280	0.00
31/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1243	1	1	1	0.00
31/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5929	5	6	5	0.00
31/05/2024	2032 On 07-August-25			Bond Future	12.20	86.0885	85.3769	86.0885	0.00
31/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3114	3	3	3	0.00
31/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3868	4	4	4	0.00
31/05/2024	2033 On 01-August-24			Bond Future	121.95	122.1168	121.9471	122.1168	7,742.00
31/05/2024	2033 On 07-November-24			Bond Future	123.35	123.5313	123.3537	123.5313	0.00
31/05/2024	2033 On 06-February-25			Bond Future	126.09	126.2500	126.0924	126.2500	0.00
31/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1152	1	1	1	0.00
31/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
31/05/2024	2033 On 08-May-25			Bond Future	127.35	127.4986	127.3508	127.4986	0.00
31/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	3269	3	3	3	0.00
31/05/2024	2033 On 07-August-25			Bond Future	130.06	130.1968	130.0645	130.1968	0.00
31/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1414	2	1	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
31/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
31/05/2024	2037 On 01-August-24			Bond Future	12.69	75.1601	74.2117	75.1601	190,374.00
31/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	453	1	0	1	0.00
31/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	465	1	0	1	1,383.00
31/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	441	1	0	1	0.00
31/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	5560	6	6	6	0.00
31/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3085	4	3	4	0.00
31/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	763	1	1	1	1,383.00
31/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	247	0	0	0	1,383.00
31/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3529	3	4	3	0.00
31/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3448	3	3	3	0.00
31/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3488	3	3	3	0.00
31/05/2024	2037 On 07-November-24			Bond Future	12.84	76.9361	75.9627	76.9361	14,225.00
31/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	1896	2	2	2	0.00
31/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	1873	2	2	2	0.00
31/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	1919	2	2	2	0.00
31/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3149	3	3	3	0.00
31/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3203	3	3	3	0.00
31/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3176	3	3	3	0.00
31/05/2024	2037 On 06-February-25			Bond Future	12.99	74.3497	73.3700	74.3497	0.00
31/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	2660	3	3	3	0.00
31/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3751	3	4	3	0.00
31/05/2024	2037 On 08-May-25			Bond Future	13.14	75.9722	74.9785	75.9722	3,975.00
31/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	1950	2	2	2	0.00
31/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	4432	5	4	5	7,500.00
31/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2519	3	3	3	15,000.00
31/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4298	5	4	5	7,500.00
31/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3572	3	4	3	0.00
31/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5384	5	5	5	0.00
31/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3475	3	3	3	0.00
31/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6323	6	6	6	0.00
31/05/2024	2037 On 07-August-25			Bond Future	13.33	73.2970	72.2935	73.2970	0.00
31/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3594	4	4	4	0.00
31/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5073	4	5	4	0.00

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31/05/2024	2038 On 01-August-24			Bond Future	130.26	130.2373	130.2585	130.2373	3,162.00
31/05/2024	2038 On 07-November-24			Bond Future	133.37	133.3488	133.3663	133.3488	425.00
31/05/2024	2038 On 06-February-25			Bond Future	134.20	134.1587	134.2036	134.1587	0.00
31/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	1026	1	1	1	0.00
31/05/2024	2038 On 08-May-25			Bond Future	137.18	137.1201	137.1791	137.1201	0.00
31/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	2501	3	3	3	0.00
31/05/2024	2038 On 07-August-25			Bond Future	137.93	137.8470	137.9296	137.8470	0.00
31/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	1630	2	2	2	0.00
31/05/2024	2040 On 01-August-24			Bond Future	12.91	75.2371	74.2068	75.2371	41,551.00
31/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	488	1	0	1	0.00
31/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	475	1	0	1	0.00
31/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	502	1	1	1	0.00
31/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	1795	2	2	2	7,500.00
31/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	3586	4	4	4	0.00
31/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	426	1	0	1	680.00
31/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	1600	2	2	2	0.00
31/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1772	1	2	1	680.00
31/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3871	3	4	3	0.00
31/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	696	0	1	0	680.00
31/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1600	1	2	1	0.00
31/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3610	3	4	3	0.00
31/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3695	3	4	3	0.00
31/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3652	3	4	3	0.00
31/05/2024	2040 On 07-November-24			Bond Future	13.06	77.0148	75.9577	77.0148	91,394.00
31/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2151	3	2	3	0.00
31/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2101	3	2	3	0.00
31/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2126	3	2	3	0.00
31/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	705	1	1	1	640.00
31/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	1546	2	2	2	0.00
31/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	2944	4	3	4	0.00
31/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2479	2	2	2	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3977	3	4	3	640.00
31/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5926	5	6	5	0.00
31/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3219	3	3	3	0.00
31/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3246	3	3	3	0.00
31/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3191	3	3	3	0.00
31/05/2024	2040 On 06-February-25			Bond Future	13.21	74.1794	73.1142	74.1794	14.00
31/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	2739	3	3	3	0.00
31/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4050	3	4	3	0.00
31/05/2024	2040 On 08-May-25			Bond Future	13.36	75.7981	74.7169	75.7981	3,900.00
31/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2379	3	2	3	0.00
31/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2629	3	3	3	15,000.00
31/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4500	5	4	5	7,500.00
31/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4307	5	4	5	7,500.00
31/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3823	3	4	3	0.00
31/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5772	5	6	5	0.00
31/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6162	6	6	6	0.00
31/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3974	4	4	4	0.00
31/05/2024	2040 On 07-August-25			Bond Future	13.54	72.8681	71.7753	72.8681	0.00
31/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	3972	4	4	4	0.00
31/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5219	5	5	5	0.00
31/05/2024	2044 On 01-August-24			Bond Future	12.96	71.4259	70.4738	71.4259	120,943.00
31/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	389	1	0	1	0.00
31/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	401	1	0	1	0.00
31/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	378	1	0	1	0.00
31/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	1823	2	2	2	0.00
31/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	2608	3	3	3	0.00
31/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1099	1	1	1	15,000.00
31/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1605	1	2	1	5,000.00
31/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4116	3	4	3	0.00
31/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4024	3	4	3	0.00
31/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4070	3	4	3	0.00
31/05/2024	2044 On 07-November-24			Bond Future	13.10	73.1136	72.1366	73.1136	234.00
31/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2201	3	2	3	0.00
31/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2176	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
31/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2227	3	2	3	0.00
31/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3165	3	3	3	0.00
31/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3219	3	3	3	0.00
31/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3192	3	3	3	0.00
31/05/2024	2044 On 06-February-25			Bond Future	13.24	70.3186	69.3345	70.3186	0.00
31/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	2862	3	3	3	0.00
31/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3987	3	4	3	0.00
31/05/2024	2044 On 08-May-25			Bond Future	13.39	71.8530	70.8542	71.8530	0.00
31/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2535	3	3	3	0.00
31/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6006	5	6	5	0.00
31/05/2024	2044 On 07-August-25			Bond Future	13.56	68.9658	67.9566	68.9658	0.00
31/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4001	5	4	5	0.00
31/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5082	5	5	5	0.00
31/05/2024	2046 On 01-August-24			Bond Future	112.19	112.5097	112.1917	112.5097	12,498.00
31/05/2024	2046 On 07-November-24			Bond Future	112.66	112.9896	112.6608	112.9896	4,862.00
31/05/2024	2046 On 06-February-25			Bond Future	115.16	115.4759	115.1618	115.4759	0.00
31/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	1152	1	1	1	0.00
31/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
31/05/2024	2046 On 08-May-25			Bond Future	115.46	115.7647	115.4566	115.7647	0.00
31/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	6513	6	7	6	0.00
31/05/2024	2046 On 07-August-25			Bond Future	117.91	118.2124	117.9148	118.2124	0.00
31/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	775	0	1	0	0.00
31/05/2024	2050 On 01-August-24			Bond Future	110.71	111.3421	110.7089	111.3421	11,346.00
31/05/2024	2050 On 07-November-24			Bond Future	113.35	114.0022	113.3503	114.0022	4,091.00
31/05/2024	2050 On 06-February-25			Bond Future	113.50	114.1437	113.5005	114.1437	0.00
31/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	2099	1	2	1	0.00
31/05/2024	2050 On 08-May-25			Bond Future	116.02	116.6633	116.0169	116.6633	0.00
31/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
31/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	5143	4	5	4	0.00
31/05/2024	2050 On 07-August-25			Bond Future	116.07	116.7080	116.0673	116.7080	0.00
31/05/2024	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
31/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	3823	3	4	3	0.00
31/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	AL37 On 01-August-24			Index Future	951.37	957.3850	951.3720	957.3850	0.00
31/05/2024	AL37 On 07-November-24			Index Future	973.82	980.0100	973.8230	980.0100	0.00
31/05/2024	AL37 On 06-February-25			Index Future	995.22	1001.3540	995.2210	1001.3540	0.00
31/05/2024	AL37 On 08-May-25			Index Future	1017.08	1023.2490	1017.0790	1023.2490	0.00
31/05/2024	AL37 On 07-August-25			Index Future	1038.56	1044.7070	1038.5560	1044.7070	0.00
31/05/2024	AL7T On 01-August-24			Index Future	1098.59	1109.4430	1098.5910	1109.4430	0.00
31/05/2024	AL7T On 07-November-24			Index Future	1124.52	1135.6610	1124.5160	1135.6610	0.00
31/05/2024	AL7T On 06-February-25			Index Future	1149.23	1160.3960	1149.2260	1160.3960	0.00
31/05/2024	AL7T On 08-May-25			Index Future	1174.47	1185.7680	1174.4660	1185.7680	0.00
31/05/2024	AL7T On 07-August-25			Index Future	1199.27	1210.6340	1199.2650	1210.6340	0.00
31/05/2024	ALBI On 01-August-24			Index Future	957.63	966.3230	957.6290	966.3230	126.00
31/05/2024	ALBI On 07-November-24			Index Future	980.23	989.1580	980.2280	989.1580	16.00
31/05/2024	ALBI On 06-February-25			Index Future	1001.77	1010.7020	1001.7670	1010.7020	0.00
31/05/2024	ALBI On 08-May-25			Index Future	1023.77	1032.8010	1023.7690	1032.8010	0.00
31/05/2024	ALBI On 07-August-25			Index Future	1045.39	1054.4600	1045.3860	1054.4600	0.00
31/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/05/2024	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
31/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	ES33 On 01-August-24			Bond Future	13.12	74.3502	73.5614	74.3502	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
31/05/2024	ES33 On 07-November-24			Bond Future	13.31	72.3234	71.5134	72.3234	0.00
31/05/2024	ES33 On 06-February-25			Bond Future	13.50	73.9142	73.1006	73.9142	0.00
31/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
31/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	631	0	1	0	0.00
31/05/2024	ES33 On 08-May-25			Bond Future	13.70	71.7404	70.9158	71.7404	0.00
31/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
31/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3856	3	4	3	0.00
31/05/2024	ES33 On 07-August-25			Bond Future	13.92	73.2532	72.4217	73.2532	0.00
31/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
31/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	1383	1	1	1	0.00
31/05/2024	ES42 On 01-August-24			Bond Future	13.47	70.2619	69.1116	70.2619	0.00
31/05/2024	ES42 On 07-November-24			Bond Future	13.64	67.6719	66.4919	67.6719	0.00
31/05/2024	ES42 On 06-February-25			Bond Future	13.80	69.1597	67.9671	69.1597	0.00
31/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	1	0	1	0.00
31/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	426	0	0	0	0.00
31/05/2024	ES42 On 08-May-25			Bond Future	13.97	66.4165	65.2042	66.4165	0.00
31/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
31/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3427	2	3	2	0.00
31/05/2024	ES42 On 07-August-25			Bond Future	14.16	67.8140	66.5859	67.8140	0.00
31/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
31/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1686	0	2	0	0.00
31/05/2024	GOVI On 01-August-24			GOVI	943.35	951.8590	943.3490	951.8590	726.00
31/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	8	0	8	0.00
31/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	8	0	8	0.00
31/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	8	0	8	0.00
31/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	210	0	0	0	0.00
31/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	310	0	0	0	0.00
31/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	410	0	0	0	0.00
31/05/2024	GOVI On 07-November-24			GOVI	965.61	974.3530	965.6110	974.3530	0.00
31/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	168110	26	17	26	0.00
31/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	168310	26	17	26	0.00
31/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	168210	26	17	26	0.00
31/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
31/05/2024	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
31/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
31/05/2024	GOVI On 06-February-25			GOVI	986.83	995.5740	986.8290	995.5740	0.00
31/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	148290	24	15	24	0.00
31/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
31/05/2024	GOVI On 08-May-25			GOVI	1008.50	1017.3420	1008.5020	1017.3420	0.00
31/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
31/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	134980	5	13	5	0.00
31/05/2024	GOVI On 07-August-25			GOVI	1029.80	1038.6770	1029.7980	1038.6770	0.00
31/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	187980	28	19	28	0.00
31/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
31/05/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2024	IGOV On 01-August-24			Index Future	347.17	348.1110	347.1650	348.1110	587.00
31/05/2024	IGOV On 07-November-24			Index Future	355.45	356.4280	355.4480	356.4280	16.00
31/05/2024	IGOV On 06-February-25			Index Future	363.34	364.2730	363.3400	364.2730	0.00
31/05/2024	IGOV On 08-May-25			Index Future	371.40	372.3180	371.4000	372.3180	0.00
31/05/2024	IGOV On 07-August-25			Index Future	379.32	380.2050	379.3210	380.2050	0.00
31/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
31/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
31/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	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
31/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
31/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
31/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
31/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
31/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
31/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
31/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
31/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/05/2024	R035 On 01-August-24			Bond Future	12.31	84.7174	83.7929	84.7174	69,134.00
31/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	556	1	1	1	0.00
31/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	542	1	1	1	0.00
31/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	571	1	1	1	0.00
31/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4160	5	4	5	0.00
31/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4045	5	4	5	0.00
31/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	4746	6	5	6	0.00
31/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	4628	5	5	5	0.00
31/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2133	3	2	3	0.00
31/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	1983	3	2	3	0.00
31/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1315	2	1	2	5,100.00
31/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1310	1	1	1	5,100.00
31/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1214	1	1	1	2,740.00
31/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	378	0	0	0	8,000.00
31/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	358	0	0	0	0.00
31/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1888	1	2	1	0.00
31/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	492	0	0	0	7,500.00
31/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	467	0	0	0	8,650.00
31/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3141	2	3	2	0.00
31/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3217	3	3	3	0.00
31/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3178	3	3	3	0.00
31/05/2024	R035 On 07-November-24			Bond Future	12.46	82.2037	81.2546	82.2037	103,454.00
31/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	1834	2	2	2	0.00
31/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	1856	2	2	2	0.00
31/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	1811	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
31/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	4882	6	5	6	0.00
31/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	1879	2	2	2	1,000.00
31/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1265	1	1	1	1,000.00
31/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3178	3	3	3	0.00
31/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3260	3	3	3	0.00
31/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3205	3	3	3	0.00
31/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3233	3	3	3	0.00
31/05/2024	R035 On 06-February-25			Bond Future	12.61	83.9930	83.0393	83.9930	0.00
31/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	2695	3	3	3	0.00
31/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3677	3	4	3	0.00
31/05/2024	R035 On 08-May-25			Bond Future	12.76	81.3099	80.3433	81.3099	0.00
31/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	1746	2	2	2	0.00
31/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	5432	6	5	6	0.00
31/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	3666	4	4	4	0.00
31/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1282	2	1	2	400.00
31/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3968	3	4	3	400.00
31/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7706	7	8	7	0.00
31/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2766	2	3	2	400.00
31/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6530	6	7	6	0.00
31/05/2024	R035 On 07-August-25			Bond Future	12.94	83.0078	82.0329	83.0078	0.00
31/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3576	4	4	4	0.00
31/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4915	4	5	4	0.00
31/05/2024	R053 On 01-August-24			Bond Future	12.86	95.9975	94.6757	95.9975	0.00
31/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	3441	4	3	4	0.00
31/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	3354	4	3	4	0.00
31/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	3398	4	3	4	0.00
31/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1520	1	2	1	0.00
31/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1543	1	2	1	0.00
31/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1497	1	1	1	0.00
31/05/2024	R053 On 07-November-24			Bond Future	13.00	92.3932	91.0371	92.3932	0.00
31/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	2894	4	3	4	0.00
31/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	2860	4	3	4	0.00
31/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	2927	4	3	4	0.00
31/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4253	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
31/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4325	4	4	4	0.00
31/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4289	4	4	4	0.00
31/05/2024	R053 On 06-February-25			Bond Future	13.14	94.4036	93.0362	94.4036	0.00
31/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	3880	4	4	4	0.00
31/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5224	4	5	4	0.00
31/05/2024	R053 On 08-May-25			Bond Future	13.28	90.5918	89.2035	90.5918	0.00
31/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3323	4	3	4	0.00
31/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7686	7	8	7	0.00
31/05/2024	R053 On 07-August-25			Bond Future	13.44	92.4805	91.0765	92.4805	0.00
31/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5119	6	5	6	0.00
31/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6876	6	7	6	0.00
31/05/2024	R186 On 01-August-24			Bond Future	9.35	103.8977	103.6916	103.8977	84,347.00
31/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	18	0	0	0	0.00
31/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	20	0	0	0	0.00
31/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	17	0	0	0	0.00
31/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1455	1	1	1	0.00
31/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1415	1	1	1	0.00
31/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1435	1	1	1	0.00
31/05/2024	R186 On 07-November-24			Bond Future	9.42	106.3529	106.1385	106.3529	38,587.00
31/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	463	1	0	1	0.00
31/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	472	1	0	1	0.00
31/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	454	1	0	1	0.00
31/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	999	1	1	1	0.00
31/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	979	1	1	1	0.00
31/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	989	1	1	1	0.00
31/05/2024	R186 On 06-February-25			Bond Future	9.49	103.3524	103.1538	103.3524	0.00
31/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	466	0	0	0	0.00
31/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1251	1	1	1	0.00
31/05/2024	R186 On 08-May-25			Bond Future	9.60	105.6094	105.4167	105.6094	0.00
31/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	194	0	0	0	0.00
31/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1876	2	2	2	0.00
31/05/2024	R186 On 07-August-25			Bond Future	9.81	102.5013	102.3198	102.5013	0.00
31/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	781	1	1	1	0.00
31/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	485	1	0	1	1,983.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1238	1	1	1	0.00
31/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	693	1	1	1	1,983.00
31/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1233	1	1	1	0.00
31/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	949	1	1	1	0.00
31/05/2024	R202 On 01-August-24			Bond Future	256.70	257.6707	256.6996	257.6707	448.00
31/05/2024	R202 On 07-November-24			Bond Future	262.82	263.8270	262.8242	263.8270	460.00
31/05/2024	R202 On 06-February-25			Bond Future	263.43	264.3979	263.4258	264.3979	0.00
31/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
31/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	3364	2	3	2	0.00
31/05/2024	R202 On 08-May-25			Bond Future	269.27	270.2349	269.2673	270.2349	0.00
31/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
31/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	3043	2	3	2	0.00
31/05/2024	R202 On 07-August-25			Bond Future	269.65	270.5942	269.6497	270.5942	0.00
31/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
31/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	1950	1	2	1	0.00
31/05/2024	R209 On 01-August-24			Bond Future	12.40	65.5795	64.7643	65.5795	11,312.00
31/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	382	1	0	1	0.00
31/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	371	1	0	1	0.00
31/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	392	1	0	1	0.00
31/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3130	3	3	3	0.00
31/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3202	3	3	3	0.00
31/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3166	3	3	3	0.00
31/05/2024	R209 On 07-November-24			Bond Future	12.54	63.9718	63.1352	63.9718	5,237.00
31/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	1557	2	2	2	0.00
31/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1538	2	2	2	0.00
31/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	1577	2	2	2	0.00
31/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2929	2	3	2	0.00
31/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2979	3	3	3	0.00
31/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2954	3	3	3	0.00
31/05/2024	R209 On 06-February-25			Bond Future	12.67	65.3641	64.5218	65.3641	0.00
31/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2339	3	2	3	0.00
31/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3326	3	3	3	0.00
31/05/2024	R209 On 08-May-25			Bond Future	12.81	63.6342	62.7797	63.6342	0.00
31/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1653	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
31/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5653	5	6	5	0.00
31/05/2024	R209 On 07-August-25			Bond Future	12.96	64.9627	64.0996	64.9627	0.00
31/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3213	4	3	4	0.00
31/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4391	4	4	4	0.00
31/05/2024	R210 On 01-August-24			Bond Future	238.06	238.9591	238.0589	238.9591	1,448.00
31/05/2024	R210 On 07-November-24			Bond Future	240.39	241.3210	240.3920	241.3210	0.00
31/05/2024	R210 On 06-February-25			Bond Future	245.73	246.6314	245.7291	246.6314	0.00
31/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	6119	7	6	7	0.00
31/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
31/05/2024	R210 On 08-May-25			Bond Future	247.75	248.6501	247.7541	248.6501	0.00
31/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	1	0	1	0.00
31/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	276	0	0	0	0.00
31/05/2024	R210 On 07-August-25			Bond Future	253.03	253.9104	253.0317	253.9104	0.00
31/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	4592	5	5	5	0.00
31/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
31/05/2024	R213 On 01-August-24			Bond Future	11.24	84.2578	83.6823	84.2578	24,579.00
31/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	590	1	1	1	0.00
31/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	605	1	1	1	0.00
31/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	576	1	1	1	0.00
31/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2113	2	2	2	0.00
31/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2060	2	2	2	0.00
31/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2087	2	2	2	0.00
31/05/2024	R213 On 07-November-24			Bond Future	11.37	82.6872	82.0954	82.6872	41,988.00
31/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	1625	2	2	2	0.00
31/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	1644	2	2	2	0.00
31/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	1606	2	2	2	0.00
31/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2238	2	2	2	0.00
31/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2198	2	2	2	0.00
31/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2218	2	2	2	0.00
31/05/2024	R213 On 06-February-25			Bond Future	11.51	84.4873	83.8988	84.4873	0.00
31/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2040	2	2	2	0.00
31/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2638	2	3	2	0.00
31/05/2024	R213 On 08-May-25			Bond Future	11.65	82.7699	82.1765	82.7699	0.00
31/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1040	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
31/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5253	5	5	5	0.00
31/05/2024	R213 On 07-August-25			Bond Future	11.82	84.4999	83.9062	84.4999	0.00
31/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	2727	3	3	3	0.00
31/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3288	3	3	3	0.00
31/05/2024	R214 On 01-August-24			Bond Future	12.71	61.0696	60.2610	61.0696	11,957.00
31/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	450	1	0	1	0.00
31/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	438	1	0	1	0.00
31/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	462	1	0	1	0.00
31/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2942	2	3	2	0.00
31/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3015	2	3	2	0.00
31/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2978	2	3	2	0.00
31/05/2024	R214 On 07-November-24			Bond Future	12.85	59.2054	58.3758	59.2054	1,770.00
31/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	1731	2	2	2	0.00
31/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	1710	2	2	2	0.00
31/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	1752	2	2	2	0.00
31/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2767	2	3	2	0.00
31/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2816	2	3	2	0.00
31/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2791	2	3	2	0.00
31/05/2024	R214 On 06-February-25			Bond Future	12.98	60.4942	59.6580	60.4942	0.00
31/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2281	3	2	3	0.00
31/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3463	3	3	3	0.00
31/05/2024	R214 On 08-May-25			Bond Future	13.11	58.5068	57.6580	58.5068	0.00
31/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2028	2	2	2	0.00
31/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5184	5	5	5	0.00
31/05/2024	R214 On 07-August-25			Bond Future	13.25	59.7284	58.8705	59.7284	0.00
31/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3273	4	3	4	0.00
31/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4489	4	4	4	0.00
31/05/2024	R248 On 01-August-24			Bond Future	12.86	74.5086	73.5068	74.5086	247,084.00
31/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	528	1	1	1	0.00
31/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	542	1	1	1	0.00
31/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	514	1	1	1	0.00
31/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3646	3	4	3	0.00
31/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3558	3	4	3	0.00
31/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3601	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
31/05/2024	R248 On 07-November-24			Bond Future	13.00	71.8172	70.7893	71.8172	11,427.00
31/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2229	3	2	3	0.00
31/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2255	3	2	3	0.00
31/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2203	3	2	3	0.00
31/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3372	3	3	3	0.00
31/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3315	3	3	3	0.00
31/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3343	3	3	3	0.00
31/05/2024	R248 On 06-February-25			Bond Future	13.14	73.3804	72.3441	73.3804	10,000.00
31/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2351	3	2	3	0.00
31/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4624	4	5	4	0.00
31/05/2024	R248 On 08-May-25			Bond Future	13.27	70.5289	69.4768	70.5289	0.00
31/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2477	3	2	3	0.00
31/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6057	5	6	5	0.00
31/05/2024	R248 On 07-August-25			Bond Future	13.43	72.0008	70.9371	72.0008	0.00
31/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4008	5	4	5	0.00
31/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5105	5	5	5	0.00
31/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00