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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 14/06/2024 TO: 14/06/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	2025 On 01-August-24			Bond Future	182.19	182.1873	182.1855	182.1873	4,870.00
14/06/2024	2025 On 07-November-24			Bond Future	186.53	186.5434	186.5250	186.5434	4,944.00
14/06/2024	2029 On 01-August-24			Bond Future	131.88	131.8669	131.8820	131.8669	9,594.00
14/06/2024	2029 On 07-November-24			Bond Future	133.62	133.6149	133.6185	133.6149	0.00
14/06/2024	2029 On 06-February-25			Bond Future	136.57	136.5776	136.5714	136.5776	0.00
14/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4171	4	4	4	0.00
14/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2029 On 08-May-25			Bond Future	138.14	138.1622	138.1363	138.1622	0.00
14/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	286	0	0	0	0.00
14/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2029 On 07-August-25			Bond Future	141.09	141.1243	141.0920	141.1243	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
14/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3682	4	4	4	0.00
14/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2030 On 01-August-24			Bond Future	10.18	91.3298	91.1495	91.3298	116,666.00
14/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1476	2	1	2	0.00
14/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1502	2	2	2	0.00
14/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1451	2	1	2	0.00
14/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1077	1	1	1	600.00
14/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2400	2	2	2	600.00
14/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	4373	5	4	5	0.00
14/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	93	0	0	0	600.00
14/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	947	1	1	1	0.00
14/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	354	0	0	0	0.00
14/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	703	1	1	1	0.00
14/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	676	1	1	1	0.00
14/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	689	1	1	1	0.00
14/06/2024	2030 On 07-November-24			Bond Future	10.26	93.4894	93.2966	93.4894	39,772.00
14/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2824	3	3	3	0.00
14/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2799	3	3	3	0.00
14/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2850	3	3	3	0.00
14/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1606	2	2	2	600.00
14/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2723	3	3	3	600.00
14/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	6201	6	6	6	0.00
14/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	260	0	0	0	600.00
14/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1040	1	1	1	0.00
14/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1775	2	2	2	0.00
14/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	984	1	1	1	0.00
14/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1006	1	1	1	0.00
14/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	995	1	1	1	0.00
14/06/2024	2030 On 06-February-25			Bond Future	10.34	91.5299	91.3258	91.5299	0.00
14/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2834	3	3	3	0.00
14/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1615	1	2	1	0.00
14/06/2024	2030 On 08-May-25			Bond Future	10.44	93.5341	93.3122	93.5341	0.00
14/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1537	2	2	2	0.00
14/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5692	6	6	6	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
14/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2163	2	2	2	1,640.00
14/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2904	3	3	3	2,280.00
14/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6801	7	7	7	0.00
14/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	723	1	1	1	2,280.00
14/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2052	2	2	2	0.00
14/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	957	1	1	1	1,640.00
14/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2617	2	3	2	0.00
14/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3322	3	3	3	0.00
14/06/2024	2030 On 07-August-25			Bond Future	10.57	91.5047	91.2742	91.5047	0.00
14/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3703	4	4	4	0.00
14/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	6046	6	6	6	0.00
14/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2453	2	2	2	1,054.00
14/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1128	1	1	1	1,054.00
14/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2763	3	3	3	0.00
14/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1959	2	2	2	0.00
14/06/2024	2032 On 01-August-24			Bond Future	11.04	88.8511	88.6880	88.8511	94,205.00
14/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	1526	1	2	1	0.00
14/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	1498	1	1	1	0.00
14/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1554	2	2	2	0.00
14/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	6632	7	7	7	0.00
14/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	3041	3	3	3	600.00
14/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	5716	6	6	6	0.00
14/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	1443	1	1	1	600.00
14/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	3221	3	3	3	0.00
14/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	2655	3	3	3	120.00
14/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	581	0	1	0	0.00
14/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	438	0	0	0	100.00
14/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	479	0	0	0	0.00
14/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	130	0	0	0	600.00
14/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	1131	1	1	1	0.00
14/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	84	0	0	0	11,000.00
14/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	1059	1	1	1	0.00
14/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	1094	1	1	1	0.00
14/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	1076	1	1	1	0.00

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14/06/2024	2032 On 07-November-24			Bond Future	11.15	86.7844	86.6096	86.7844	52,889.00
14/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2963	3	3	3	0.00
14/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	2992	3	3	3	0.00
14/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2935	3	3	3	0.00
14/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2004	2	2	2	600.00
14/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	3339	3	3	3	600.00
14/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	7865	8	8	8	0.00
14/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	9335	10	9	10	0.00
14/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	3428	3	3	3	1,615.00
14/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	151	0	0	0	1,615.00
14/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1283	1	1	1	0.00
14/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	286	0	0	0	600.00
14/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1324	1	1	1	0.00
14/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2194	2	2	2	0.00
14/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1530	1	2	1	0.00
14/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1499	1	1	1	0.00
14/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1514	1	2	1	0.00
14/06/2024	2032 On 06-February-25			Bond Future	11.26	88.6879	88.5028	88.6879	0.00
14/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	3857	4	4	4	0.00
14/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1902	2	2	2	0.00
14/06/2024	2032 On 08-May-25			Bond Future	11.39	86.4625	86.2606	86.4625	0.00
14/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2188	2	2	2	0.00
14/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	4232	4	4	4	0.00
14/06/2024	2032 On 07-August-25			Bond Future	11.53	88.2926	88.0829	88.2926	0.00
14/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	4767	5	5	5	0.00
14/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2815	2	3	2	0.00
14/06/2024	2033 On 01-August-24			Bond Future	123.86	123.8422	123.8577	123.8422	7,742.00
14/06/2024	2033 On 07-November-24			Bond Future	125.31	125.3003	125.3052	125.3003	0.00
14/06/2024	2033 On 06-February-25			Bond Future	128.07	128.0788	128.0745	128.0788	0.00
14/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3135	3	3	3	0.00
14/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2033 On 08-May-25			Bond Future	129.35	129.3746	129.3520	129.3746	0.00
14/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
14/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1268	1	1	1	0.00

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14/06/2024	2033 On 07-August-25			Bond Future	132.12	132.1485	132.1198	132.1485	0.00
14/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3470	3	3	3	0.00
14/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2037 On 01-August-24			Bond Future	12.17	77.1785	76.8612	77.1785	185,036.00
14/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	1245	1	1	1	0.00
14/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	1271	1	1	1	1,383.00
14/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	1220	1	1	1	0.00
14/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	8006	8	8	8	0.00
14/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	5166	5	5	5	0.00
14/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	195	0	0	0	1,383.00
14/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	43	0	0	0	1,383.00
14/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	1658	1	2	1	0.00
14/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	1604	1	2	1	0.00
14/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	1631	1	2	1	0.00
14/06/2024	2037 On 07-November-24			Bond Future	12.30	79.0035	78.6717	79.0035	12,478.00
14/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	3392	3	3	3	0.00
14/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	3360	3	3	3	0.00
14/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	3423	3	3	3	0.00
14/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1945	2	2	2	0.00
14/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1982	2	2	2	0.00
14/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1963	2	2	2	0.00
14/06/2024	2037 On 06-February-25			Bond Future	12.42	76.4753	76.1304	76.4753	0.00
14/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	4195	4	4	4	0.00
14/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2526	2	3	2	0.00
14/06/2024	2037 On 08-May-25			Bond Future	12.56	78.1493	77.7856	78.1493	3,975.00
14/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	3192	3	3	3	0.00
14/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	6305	6	6	6	7,500.00
14/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	3955	4	4	4	15,000.00
14/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	6148	6	6	6	7,500.00
14/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2615	2	3	2	0.00
14/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4013	4	4	4	0.00
14/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2542	2	3	2	0.00
14/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4758	4	5	4	0.00
14/06/2024	2037 On 07-August-25			Bond Future	12.72	75.5420	75.1674	75.5420	0.00

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14/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	5257	5	5	5	0.00
14/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3862	3	4	3	0.00
14/06/2024	2038 On 01-August-24			Bond Future	132.20	132.1829	132.2006	132.1829	3,162.00
14/06/2024	2038 On 07-November-24			Bond Future	135.35	135.3434	135.3495	135.3434	425.00
14/06/2024	2038 On 06-February-25			Bond Future	136.21	136.2182	136.2148	136.2182	0.00
14/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	985	1	1	1	0.00
14/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2038 On 08-May-25			Bond Future	139.21	139.2338	139.2104	139.2338	0.00
14/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
14/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	470	0	0	0	0.00
14/06/2024	2038 On 07-August-25			Bond Future	140.01	140.0430	140.0139	140.0430	0.00
14/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	454	0	0	0	0.00
14/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2040 On 01-August-24			Bond Future	12.43	77.1806	76.8162	77.1806	42,860.00
14/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	1256	1	1	1	0.00
14/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	1230	1	1	1	0.00
14/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	1282	1	1	1	0.00
14/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	3384	4	3	4	7,500.00
14/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	5687	6	6	6	0.00
14/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	1129	1	1	1	680.00
14/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	3102	3	3	3	0.00
14/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	665	0	1	0	680.00
14/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	1964	2	2	2	0.00
14/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	188	0	0	0	680.00
14/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	578	0	1	0	0.00
14/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	1781	1	2	1	0.00
14/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	1841	2	2	2	0.00
14/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	1811	2	2	2	0.00
14/06/2024	2040 On 07-November-24			Bond Future	12.56	79.0056	78.6256	79.0056	80,767.00
14/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	3680	4	4	4	0.00
14/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	3613	4	4	4	0.00
14/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	3646	4	4	4	0.00
14/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1539	1	2	1	640.00
14/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	2852	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
14/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	4691	5	5	5	0.00
14/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1559	1	2	1	640.00
14/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2615	2	3	2	640.00
14/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	4092	4	4	4	0.00
14/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2072	2	2	2	0.00
14/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2091	2	2	2	0.00
14/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2052	2	2	2	0.00
14/06/2024	2040 On 06-February-25			Bond Future	12.68	76.2267	75.8326	76.2267	14.00
14/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	4240	4	4	4	0.00
14/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2833	2	3	2	0.00
14/06/2024	2040 On 08-May-25			Bond Future	12.82	77.8951	77.4811	77.8951	3,900.00
14/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	3727	4	4	4	0.00
14/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	4055	4	4	4	15,000.00
14/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	6340	6	6	6	7,500.00
14/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	6114	6	6	6	7,500.00
14/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2899	2	3	2	0.00
14/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	4433	4	4	4	0.00
14/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4745	4	5	4	0.00
14/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3016	3	3	3	0.00
14/06/2024	2040 On 07-August-25			Bond Future	12.98	75.0314	74.6055	75.0314	0.00
14/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	5670	6	6	6	0.00
14/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4087	4	4	4	0.00
14/06/2024	2044 On 01-August-24			Bond Future	12.50	73.3780	72.9532	73.3780	115,044.00
14/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	998	1	1	1	0.00
14/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1022	1	1	1	0.00
14/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	976	1	1	1	0.00
14/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	3318	4	3	4	0.00
14/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	4364	5	4	5	0.00
14/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	375	0	0	0	15,000.00
14/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	621	0	1	0	5,000.00
14/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	2234	2	2	2	0.00
14/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	2165	2	2	2	0.00
14/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	2200	2	2	2	0.00
14/06/2024	2044 On 07-November-24			Bond Future	12.62	75.1131	74.6715	75.1131	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	3587	4	4	4	0.00
14/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	3554	4	4	4	0.00
14/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	3621	4	4	4	0.00
14/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2023	2	2	2	0.00
14/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2063	2	2	2	0.00
14/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2043	2	2	2	0.00
14/06/2024	2044 On 06-February-25			Bond Future	12.75	72.3742	71.9175	72.3742	0.00
14/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	4322	4	4	4	0.00
14/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2864	2	3	2	0.00
14/06/2024	2044 On 08-May-25			Bond Future	12.88	73.9582	73.4808	73.9582	0.00
14/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	3790	4	4	4	0.00
14/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4634	4	5	4	0.00
14/06/2024	2044 On 07-August-25			Bond Future	13.03	71.1364	70.6459	71.1364	0.00
14/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	5747	6	6	6	0.00
14/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4139	4	4	4	0.00
14/06/2024	2046 On 01-August-24			Bond Future	114.85	115.3570	114.8539	115.3570	12,767.00
14/06/2024	2046 On 07-November-24			Bond Future	115.38	115.9074	115.3821	115.9074	4,862.00
14/06/2024	2046 On 06-February-25			Bond Future	117.93	118.4773	117.9318	118.4773	0.00
14/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	3922	4	4	4	0.00
14/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2046 On 08-May-25			Bond Future	118.26	118.8379	118.2637	118.8379	0.00
14/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
14/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	3706	3	4	3	0.00
14/06/2024	2046 On 07-August-25			Bond Future	120.79	121.3841	120.7926	121.3841	0.00
14/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2103	3	2	3	0.00
14/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2050 On 01-August-24			Bond Future	113.83	114.1937	113.8285	114.1937	11,361.00
14/06/2024	2050 On 07-November-24			Bond Future	116.54	116.9241	116.5400	116.9241	4,091.00
14/06/2024	2050 On 06-February-25			Bond Future	116.75	117.1484	116.7475	117.1484	0.00
14/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1148	2	1	2	0.00
14/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
14/06/2024	2050 On 08-May-25			Bond Future	119.32	119.7417	119.3152	119.7417	0.00
14/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
14/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1845	1	2	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
14/06/2024	2050 On 07-August-25			Bond Future	119.44	119.8834	119.4433	119.8834	0.00
14/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
14/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	447	0	0	0	0.00
14/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	AL37 On 01-August-24			Index Future	974.86	976.7140	974.8560	976.7140	0.00
14/06/2024	AL37 On 07-November-24			Index Future	997.82	999.8110	997.8200	999.8110	0.00
14/06/2024	AL37 On 06-February-25			Index Future	1019.64	1021.7490	1019.6400	1021.7490	0.00
14/06/2024	AL37 On 08-May-25			Index Future	1041.85	1044.1500	1041.8470	1044.1500	0.00
14/06/2024	AL37 On 07-August-25			Index Future	1063.93	1066.3280	1063.9300	1066.3280	0.00
14/06/2024	AL7T On 01-August-24			Index Future	1133.59	1136.6600	1133.5850	1136.6600	0.00
14/06/2024	AL7T On 07-November-24			Index Future	1160.29	1163.5390	1160.2880	1163.5390	0.00
14/06/2024	AL7T On 06-February-25			Index Future	1185.66	1189.0700	1185.6600	1189.0700	0.00
14/06/2024	AL7T On 08-May-25			Index Future	1211.48	1215.1390	1211.4830	1215.1390	0.00
14/06/2024	AL7T On 07-August-25			Index Future	1237.16	1240.9490	1237.1630	1240.9490	0.00
14/06/2024	ALBI On 01-August-24			Index Future	983.76	986.8190	983.7600	986.8190	126.00
14/06/2024	ALBI On 07-November-24			Index Future	1006.93	1010.1540	1006.9340	1010.1540	16.00
14/06/2024	ALBI On 06-February-25			Index Future	1028.95	1032.3190	1028.9530	1032.3190	0.00
14/06/2024	ALBI On 08-May-25			Index Future	1051.36	1054.9520	1051.3630	1054.9520	0.00
14/06/2024	ALBI On 07-August-25			Index Future	1073.65	1077.3600	1073.6480	1077.3600	0.00
14/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C038 On 31-January-38			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
14/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	CS33 On 15-September-33			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
14/06/2024	ES33 On 01-August-24			Bond Future	12.55	76.1046	75.9538	76.1046	0.00
14/06/2024	ES33 On 07-November-24			Bond Future	12.71	74.1212	73.9600	74.1212	0.00
14/06/2024	ES33 On 06-February-25			Bond Future	12.88	75.7641	75.5940	75.7641	0.00
14/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1862	2	2	2	0.00
14/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
14/06/2024	ES33 On 08-May-25			Bond Future	13.05	73.6360	73.4513	73.6360	0.00
14/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
14/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	1321	1	1	1	0.00
14/06/2024	ES33 On 07-August-25			Bond Future	13.25	75.2102	75.0186	75.2102	0.00
14/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	1214	1	1	1	0.00
14/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
14/06/2024	ES42 On 01-August-24			Bond Future	12.99	71.9332	71.5185	71.9332	0.00
14/06/2024	ES42 On 07-November-24			Bond Future	13.14	69.3845	68.9535	69.3845	0.00
14/06/2024	ES42 On 06-February-25			Bond Future	13.28	70.9219	70.4762	70.9219	0.00
14/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2083	3	2	3	0.00
14/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
14/06/2024	ES42 On 08-May-25			Bond Future	13.43	68.2222	67.7564	68.2222	0.00
14/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
14/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	875	0	1	0	0.00
14/06/2024	ES42 On 07-August-25			Bond Future	13.59	69.6780	69.1995	69.6780	0.00
14/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	927	1	1	1	0.00
14/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
14/06/2024	GOVI On 01-August-24			GOVI	969.17	972.1340	969.1740	972.1340	733.00
14/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	257840	29	26	29	0.00
14/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	257940	29	26	29	0.00
14/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	258040	29	26	29	0.00
14/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
14/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
14/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
14/06/2024	GOVI On 07-November-24			GOVI	992.00	995.1220	992.0040	995.1220	0.00
14/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	432040	46	43	46	0.00
14/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	432240	46	43	46	0.00
14/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	432140	46	43	46	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
14/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
14/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
14/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
14/06/2024	GOVI On 06-February-25			GOVI	1013.70	1016.9570	1013.6970	1016.9570	0.00
14/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	416970	45	42	45	0.00
14/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
14/06/2024	GOVI On 08-May-25			GOVI	1035.78	1039.2530	1035.7750	1039.2530	0.00
14/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	137750	17	14	17	0.00
14/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
14/06/2024	GOVI On 07-August-25			GOVI	1057.73	1061.3270	1057.7300	1061.3270	0.00
14/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	467300	50	47	50	0.00
14/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
14/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2024	IGOV On 01-August-24			Index Future	353.09	353.5440	353.0930	353.5440	587.00
14/06/2024	IGOV On 07-November-24			Index Future	361.50	361.9970	361.5030	361.9970	16.00
14/06/2024	IGOV On 06-February-25			Index Future	369.49	370.0240	369.4920	370.0240	0.00
14/06/2024	IGOV On 08-May-25			Index Future	377.62	378.2180	377.6220	378.2180	0.00
14/06/2024	IGOV On 07-August-25			Index Future	385.71	386.3320	385.7060	386.3320	0.00
14/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	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
14/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
14/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
14/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
14/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
14/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
14/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6430	91.6230	91.6430	0.00
14/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6230	91.6330	91.6230	0.00
14/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.6330	91.7050	91.6330	0.00
14/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.7050	91.6600	91.7050	0.00
14/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6600	91.6280	91.6600	0.00
14/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/06/2024	R035 On 01-August-24			Bond Future	11.77	86.8809	86.5897	86.8809	71,090.00
14/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1522	2	2	2	0.00
14/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	1494	2	1	2	0.00
14/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1551	2	2	2	0.00
14/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	6579	7	7	7	0.00
14/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	6446	7	6	7	0.00
14/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	7247	8	7	8	0.00
14/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	7114	7	7	7	0.00
14/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	4054	4	4	4	0.00
14/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	3846	4	4	4	0.00
14/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	2858	3	3	3	5,100.00
14/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	377	0	0	0	5,100.00
14/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	339	0	0	0	2,740.00
14/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	67	0	0	0	8,000.00
14/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	62	0	0	0	0.00
14/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	634	0	1	0	0.00
14/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	96	0	0	0	7,500.00
14/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	90	0	0	0	8,650.00
14/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	1324	1	1	1	0.00
14/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	1371	1	1	1	0.00
14/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	1348	1	1	1	0.00
14/06/2024	R035 On 07-November-24			Bond Future	11.89	84.4197	84.1140	84.4197	85,243.00
14/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	3382	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
14/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	3414	3	3	3	0.00
14/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	3351	3	3	3	0.00
14/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	7149	7	7	7	0.00
14/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	3446	3	3	3	1,000.00
14/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	673	1	1	1	1,000.00
14/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1885	2	2	2	0.00
14/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1940	2	2	2	0.00
14/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1903	2	2	2	0.00
14/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1922	2	2	2	0.00
14/06/2024	R035 On 06-February-25			Bond Future	12.02	86.2714	85.9529	86.2714	0.00
14/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	4315	4	4	4	0.00
14/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2383	2	2	2	0.00
14/06/2024	R035 On 08-May-25			Bond Future	12.15	83.6435	83.3058	83.6435	0.00
14/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2975	3	3	3	0.00
14/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	7555	8	8	8	0.00
14/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	5480	5	5	5	0.00
14/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2282	2	2	2	400.00
14/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2821	2	3	2	400.00
14/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	5744	5	6	5	0.00
14/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1927	2	2	2	400.00
14/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	4796	4	5	4	0.00
14/06/2024	R035 On 07-August-25			Bond Future	12.29	85.4143	85.0660	85.4143	0.00
14/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	5315	5	5	5	0.00
14/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3621	3	4	3	0.00
14/06/2024	R053 On 01-August-24			Bond Future	12.41	98.4822	97.9211	98.4822	0.00
14/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	5721	6	6	6	0.00
14/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	5610	6	6	6	0.00
14/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	5665	6	6	6	0.00
14/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	542	0	1	0	0.00
14/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	553	0	1	0	0.00
14/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	531	0	1	0	0.00
14/06/2024	R053 On 07-November-24			Bond Future	12.53	94.9382	94.3552	94.9382	3,637.00
14/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	4713	5	5	5	0.00
14/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	4670	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	4757	5	5	5	0.00
14/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2764	2	3	2	0.00
14/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2817	2	3	2	0.00
14/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2791	2	3	2	0.00
14/06/2024	R053 On 06-February-25			Bond Future	12.65	97.0202	96.4174	97.0202	0.00
14/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	5831	6	6	6	0.00
14/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3794	3	4	3	0.00
14/06/2024	R053 On 08-May-25			Bond Future	12.77	93.2717	92.6418	93.2717	0.00
14/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	4996	5	5	5	0.00
14/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5921	5	6	5	0.00
14/06/2024	R053 On 07-August-25			Bond Future	12.91	95.2437	94.5967	95.2437	0.00
14/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	7078	7	7	7	0.00
14/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	5316	5	5	5	0.00
14/06/2024	R186 On 01-August-24			Bond Future	8.94	104.6443	104.5730	104.6443	79,143.00
14/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	121	0	0	0	0.00
14/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	128	0	0	0	0.00
14/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	115	0	0	0	0.00
14/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	671	1	1	1	0.00
14/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	642	1	1	1	0.00
14/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	656	1	1	1	0.00
14/06/2024	R186 On 07-November-24			Bond Future	8.95	107.1189	107.0364	107.1189	23,884.00
14/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	908	1	1	1	0.00
14/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	921	1	1	1	0.00
14/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	895	1	1	1	0.00
14/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	543	0	1	0	0.00
14/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	530	0	1	0	0.00
14/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	536	0	1	0	0.00
14/06/2024	R186 On 06-February-25			Bond Future	8.96	104.1528	104.0607	104.1528	0.00
14/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	890	1	1	1	0.00
14/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	769	1	1	1	0.00
14/06/2024	R186 On 08-May-25			Bond Future	8.99	106.4340	106.3247	106.4340	0.00
14/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	468	0	0	0	0.00
14/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1241	1	1	1	0.00
14/06/2024	R186 On 07-August-25			Bond Future	9.07	103.3732	103.2573	103.3732	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
14/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1382	1	1	1	0.00
14/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	985	1	1	1	1,983.00
14/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1924	2	2	2	0.00
14/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	442	0	0	0	1,983.00
14/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	795	1	1	1	0.00
14/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	611	0	1	0	0.00
14/06/2024	R202 On 01-August-24			Bond Future	259.97	259.9372	259.9709	259.9372	481.00
14/06/2024	R202 On 07-November-24			Bond Future	266.16	266.1525	266.1633	266.1525	520.00
14/06/2024	R202 On 06-February-25			Bond Future	266.81	266.8179	266.8098	266.8179	0.00
14/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	20	0	0	0	0.00
14/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
14/06/2024	R202 On 08-May-25			Bond Future	272.68	272.7251	272.6783	272.7251	0.00
14/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	368	0	0	0	0.00
14/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
14/06/2024	R202 On 07-August-25			Bond Future	273.15	273.2082	273.1502	273.2082	0.00
14/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	1550	2	2	2	0.00
14/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
14/06/2024	R209 On 01-August-24			Bond Future	11.87	67.4403	67.1825	67.4403	11,461.00
14/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1088	1	1	1	0.00
14/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1066	1	1	1	0.00
14/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1111	1	1	1	0.00
14/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	1430	1	1	1	0.00
14/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	1479	1	1	1	0.00
14/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	1454	1	1	1	0.00
14/06/2024	R209 On 07-November-24			Bond Future	11.98	65.8776	65.6078	65.8776	5,237.00
14/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	2873	3	3	3	0.00
14/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	2846	3	3	3	0.00
14/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	2901	3	3	3	0.00
14/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1781	1	2	1	0.00
14/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1815	2	2	2	0.00
14/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1798	2	2	2	0.00
14/06/2024	R209 On 06-February-25			Bond Future	12.09	67.3225	67.0419	67.3225	0.00
14/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	3731	4	4	4	0.00
14/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2197	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
14/06/2024	R209 On 08-May-25			Bond Future	12.21	65.6396	65.3432	65.6396	0.00
14/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	2764	3	3	3	0.00
14/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	4200	4	4	4	0.00
14/06/2024	R209 On 07-August-25			Bond Future	12.34	67.0290	66.7236	67.0290	0.00
14/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	4729	5	5	5	0.00
14/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	3284	3	3	3	0.00
14/06/2024	R210 On 01-August-24			Bond Future	239.60	239.8253	239.5991	239.8253	1,448.00
14/06/2024	R210 On 07-November-24			Bond Future	241.96	242.2128	241.9597	242.2128	0.00
14/06/2024	R210 On 06-February-25			Bond Future	247.31	247.5834	247.3067	247.5834	0.00
14/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7697	8	8	8	0.00
14/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
14/06/2024	R210 On 08-May-25			Bond Future	249.32	249.6357	249.3179	249.6357	0.00
14/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1288	2	1	2	0.00
14/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
14/06/2024	R210 On 07-August-25			Bond Future	254.65	254.9865	254.6512	254.9865	0.00
14/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6211	7	6	7	0.00
14/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
14/06/2024	R213 On 01-August-24			Bond Future	10.69	86.0871	85.9188	86.0871	27,086.00
14/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1619	2	2	2	0.00
14/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1645	2	2	2	0.00
14/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1593	2	2	2	0.00
14/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	894	1	1	1	0.00
14/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	865	1	1	1	0.00
14/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	879	1	1	1	0.00
14/06/2024	R213 On 07-November-24			Bond Future	10.79	84.5611	84.3812	84.5611	56,676.00
14/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2882	3	3	3	0.00
14/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2909	3	3	3	0.00
14/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2856	3	3	3	0.00
14/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1202	1	1	1	0.00
14/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1177	1	1	1	0.00
14/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1189	1	1	1	0.00
14/06/2024	R213 On 06-February-25			Bond Future	10.90	86.4162	86.2261	86.4162	0.00
14/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3392	3	3	3	0.00
14/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1663	1	2	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
14/06/2024	R213 On 08-May-25			Bond Future	11.01	84.7463	84.5397	84.7463	0.00
14/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1859	2	2	2	0.00
14/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	3709	4	4	4	0.00
14/06/2024	R213 On 07-August-25			Bond Future	11.14	86.5418	86.3274	86.5418	0.00
14/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	4209	4	4	4	0.00
14/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2348	2	2	2	0.00
14/06/2024	R214 On 01-August-24			Bond Future	12.25	62.7815	62.3959	62.7815	15,836.00
14/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1101	1	1	1	0.00
14/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1079	1	1	1	0.00
14/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1124	1	1	1	0.00
14/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	1470	1	1	1	0.00
14/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	1521	1	2	1	0.00
14/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	1495	1	1	1	0.00
14/06/2024	R214 On 07-November-24			Bond Future	12.37	60.9588	60.5586	60.9588	1,770.00
14/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2953	3	3	3	0.00
14/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2925	3	3	3	0.00
14/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2981	3	3	3	0.00
14/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1814	1	2	1	0.00
14/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1849	1	2	1	0.00
14/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1831	1	2	1	0.00
14/06/2024	R214 On 06-February-25			Bond Future	12.48	62.2960	61.8826	62.2960	0.00
14/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3501	4	4	4	0.00
14/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2459	2	2	2	0.00
14/06/2024	R214 On 08-May-25			Bond Future	12.59	60.3518	59.9205	60.3518	0.00
14/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	3139	3	3	3	0.00
14/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4032	4	4	4	0.00
14/06/2024	R214 On 07-August-25			Bond Future	12.72	61.6295	61.1866	61.6295	0.00
14/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	4654	5	5	5	0.00
14/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3555	3	4	3	0.00
14/06/2024	R248 On 01-August-24			Bond Future	12.40	76.4964	76.0885	76.4964	256,214.00
14/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	1370	1	1	1	0.00
14/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	1397	1	1	1	0.00
14/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	1342	1	1	1	0.00
14/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	1892	1	2	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
14/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	1831	1	2	1	0.00
14/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	1862	1	2	1	0.00
14/06/2024	R248 On 07-November-24			Bond Future	12.51	73.8532	73.4291	73.8532	11,427.00
14/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	3669	4	4	4	0.00
14/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	3703	4	4	4	0.00
14/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	3635	4	4	4	0.00
14/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2164	2	2	2	0.00
14/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2123	2	2	2	0.00
14/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2143	2	2	2	0.00
14/06/2024	R248 On 06-February-25			Bond Future	12.63	75.4731	75.0342	75.4731	10,000.00
14/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	3833	4	4	4	0.00
14/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	3415	3	3	3	0.00
14/06/2024	R248 On 08-May-25			Bond Future	12.75	72.6720	72.2130	72.6720	0.00
14/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	3802	4	4	4	0.00
14/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4646	4	5	4	0.00
14/06/2024	R248 On 07-August-25			Bond Future	12.89	74.2099	73.7381	74.2099	0.00
14/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	5812	6	6	6	0.00
14/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4108	3	4	3	0.00
14/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00