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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	2025 On 01-August-24			Bond Future	181.7833	181.8901	181.7833	181.8901	5,849
13/05/2024	2025 On 07-November-24			Bond Future	186.1301	186.2392	186.1301	186.2392	5,140
13/05/2024	2029 On 01-August-24			Bond Future	131.0427	131.1357	131.0427	131.1357	9,526
13/05/2024	2029 On 07-November-24			Bond Future	132.7691	132.8642	132.7691	132.8642	0
13/05/2024	2029 On 06-February-25			Bond Future	135.6891	135.7859	135.6891	135.7859	0
13/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3289.0900	3385.9400	3.2891	3.3859	0
13/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2029 On 08-May-25			Bond Future	137.2513	137.3498	137.2513	137.3498	0
13/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	598.7200	500.1700	0.5987	0.5002	0
13/05/2024	2029 On 07-August-25			Bond Future	140.1247	140.2247	140.1247	140.2247	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2714.7200	2814.6700	2.7147	2.8147	0
13/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2030 On 01-August-24			Bond Future	10.5386	10.6030	89.7542	89.5089	121,365
13/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	769.9200	707.7300	0.7699	0.7077	600
13/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2035.1700	2218.3500	2.0352	2.2184	0
13/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1021.1200	942.8700	1.0211	0.9429	0
13/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1667.6200	1834.7400	1.6676	1.8347	0
13/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1038.1900	958.9000	1.0382	0.9589	0
13/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1646.2000	1812.2800	1.6462	1.8123	0
13/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1055.5900	975.2500	1.0556	0.9753	0
13/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1625.1200	1790.1500	1.6251	1.7902	0
13/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1704.1900	1589.4300	1.7042	1.5894	600
13/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1053.1400	1183.7500	1.0531	1.1838	0
13/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3310.4400	3137.8600	3.3104	3.1379	0
13/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	425.6900	498.4800	0.4257	0.4985	600
13/05/2024	2030 On 07-November-24			Bond Future	10.6381	10.7067	91.8770	91.6257	54,764
13/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1169.2100	1091.7400	1.1692	1.0917	600
13/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2757.6900	2931.4600	2.7577	2.9315	0
13/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2054.1800	1939.1600	2.0542	1.9392	600
13/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1790.7200	1926.9400	1.7907	1.9269	0
13/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2116.3400	1999.0700	2.1163	1.9991	0
13/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1743.2500	1877.2200	1.7433	1.8772	0
13/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2137.1800	2019.1600	2.1372	2.0192	0
13/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1727.5800	1860.8000	1.7276	1.8608	0
13/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2158.3500	2039.5900	2.1584	2.0396	0
13/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1712.2700	1844.7500	1.7123	1.8448	0
13/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5103.1800	4913.8900	5.1032	4.9139	0
13/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	581.6900	643.6400	0.5817	0.6436	600
13/05/2024	2030 On 06-February-25			Bond Future	10.7481	10.8211	89.8654	89.6084	0
13/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2129.5800	2017.0300	2.1296	2.0170	0
13/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2370.2300	2514.6500	2.3702	2.5147	0
13/05/2024	2030 On 08-May-25			Bond Future	10.8748	10.9527	91.8325	91.5697	0
13/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1115.7600	1045.9900	1.1158	1.0460	0
13/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4380.8400	4573.8800	4.3808	4.5739	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1614.1600	1523.5000	1.6142	1.5235	1,640
13/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3548.6500	3720.8000	3.5487	3.7208	0
13/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2231.5000	2119.4100	2.2315	2.1194	2,280
13/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2858.8100	3009.5300	2.8588	3.0095	0
13/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4701.6000	4531.5100	4.7016	4.5315	0
13/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1446.3600	1539.0800	1.4464	1.5391	1,640
13/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5729.8000	5543.5500	5.7298	5.5436	0
13/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1131.4100	1207.9700	1.1314	1.2080	2,280
13/05/2024	2030 On 07-August-25			Bond Future	11.0513	11.1349	89.7194	89.4506	0
13/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1742.3400	1645.1700	1.7423	1.6452	1,054
13/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3607.2500	3778.8100	3.6073	3.7788	0
13/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2797.0700	2666.7500	2.7971	2.6668	0
13/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2608.2700	2746.6800	2.6083	2.7467	0
13/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4915.5800	4740.4300	4.9156	4.7404	0
13/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1551.9500	1645.5300	1.5520	1.6455	1,054
13/05/2024	2032 On 01-August-24			Bond Future	11.4083	11.4774	87.0239	86.7145	100,476
13/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1012.1700	927.4500	1.0122	0.9275	600
13/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2364.1800	2588.8200	2.3642	2.5888	0
13/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1049.1800	962.0300	1.0492	0.9620	0
13/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2309.6700	2531.8800	2.3097	2.5319	0
13/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1068.1400	979.7500	1.0681	0.9798	0
13/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2282.9200	2503.8900	2.2829	2.5039	0
13/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1087.1300	997.5200	1.0871	0.9975	0
13/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2256.2300	2475.9800	2.2562	2.4760	0
13/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2168.2800	2019.8300	2.1683	2.0198	600
13/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1269.8100	1430.7200	1.2698	1.4307	0
13/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4400.0700	4175.0700	4.4001	4.1751	0
13/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	478.1600	562.5200	0.4782	0.5625	600
13/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5224.4100	4980.9700	5.2244	4.9810	0
13/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	340.3100	406.2300	0.3403	0.4062	11,000
13/05/2024	2032 On 07-November-24			Bond Future	11.5363	11.6091	84.9145	84.5977	52,520
13/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1497.9300	1397.1300	1.4979	1.3971	600
13/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3383.7000	3599.6800	3.3837	3.5997	0
13/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2240.9100	2107.4100	2.2409	2.1074	0

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13/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2530.6300	2713.9100	2.5306	2.7139	0
13/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2264.0100	2129.6100	2.2640	2.1296	0
13/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2509.9400	2692.3200	2.5099	2.6923	0
13/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2286.9900	2151.6700	2.2870	2.1517	0
13/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2489.1700	2670.6300	2.4892	2.6706	0
13/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2573.5300	2427.4300	2.5735	2.4274	600
13/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2252.8900	2423.5700	2.2529	2.4236	0
13/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2647.7700	2499.0000	2.6478	2.4990	1,615
13/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2197.0800	2365.0900	2.1971	2.3651	0
13/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6576.5000	6333.8600	6.5765	6.3339	0
13/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	693.1000	767.2400	0.6931	0.7672	600
13/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7919.4200	7654.9100	7.9194	7.6549	0
13/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	430.4000	482.6700	0.4304	0.4827	1,615
13/05/2024	2032 On 06-February-25			Bond Future	11.6696	11.7461	86.7614	86.4374	0
13/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2960.1700	2807.7700	2.9602	2.8078	0
13/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2746.6200	2918.1400	2.7466	2.9181	0
13/05/2024	2032 On 08-May-25			Bond Future	11.8089	11.8894	84.4932	84.1620	0
13/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1687.3700	1590.1900	1.6874	1.5902	0
13/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5498.9700	5732.9900	5.4990	5.7330	0
13/05/2024	2032 On 07-August-25			Bond Future	11.9835	12.0685	86.2371	85.8985	0
13/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3647.1200	3483.6500	3.6471	3.4837	0
13/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3541.4200	3716.4700	3.5414	3.7165	0
13/05/2024	2033 On 01-August-24			Bond Future	122.7869	123.1443	122.7869	123.1443	7,742
13/05/2024	2033 On 07-November-24			Bond Future	124.2181	124.5839	124.2181	124.5839	0
13/05/2024	2033 On 06-February-25			Bond Future	126.9501	127.3235	126.9501	127.3235	0
13/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2010.1300	2383.5300	2.0101	2.3835	0
13/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2033 On 08-May-25			Bond Future	128.2181	128.5995	128.2181	128.5995	0
13/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2401.8600	2020.5400	2.4019	2.0205	0
13/05/2024	2033 On 07-August-25			Bond Future	130.9025	131.2912	130.9025	131.2912	0
13/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2252.5000	2641.2200	2.2525	2.6412	0
13/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/05/2024	2037 On 01-August-24			Bond Future	12.5523	12.6161	74.9137	74.5928	192,819
13/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	900.2900	832.3500	0.9003	0.8324	0
13/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3286.1100	3539.0500	3.2861	3.5391	0
13/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	918.0000	848.9400	0.9180	0.8489	0
13/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3251.0500	3502.8700	3.2511	3.5029	0
13/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	935.7900	865.6200	0.9358	0.8656	1,383
13/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3216.1200	3466.8300	3.2161	3.4668	0
13/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3898.2000	3698.7600	3.8982	3.6988	0
13/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	874.4600	995.9000	0.8745	0.9959	1,383
13/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6368.0900	6111.4700	6.3681	6.1115	0
13/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	352.9100	417.1700	0.3529	0.4172	1,383
13/05/2024	2037 On 07-November-24			Bond Future	12.6921	12.7587	76.6853	76.3568	14,225
13/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2491.3900	2358.7700	2.4914	2.3588	0
13/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3099.3400	3295.2500	3.0993	3.2953	0
13/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2516.8400	2383.3100	2.5168	2.3833	0
13/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3074.7400	3269.7400	3.0747	3.2697	0
13/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2542.4100	2407.9600	2.5424	2.4080	0
13/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3050.3000	3244.3800	3.0503	3.2444	0
13/05/2024	2037 On 06-February-25			Bond Future	12.8356	12.9051	74.0923	73.7564	0
13/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3175.8800	3027.4000	3.1759	3.0274	0
13/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3544.2400	3731.6900	3.5442	3.7317	0
13/05/2024	2037 On 08-May-25			Bond Future	12.9885	13.0609	75.7134	75.3700	3,975
13/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2460.5600	2346.4600	2.4606	2.3465	0
13/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6098.9300	6328.2900	6.0989	6.3283	0
13/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3083.8500	2950.2700	3.0839	2.9503	15,000
13/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5213.7300	5423.6100	5.2137	5.4236	0
13/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4970.0000	4789.3200	4.9700	4.7893	7,500
13/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3509.2200	3672.0000	3.5092	3.6720	0
13/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5109.2300	4925.6200	5.1092	4.9256	7,500
13/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3417.8900	3577.7400	3.4179	3.5777	0
13/05/2024	2037 On 07-August-25			Bond Future	13.1718	13.2476	73.0147	72.6637	0
13/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4004.9700	3845.3100	4.0050	3.8453	0
13/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4762.8300	4954.1600	4.7628	4.9542	0
13/05/2024	2038 On 01-August-24			Bond Future	131.3229	131.5891	131.3229	131.5891	3,162

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13/05/2024	2038 On 07-November-24			Bond Future	134.4630	134.7354	134.4630	134.7354	1,615
13/05/2024	2038 On 06-February-25			Bond Future	135.2911	135.5691	135.2911	135.5691	0
13/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	61.1100	339.0600	0.0611	0.3391	0
13/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2038 On 08-May-25			Bond Future	138.2851	138.5688	138.2851	138.5688	0
13/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1394.9000	1111.2100	1.3949	1.1112	0
13/05/2024	2038 On 07-August-25			Bond Future	138.9997	139.2886	138.9997	139.2886	0
13/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	560.3500	271.4200	0.5604	0.2714	0
13/05/2024	2040 On 01-August-24			Bond Future	12.7779	12.8417	74.9202	74.5811	43,708
13/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	883.6300	815.9800	0.8836	0.8160	680
13/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3615.5000	3886.9500	3.6155	3.8870	0
13/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	956.3300	884.0200	0.9563	0.8840	0
13/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3463.0600	3729.8500	3.4631	3.7299	0
13/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	975.1900	901.6900	0.9752	0.9017	0
13/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3425.7900	3691.3900	3.4258	3.6914	0
13/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	994.1400	919.4500	0.9941	0.9195	0
13/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3388.6800	3653.0900	3.3887	3.6531	0
13/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2342.1200	2196.3200	2.3421	2.1963	0
13/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1800.7300	1994.0300	1.8007	1.9940	680
13/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2559.1900	2403.9500	2.5592	2.4040	7,500
13/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1650.0200	1833.8800	1.6500	1.8339	0
13/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4429.4600	4209.3000	4.4295	4.2093	0
13/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	826.3400	945.2800	0.8263	0.9453	680
13/05/2024	2040 On 07-November-24			Bond Future	12.9182	12.9848	76.6920	76.3448	91,394
13/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2753.3900	2608.6400	2.7534	2.6086	0
13/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3165.0000	3367.4800	3.1650	3.3675	0
13/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2780.8900	2635.1800	2.7809	2.6352	0
13/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3139.6900	3341.2100	3.1397	3.3412	0
13/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2808.5200	2661.8400	2.8085	2.6618	0
13/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3114.5700	3315.1200	3.1146	3.3151	0
13/05/2024	2040 On 06-February-25			Bond Future	13.0616	13.1309	73.8484	73.4934	14
13/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3350.4100	3195.9700	3.3504	3.1960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3927.3900	4127.9400	3.9274	4.1279	0
13/05/2024	2040 On 08-May-25			Bond Future	13.2133	13.2855	75.4639	75.1009	3,900
13/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2942.3400	2810.6900	2.9423	2.8107	0
13/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5977.9900	6209.2900	5.9780	6.2093	0
13/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3213.9700	3074.0200	3.2140	3.0740	15,000
13/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5609.3400	5832.3400	5.6093	5.8323	0
13/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4991.6700	4806.1300	4.9917	4.8061	7,500
13/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3911.1700	4088.5800	3.9112	4.0886	0
13/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5192.2100	5002.2500	5.1922	5.0023	7,500
13/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3768.0700	3941.0600	3.7681	3.9411	0
13/05/2024	2040 On 07-August-25			Bond Future	13.3936	13.4691	72.5088	72.1380	0
13/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4397.5300	4224.4300	4.3975	4.2244	0
13/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4910.9400	5108.7000	4.9109	5.1087	0
13/05/2024	2044 On 01-August-24			Bond Future	12.8590	12.9123	71.0026	70.7186	119,380
13/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	715.9000	671.5400	0.7159	0.6715	0
13/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3925.2500	4164.8900	3.9253	4.1649	0
13/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	731.6800	686.4500	0.7317	0.6865	0
13/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3883.5600	4122.3300	3.8836	4.1223	0
13/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	747.6900	701.5600	0.7477	0.7016	0
13/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3842.1600	4080.0300	3.8422	4.0800	0
13/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2422.1900	2300.1100	2.4222	2.3001	0
13/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1675.6400	1837.5600	1.6756	1.8376	5,000
13/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3248.8000	3098.7300	3.2488	3.0987	0
13/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1210.9400	1344.8700	1.2109	1.3449	15,000
13/05/2024	2044 On 07-November-24			Bond Future	12.9944	13.0500	72.6817	72.3910	234
13/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2742.8600	2626.3400	2.7429	2.6263	0
13/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3241.3000	3415.5500	3.2413	3.4156	0
13/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2770.2200	2652.9000	2.7702	2.6529	0
13/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3215.5900	3389.0400	3.2156	3.3890	0
13/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2797.6900	2679.5800	2.7977	2.6796	0
13/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3190.0600	3362.7200	3.1901	3.3627	0
13/05/2024	2044 On 06-February-25			Bond Future	13.1324	13.1903	69.8762	69.5789	0
13/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3301.2400	3174.4200	3.3012	3.1744	0
13/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3884.1600	4054.6200	3.8842	4.0546	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	2044 On 08-May-25			Bond Future	13.2777	13.3380	71.4047	71.1008	0
13/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3030.2600	2920.5100	3.0303	2.9205	0
13/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5950.3500	6144.5700	5.9504	6.1446	0
13/05/2024	2044 On 07-August-25			Bond Future	13.4498	13.5129	68.4910	68.1804	0
13/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4421.3400	4278.2600	4.4213	4.2783	0
13/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4968.3000	5135.8800	4.9683	5.1359	0
13/05/2024	2046 On 01-August-24			Bond Future	114.1078	114.6008	114.1078	114.6008	12,200
13/05/2024	2046 On 07-November-24			Bond Future	114.6254	115.1300	114.6254	115.1300	5,116
13/05/2024	2046 On 06-February-25			Bond Future	117.1458	117.6614	117.1458	117.6614	0
13/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3135.8300	3651.3800	3.1358	3.6514	0
13/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2046 On 08-May-25			Bond Future	117.4735	118.0000	117.4735	118.0000	0
13/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4496.4600	3969.9800	4.4965	3.9700	0
13/05/2024	2046 On 07-August-25			Bond Future	119.9306	120.4675	119.9306	120.4675	0
13/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1240.5900	1777.5400	1.2406	1.7775	0
13/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2050 On 01-August-24			Bond Future	113.0669	113.4259	113.0669	113.4259	11,346
13/05/2024	2050 On 07-November-24			Bond Future	115.7707	116.1379	115.7707	116.1379	4,227
13/05/2024	2050 On 06-February-25			Bond Future	115.9448	116.3199	115.9448	116.3199	0
13/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	344.7500	719.8600	0.3448	0.7199	0
13/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2050 On 08-May-25			Bond Future	118.5105	118.8935	118.5105	118.8935	0
13/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2649.5100	2266.5000	2.6495	2.2665	0
13/05/2024	2050 On 07-August-25			Bond Future	118.5619	118.9519	118.5619	118.9519	0
13/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1328.1500	938.1200	1.3282	0.9381	0
13/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
13/05/2024	AL37 On 01-August-24			Index Future	960.1010	957.2920	960.1010	957.2920	0
13/05/2024	AL37 On 07-November-24			Index Future	982.8140	979.9360	982.8140	979.9360	0
13/05/2024	AL37 On 06-February-25			Index Future	1004.2140	1001.2650	1004.2140	1,001.2650	0
13/05/2024	AL37 On 08-May-25			Index Future	1026.2340	1023.2140	1026.2340	1,023.2140	0
13/05/2024	AL37 On 07-August-25			Index Future	1047.5380	1044.4410	1047.5380	1,044.4410	0
13/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
13/05/2024	AL7T On 01-August-24			Index Future	1108.5040	1104.1790	1108.5040	1,104.1790	0
13/05/2024	AL7T On 07-November-24			Index Future	1134.7280	1130.2970	1134.7280	1,130.2970	0
13/05/2024	AL7T On 06-February-25			Index Future	1159.4350	1154.8990	1159.4350	1,154.8990	0
13/05/2024	AL7T On 08-May-25			Index Future	1184.8590	1180.2160	1184.8590	1,180.2160	0
13/05/2024	AL7T On 07-August-25			Index Future	1209.4560	1204.7000	1209.4560	1,204.7000	0
13/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
13/05/2024	ALBI On 01-August-24			Index Future	965.2140	961.8720	965.2140	961.8720	91
13/05/2024	ALBI On 07-November-24			Index Future	988.0480	984.6240	988.0480	984.6240	16
13/05/2024	ALBI On 06-February-25			Index Future	1009.5620	1006.0550	1009.5620	1,006.0550	0
13/05/2024	ALBI On 08-May-25			Index Future	1031.6990	1028.1100	1031.6990	1,028.1100	0
13/05/2024	ALBI On 07-August-25			Index Future	1053.1170	1049.4380	1053.1170	1,049.4380	0
13/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	ES33 On 01-August-24			Bond Future	12.9538	13.0181	74.2335	73.9647	0
13/05/2024	ES33 On 07-November-24			Bond Future	13.1359	13.2033	72.2054	71.9301	0
13/05/2024	ES33 On 06-February-25			Bond Future	13.3248	13.3955	73.7923	73.5107	0
13/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	60.7400	0.0000	0.0607	0.0000	0
13/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	220.8500	0.0000	0.2209	0
13/05/2024	ES33 On 08-May-25			Bond Future	13.5160	13.5901	71.6197	71.3317	0
13/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3152.3000	3440.2700	3.1523	3.4403	0
13/05/2024	ES33 On 07-August-25			Bond Future	13.7413	13.8192	73.1127	72.8183	0
13/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	691.9200	986.3100	0.6919	0.9863	0
13/05/2024	ES42 On 01-August-24			Bond Future	13.2876	13.3410	70.0151	69.7522	0
13/05/2024	ES42 On 07-November-24			Bond Future	13.4460	13.5019	67.4206	67.1513	0
13/05/2024	ES42 On 06-February-25			Bond Future	13.6023	13.6605	68.9017	68.6262	0
13/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	508.1800	232.7500	0.5082	0.2328	0
13/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	ES42 On 08-May-25			Bond Future	13.7662	13.8269	66.1564	65.8748	0
13/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2474.4700	2756.1200	2.4745	2.7561	0
13/05/2024	ES42 On 07-August-25			Bond Future	13.9511	14.0146	67.5321	67.2441	0
13/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	740.1000	1028.0500	0.7401	1.0281	0
13/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
13/05/2024	GOVI On 01-August-24			GOVI	950.8210	947.5010	950.8210	947.5010	735
13/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	74510.0000	41310.0000	7.4510	4.1310	0
13/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	74410.0000	41210.0000	7.4410	4.1210	0
13/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	74310.0000	41110.0000	7.4310	4.1110	0
13/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	GOVI On 07-November-24			GOVI	973.3150	969.9130	973.3150	969.9130	0
13/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	245350.0000	211330.0000	24.5350	21.1330	0
13/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	245250.0000	211230.0000	24.5250	21.1230	0
13/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	245150.0000	211130.0000	24.5150	21.1130	0
13/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	GOVI On 06-February-25			GOVI	994.5070	991.0240	994.5070	991.0240	0
13/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	225070.0000	190240.0000	22.5070	19.0240	0
13/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	GOVI On 08-May-25			GOVI	1016.3150	1012.7490	1016.3150	1,012.7490	0
13/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	56850.0000	92510.0000	5.6850	9.2510	0
13/05/2024	GOVI On 07-August-25			GOVI	1037.4130	1033.7590	1037.4130	1,033.7590	0
13/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	264130.0000	227590.0000	26.4130	22.7590	0
13/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
13/05/2024	IGOV On 01-August-24			Index Future	350.9250	351.6750	350.9250	351.6750	587
13/05/2024	IGOV On 07-November-24			Index Future	359.3170	360.0840	359.3170	360.0840	16
13/05/2024	IGOV On 06-February-25			Index Future	367.2230	368.0040	367.2230	368.0040	0
13/05/2024	IGOV On 08-May-25			Index Future	375.3560	376.1510	375.3560	376.1510	0
13/05/2024	IGOV On 07-August-25			Index Future	383.2270	384.0330	383.2270	384.0330	0
13/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
13/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
13/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
13/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3650	8.3650	91.6350	91.6350	0
13/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3580	8.3580	91.6420	91.6420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3780	8.3780	91.6220	91.6220	0
13/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3680	8.3680	91.6320	91.6320	0
13/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3000	8.3000	91.7000	91.7000	0
13/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
13/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3730	8.3730	91.6270	91.6270	0
13/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3750	8.3750	91.6250	91.6250	0
13/05/2024	R035 On 01-August-24			Bond Future	12.1867	12.2504	84.4326	84.1123	76,660
13/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1018.9400	944.0700	1.0189	0.9441	0
13/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3053.3300	3298.7600	3.0533	3.2988	0
13/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1038.0000	961.9800	1.0380	0.9620	0
13/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3020.2300	3264.5100	3.0202	3.2645	0
13/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1057.2800	980.1000	1.0573	0.9801	0
13/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2987.3900	3230.5100	2.9874	3.2305	0
13/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1968.5000	1842.9400	1.9685	1.8429	5,100
13/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1901.2400	2095.9800	1.9012	2.0960	0
13/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2703.4200	2546.1200	2.7034	2.5461	0
13/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1391.0900	1554.0900	1.3911	1.5541	5,100
13/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2862.5200	2699.0400	2.8625	2.6990	0
13/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1304.4100	1461.2300	1.3044	1.4612	2,740
13/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4812.7300	4589.0000	4.8127	4.5890	0
13/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	620.1900	716.7600	0.6202	0.7168	7,500
13/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4927.2100	4700.6900	4.9272	4.7007	0
13/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	594.5500	688.3300	0.5946	0.6883	8,650
13/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5391.2600	5154.1900	5.3913	5.1542	0
13/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	501.7200	584.9500	0.5017	0.5850	8,000
13/05/2024	R035 On 07-November-24			Bond Future	12.3291	12.3958	81.9139	81.5859	92,032
13/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2384.3100	2255.6600	2.3843	2.2557	0
13/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3173.9500	3373.2500	3.1740	3.3733	0
13/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2409.2200	2279.6600	2.4092	2.2797	0
13/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3148.9000	3347.2900	3.1489	3.3473	0
13/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2434.2600	2303.7800	2.4343	2.3038	0
13/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3124.0200	3321.4900	3.1240	3.3215	0
13/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2459.4200	2328.0300	2.4594	2.3280	1,000
13/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3099.3100	3295.8700	3.0993	3.2959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5604.0600	5388.3500	5.6041	5.3884	0
13/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1327.7600	1440.0000	1.3278	1.4400	1,000
13/05/2024	R035 On 06-February-25			Bond Future	12.4773	12.5471	83.6957	83.3604	0
13/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3170.8400	3022.8300	3.1708	3.0228	0
13/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3496.2700	3683.5600	3.4963	3.6836	0
13/05/2024	R035 On 08-May-25			Bond Future	12.6225	12.6954	81.0107	80.6678	0
13/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1678.3500	1591.6400	1.6784	1.5916	400
13/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7435.0400	7691.2100	7.4350	7.6912	0
13/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2201.7400	2095.3700	2.2017	2.0954	0
13/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6318.1900	6554.7000	6.3182	6.5547	0
13/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4265.3000	4099.5400	4.2653	4.0995	0
13/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3900.6100	4077.7300	3.9006	4.0777	400
13/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6090.6300	5887.0200	6.0906	5.8870	0
13/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2757.7400	2897.0100	2.7577	2.8970	400
13/05/2024	R035 On 07-August-25			Bond Future	12.7987	12.8751	82.6829	82.3324	0
13/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3940.5100	3781.6100	3.9405	3.7816	0
13/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4629.3900	4820.9200	4.6294	4.8209	0
13/05/2024	R053 On 01-August-24			Bond Future	12.7298	12.7830	95.6019	95.2289	0
13/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4423.1500	4229.2900	4.4232	4.2293	0
13/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1685.4000	1864.5100	1.6854	1.8645	0
13/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4468.5700	4273.3600	4.4686	4.2734	0
13/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1664.3600	1842.1200	1.6644	1.8421	0
13/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4514.1400	4317.5800	4.5141	4.3176	0
13/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1643.5700	1819.9800	1.6436	1.8200	0
13/05/2024	R053 On 07-November-24			Bond Future	12.8638	12.9194	91.9902	91.6083	0
13/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3717.6200	3562.2800	3.7176	3.5623	0
13/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4229.6300	4456.1900	4.2296	4.4562	0
13/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3753.9700	3597.6000	3.7540	3.5976	0
13/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4196.3300	4421.8600	4.1963	4.4219	0
13/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3790.4800	3633.0600	3.7905	3.6331	0
13/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4163.2800	4387.7600	4.1633	4.3878	0
13/05/2024	R053 On 06-February-25			Bond Future	12.9974	13.0553	93.9905	93.6000	0
13/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4689.1500	4518.2100	4.6892	4.5182	0
13/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5078.9300	5298.4800	5.0789	5.2985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	R053 On 08-May-25			Bond Future	13.1340	13.1944	90.1749	89.7756	0
13/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3815.0100	3667.5500	3.8150	3.6676	0
13/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7207.3600	7459.1900	7.2074	7.4592	0
13/05/2024	R053 On 07-August-25			Bond Future	13.2925	13.3557	92.0327	91.6247	0
13/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5685.3900	5498.7200	5.6854	5.4987	0
13/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6486.7600	6708.1100	6.4868	6.7081	0
13/05/2024	R186 On 01-August-24			Bond Future	9.2035	9.2540	104.0073	103.8999	82,871
13/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	116.7200	104.1200	0.1167	0.1041	0
13/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1238.8800	1333.6800	1.2389	1.3337	0
13/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	121.3500	108.3300	0.1214	0.1083	0
13/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1221.9300	1316.3100	1.2219	1.3163	0
13/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	125.9800	112.5300	0.1260	0.1125	0
13/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1204.9800	1298.9300	1.2050	1.2989	0
13/05/2024	R186 On 07-November-24			Bond Future	9.2435	9.3013	106.4674	106.3573	34,925
13/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	654.9300	612.0300	0.6549	0.6120	0
13/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	871.5300	938.6800	0.8715	0.9387	0
13/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	665.6500	622.3300	0.6657	0.6223	0
13/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	863.1400	929.8700	0.8631	0.9299	0
13/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	676.4500	632.7100	0.6765	0.6327	0
13/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	854.8400	921.1500	0.8548	0.9212	0
13/05/2024	R186 On 06-February-25			Bond Future	9.3073	9.3739	103.4677	103.3549	0
13/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	646.6900	605.3600	0.6467	0.6054	0
13/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1118.1300	1189.5400	1.1181	1.1895	0
13/05/2024	R186 On 08-May-25			Bond Future	9.3850	9.4631	105.7330	105.6175	0
13/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	317.0300	290.9300	0.3170	0.2909	0
13/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1682.1300	1771.5000	1.6821	1.7715	0
13/05/2024	R186 On 07-August-25			Bond Future	9.5882	9.6824	102.6025	102.4841	0
13/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	641.8300	596.3300	0.6418	0.5963	1,983
13/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1106.5000	1179.4000	1.1065	1.1794	0
13/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	971.9700	914.1100	0.9720	0.9141	0
13/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	856.5700	917.1100	0.8566	0.9171	0
13/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1460.7100	1389.7600	1.4607	1.3898	0
13/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	632.9600	680.4100	0.6330	0.6804	1,983

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	R202 On 01-August-24			Bond Future	257.8717	258.8399	257.8717	258.8399	441
13/05/2024	R202 On 07-November-24			Bond Future	264.0380	265.0290	264.0380	265.0290	460
13/05/2024	R202 On 06-February-25			Bond Future	264.6006	265.6126	264.6006	265.6126	0
13/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2189.3600	1177.4500	2.1894	1.1775	0
13/05/2024	R202 On 08-May-25			Bond Future	270.4566	271.4903	270.4566	271.4903	0
13/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1853.4400	819.7300	1.8534	0.8197	0
13/05/2024	R202 On 07-August-25			Bond Future	270.7473	271.8008	270.7473	271.8008	0
13/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	200.8300	0.0000	0.2008	0
13/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	852.6800	0.0000	0.8527	0.0000	0
13/05/2024	R209 On 01-August-24			Bond Future	12.2541	12.3174	65.4272	65.1450	13,660
13/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	732.9000	675.2100	0.7329	0.6752	0
13/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2900.7900	3125.3700	2.9008	3.1254	0
13/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	747.9400	689.2500	0.7479	0.6893	0
13/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2869.0600	3092.6400	2.8691	3.0926	0
13/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	763.1700	703.4800	0.7632	0.7035	0
13/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2837.5600	3060.1400	2.8376	3.0601	0
13/05/2024	R209 On 07-November-24			Bond Future	12.3815	12.4475	63.8173	63.5283	5,237
13/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2083.1800	1970.3300	2.0832	1.9703	0
13/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2842.5100	3018.6500	2.8425	3.0187	0
13/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2105.1800	1991.5200	2.1052	1.9915	0
13/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2819.8800	2995.2100	2.8199	2.9952	0
13/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2127.2800	2012.8100	2.1273	2.0128	0
13/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2797.4000	2971.9200	2.7974	2.9719	0
13/05/2024	R209 On 06-February-25			Bond Future	12.5099	12.5785	65.2053	64.9098	0
13/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2878.5500	2747.6800	2.8786	2.7477	0
13/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3181.2000	3345.8100	3.1812	3.3458	0
13/05/2024	R209 On 08-May-25			Bond Future	12.6417	12.7131	63.4756	63.1735	0
13/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2106.6200	2007.4000	2.1066	2.0074	0
13/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5410.8500	5613.7400	5.4109	5.6137	0
13/05/2024	R209 On 07-August-25			Bond Future	12.7977	12.8721	64.7856	64.4768	0
13/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3669.7300	3527.1000	3.6697	3.5271	0
13/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4162.4500	4328.5300	4.1625	4.3285	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	R210 On 01-August-24			Bond Future	239.3237	239.3638	239.3237	239.3638	1,336
13/05/2024	R210 On 07-November-24			Bond Future	241.6948	241.7355	241.6948	241.7355	0
13/05/2024	R210 On 06-February-25			Bond Future	247.0102	247.0510	247.0102	247.0510	0
13/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7400.1500	7440.9900	7.4002	7.4410	0
13/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	R210 On 08-May-25			Bond Future	249.0439	249.0849	249.0439	249.0849	0
13/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1013.9400	1054.8900	1.0139	1.0549	0
13/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	R210 On 07-August-25			Bond Future	254.2561	254.2966	254.2561	254.2966	0
13/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5816.0600	5856.6300	5.8161	5.8566	0
13/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2024	R213 On 01-August-24			Bond Future	11.0404	11.1095	84.4880	84.2098	25,429
13/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1091.5700	1002.3800	1.0916	1.0024	0
13/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1823.2000	2012.2600	1.8232	2.0123	0
13/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1109.9600	1019.6200	1.1100	1.0196	0
13/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1800.8200	1988.7300	1.8008	1.9887	0
13/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1128.6800	1037.1800	1.1287	1.0372	0
13/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1778.8000	1965.5500	1.7788	1.9656	0
13/05/2024	R213 On 07-November-24			Bond Future	11.1594	11.2325	82.9246	82.6398	24,553
13/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2181.9000	2052.1300	2.1819	2.0521	0
13/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1984.5000	2139.5900	1.9845	2.1396	0
13/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2203.6000	2073.0000	2.2036	2.0730	0
13/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1967.2400	2121.5000	1.9672	2.1215	0
13/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2225.6400	2094.2100	2.2256	2.0942	0
13/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1950.3500	2103.7800	1.9504	2.1038	0
13/05/2024	R213 On 06-February-25			Bond Future	11.2886	11.3657	84.7287	84.4374	0
13/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2616.3200	2478.6100	2.6163	2.4786	0
13/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2384.1900	2537.8100	2.3842	2.5378	0
13/05/2024	R213 On 08-May-25			Bond Future	11.4160	11.4975	83.0213	82.7233	0
13/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1446.0400	1359.7600	1.4460	1.3598	0
13/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4814.5500	5026.1900	4.8146	5.0262	0
13/05/2024	R213 On 07-August-25			Bond Future	11.5835	11.6698	84.7370	84.4325	0
13/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3240.3200	3090.9300	3.2403	3.0909	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2970.3700	3125.4800	2.9704	3.1255	0
13/05/2024	R214 On 01-August-24			Bond Future	12.5801	12.6330	60.8711	60.6305	11,102
13/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	860.2300	810.0500	0.8602	0.8101	0
13/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2826.9900	3017.4100	2.8270	3.0174	0
13/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	876.9000	825.8900	0.8769	0.8259	0
13/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2795.6600	2985.2500	2.7957	2.9853	0
13/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	893.7700	841.9000	0.8938	0.8419	0
13/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2764.5900	2953.3200	2.7646	2.9533	0
13/05/2024	R214 On 07-November-24			Bond Future	12.7059	12.7609	59.0034	58.7571	1,770
13/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2255.4100	2157.2300	2.2554	2.1572	0
13/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2734.0900	2882.2300	2.7341	2.8822	0
13/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2278.6700	2179.7900	2.2787	2.1798	0
13/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2711.8800	2859.3200	2.7119	2.8593	0
13/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2302.0300	2202.4600	2.3020	2.2025	0
13/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2689.8100	2836.5600	2.6898	2.8366	0
13/05/2024	R214 On 06-February-25			Bond Future	12.8343	12.8915	60.2869	60.0350	0
13/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2795.5300	2688.9900	2.7955	2.6890	0
13/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3349.2500	3494.5900	3.3493	3.4946	0
13/05/2024	R214 On 08-May-25			Bond Future	12.9586	13.0179	58.2982	58.0407	0
13/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2505.9700	2413.4200	2.5060	2.4134	0
13/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5022.0900	5187.0800	5.0221	5.1871	0
13/05/2024	R214 On 07-August-25			Bond Future	13.1057	13.1674	59.5015	59.2383	0
13/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3706.6700	3586.9600	3.7067	3.5870	0
13/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4292.2300	4435.6800	4.2922	4.4357	0
13/05/2024	R248 On 01-August-24			Bond Future	12.7460	12.8147	74.1210	73.7471	247,212
13/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	980.5100	897.6400	0.9805	0.8976	0
13/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3498.3100	3789.2600	3.4983	3.7893	0
13/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1000.0600	915.8300	1.0001	0.9158	0
13/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3459.6800	3749.2700	3.4597	3.7493	0
13/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1019.7100	934.1300	1.0197	0.9341	0
13/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3421.2300	3709.4700	3.4212	3.7095	0
13/05/2024	R248 On 07-November-24			Bond Future	12.8790	12.9506	71.4219	71.0391	11,423
13/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2814.3100	2654.6400	2.8143	2.6546	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3349.8400	3572.9400	3.3498	3.5729	0
13/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2842.3100	2681.5900	2.8423	2.6816	0
13/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3323.4100	3545.4600	3.3234	3.5455	0
13/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2870.4300	2708.6500	2.8704	2.7087	0
13/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3297.1800	3518.1700	3.2972	3.5182	0
13/05/2024	R248 On 06-February-25			Bond Future	13.0149	13.0895	72.9753	72.5840	10,000
13/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2884.8800	2730.5800	2.8849	2.7306	0
13/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4525.9400	4762.9400	4.5259	4.7629	0
13/05/2024	R248 On 08-May-25			Bond Future	13.1464	13.2241	70.1189	69.7189	0
13/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2964.0100	2815.3800	2.9640	2.8154	0
13/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5901.6600	6153.0700	5.9017	6.1531	0
13/05/2024	R248 On 07-August-25			Bond Future	13.3019	13.3829	71.5652	71.1565	0
13/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4487.1100	4294.1400	4.4871	4.2941	0
13/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4955.9000	5171.6300	4.9559	5.1716	0
13/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0