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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
14/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	2025 On 01-August-24			Bond Future	181.6021	181.7833	181.6021	181.7833	5,349
14/05/2024	2025 On 07-November-24			Bond Future	185.9448	186.1301	185.9448	186.1301	5,140
14/05/2024	2029 On 01-August-24			Bond Future	130.8903	131.0427	130.8903	131.0427	9,526
14/05/2024	2029 On 07-November-24			Bond Future	132.6133	132.7691	132.6133	132.7691	0
14/05/2024	2029 On 06-February-25			Bond Future	135.5302	135.6891	135.5302	135.6891	0
14/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3130.2300	3289.0900	3.1302	3.2891	0
14/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2029 On 08-May-25			Bond Future	137.0894	137.2513	137.0894	137.2513	0
14/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	760.6000	598.7200	0.7606	0.5987	0
14/05/2024	2029 On 07-August-25			Bond Future	139.9601	140.1247	139.9601	140.1247	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2550.1200	2714.7200	2.5501	2.7147	0
14/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2030 On 01-August-24			Bond Future	10.5796	10.5386	89.5980	89.7542	121,095
14/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	708.2100	769.9200	0.7082	0.7699	600
14/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2129.6500	2035.1700	2.1297	2.0352	0
14/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	947.4400	1021.1200	0.9474	1.0211	0
14/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1750.1300	1667.6200	1.7501	1.6676	0
14/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	963.7600	1038.1900	0.9638	1.0382	0
14/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1727.9600	1646.2000	1.7280	1.6462	0
14/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	980.4100	1055.5900	0.9804	1.0556	0
14/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1706.1300	1625.1200	1.7061	1.6251	0
14/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1606.0700	1704.1900	1.6061	1.7042	600
14/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1111.2100	1053.1400	1.1112	1.0531	0
14/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3180.4500	3310.4400	3.1805	3.3104	0
14/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	451.8900	425.6900	0.4519	0.4257	600
14/05/2024	2030 On 07-November-24			Bond Future	10.6817	10.6381	91.7172	91.8770	54,764
14/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1105.3500	1169.2100	1.1054	1.1692	600
14/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2853.5700	2757.6900	2.8536	2.7577	0
14/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1964.8300	2054.1800	1.9648	2.0542	600
14/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1861.1100	1790.7200	1.8611	1.7907	0
14/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2025.5300	2116.3400	2.0255	2.1163	0
14/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1812.1800	1743.2500	1.8122	1.7433	0
14/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2045.8800	2137.1800	2.0459	2.1372	0
14/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1796.0200	1727.5800	1.7960	1.7276	0
14/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2066.5800	2158.3500	2.0666	2.1584	0
14/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1780.2400	1712.2700	1.7802	1.7123	0
14/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4970.0500	5103.1800	4.9701	5.1032	0
14/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	608.3000	581.6900	0.6083	0.5817	600
14/05/2024	2030 On 06-February-25			Bond Future	10.7944	10.7481	89.7024	89.8654	0
14/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2045.6000	2129.5800	2.0456	2.1296	0
14/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2449.2300	2370.2300	2.4492	2.3702	0
14/05/2024	2030 On 08-May-25			Bond Future	10.9241	10.8748	91.6661	91.8325	0
14/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1062.9700	1115.7600	1.0630	1.1158	0
14/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4494.4100	4380.8400	4.4944	4.3808	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1546.9800	1614.1600	1.5470	1.6142	1,640
14/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3647.8300	3548.6500	3.6478	3.5487	0
14/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2149.9600	2231.5000	2.1500	2.2315	2,280
14/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2943.6300	2858.8100	2.9436	2.8588	0
14/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4583.3900	4701.6000	4.5834	4.7016	0
14/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1494.5100	1446.3600	1.4945	1.4464	1,640
14/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5602.0100	5729.8000	5.6020	5.7298	0
14/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1169.9800	1131.4100	1.1700	1.1314	2,280
14/05/2024	2030 On 07-August-25			Bond Future	11.1040	11.0513	89.5500	89.7194	0
14/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1672.8200	1742.3400	1.6728	1.7423	1,054
14/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3707.0800	3607.2500	3.7071	3.6073	0
14/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2705.8100	2797.0700	2.7058	2.7971	0
14/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2686.3600	2608.2700	2.6864	2.6083	0
14/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4796.2500	4915.5800	4.7963	4.9156	0
14/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1601.9700	1551.9500	1.6020	1.5520	1,054
14/05/2024	2032 On 01-August-24			Bond Future	11.4539	11.4083	86.8197	87.0239	100,246
14/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	927.9900	1012.1700	0.9280	1.0122	600
14/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2484.2200	2364.1800	2.4842	2.3642	0
14/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	963.0800	1049.1800	0.9631	1.0492	0
14/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2427.7900	2309.6700	2.4278	2.3097	0
14/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	981.0700	1068.1400	0.9811	1.0681	0
14/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2400.0700	2282.9200	2.4001	2.2829	0
14/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	999.1100	1087.1300	0.9991	1.0871	0
14/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2372.4300	2256.2300	2.3724	2.2562	0
14/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2038.5300	2168.2800	2.0385	2.1683	600
14/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1344.2800	1269.8100	1.3443	1.2698	0
14/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4226.8600	4400.0700	4.2269	4.4001	0
14/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	509.1700	478.1600	0.5092	0.4782	600
14/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5042.5700	5224.4100	5.0426	5.2244	0
14/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	362.6900	340.3100	0.3627	0.3403	11,000
14/05/2024	2032 On 07-November-24			Bond Future	11.5843	11.5363	84.7055	84.9145	52,520
14/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1412.6600	1497.9300	1.4127	1.4979	600
14/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3507.4100	3383.7000	3.5074	3.3837	0
14/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2132.3200	2240.9100	2.1323	2.2409	0

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14/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2631.0200	2530.6300	2.6310	2.5306	0
14/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2154.8000	2264.0100	2.1548	2.2640	0
14/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2609.7100	2509.9400	2.6097	2.5099	0
14/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2177.1500	2286.9900	2.1772	2.2870	0
14/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2588.3100	2489.1700	2.5883	2.4892	0
14/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2456.3300	2573.5300	2.4563	2.5735	600
14/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2344.6700	2252.8900	2.3447	2.2529	0
14/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2528.7700	2647.7700	2.5288	2.6478	1,615
14/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2287.0600	2197.0800	2.2871	2.1971	0
14/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6400.4000	6576.5000	6.4004	6.5765	0
14/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	725.9800	693.1000	0.7260	0.6931	600
14/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7732.3500	7919.4200	7.7324	7.9194	0
14/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	452.3100	430.4000	0.4523	0.4304	1,615
14/05/2024	2032 On 06-February-25			Bond Future	11.7199	11.6696	86.5481	86.7614	0
14/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2843.4500	2960.1700	2.8435	2.9602	0
14/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2843.1900	2746.6200	2.8432	2.7466	0
14/05/2024	2032 On 08-May-25			Bond Future	11.8618	11.8089	84.2754	84.4932	0
14/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1611.1700	1687.3700	1.6112	1.6874	0
14/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5640.5400	5498.9700	5.6405	5.4990	0
14/05/2024	2032 On 07-August-25			Bond Future	12.0392	11.9835	86.0152	86.2371	0
14/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3527.6200	3647.1200	3.5276	3.6471	0
14/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3643.8100	3541.4200	3.6438	3.5414	0
14/05/2024	2033 On 01-August-24			Bond Future	122.6219	122.7869	122.6219	122.7869	7,742
14/05/2024	2033 On 07-November-24			Bond Future	124.0493	124.2181	124.0493	124.2181	0
14/05/2024	2033 On 06-February-25			Bond Future	126.7780	126.9501	126.7780	126.9501	0
14/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1837.9500	2010.1300	1.8380	2.0101	0
14/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2033 On 08-May-25			Bond Future	128.0426	128.2181	128.0426	128.2181	0
14/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2577.3600	2401.8600	2.5774	2.4019	0
14/05/2024	2033 On 07-August-25			Bond Future	130.7239	130.9025	130.7239	130.9025	0
14/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2073.9200	2252.5000	2.0739	2.2525	0
14/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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14/05/2024	2037 On 01-August-24			Bond Future	12.5818	12.5523	74.7647	74.9137	192,304
14/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	844.2900	900.2900	0.8443	0.9003	0
14/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3379.0500	3286.1100	3.3791	3.2861	0
14/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	861.3000	918.0000	0.8613	0.9180	0
14/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3343.2900	3251.0500	3.3433	3.2511	0
14/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	878.3900	935.7900	0.8784	0.9358	1,383
14/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3307.6600	3216.1200	3.3077	3.2161	0
14/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3778.6300	3898.2000	3.7786	3.8982	0
14/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	903.8300	874.4600	0.9038	0.8745	1,383
14/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6230.6000	6368.0900	6.2306	6.3681	0
14/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	364.3600	352.9100	0.3644	0.3529	1,383
14/05/2024	2037 On 07-November-24			Bond Future	12.7229	12.6921	76.5330	76.6853	14,225
14/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2410.6300	2491.3900	2.4106	2.4914	0
14/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3170.9500	3099.3400	3.1710	3.0993	0
14/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2435.6200	2516.8400	2.4356	2.5168	0
14/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3145.8900	3074.7400	3.1459	3.0747	0
14/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2460.7400	2542.4100	2.4607	2.5424	0
14/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3121.0000	3050.3000	3.1210	3.0503	0
14/05/2024	2037 On 06-February-25			Bond Future	12.8677	12.8356	73.9368	74.0923	0
14/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3091.6800	3175.8800	3.0917	3.1759	0
14/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3615.5400	3544.2400	3.6155	3.5442	0
14/05/2024	2037 On 08-May-25			Bond Future	13.0219	12.9885	75.5547	75.7134	3,975
14/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2394.9500	2460.5600	2.3950	2.4606	0
14/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6192.0400	6098.9300	6.1920	6.0989	0
14/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3008.5100	3083.8500	3.0085	3.0839	15,000
14/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5297.1100	5213.7300	5.2971	5.2137	0
14/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4872.2000	4970.0000	4.8722	4.9700	7,500
14/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3570.1400	3509.2200	3.5701	3.5092	0
14/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5010.0800	5109.2300	5.0101	5.1092	7,500
14/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3477.4600	3417.8900	3.4775	3.4179	0
14/05/2024	2037 On 07-August-25			Bond Future	13.2066	13.1718	72.8531	73.0147	0
14/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3919.4500	4004.9700	3.9195	4.0050	0
14/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4838.9300	4762.8300	4.8389	4.7628	0
14/05/2024	2038 On 01-August-24			Bond Future	131.0573	131.3229	131.0573	131.3229	3,162

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14/05/2024	2038 On 07-November-24			Bond Future	134.1913	134.4630	134.1913	134.4630	425
14/05/2024	2038 On 06-February-25			Bond Future	135.0141	135.2911	135.0141	135.2911	0
14/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	61.1100	0.0000	0.0611	0
14/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	215.9200	0.0000	0.2159	0.0000	0
14/05/2024	2038 On 08-May-25			Bond Future	138.0023	138.2851	138.0023	138.2851	0
14/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1677.7400	1394.9000	1.6777	1.3949	0
14/05/2024	2038 On 07-August-25			Bond Future	138.7121	138.9997	138.7121	138.9997	0
14/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	847.8800	560.3500	0.8479	0.5604	0
14/05/2024	2040 On 01-August-24			Bond Future	12.8438	12.7779	74.5703	74.9202	41,929
14/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	773.2200	883.6300	0.7732	0.8836	680
14/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3854.9500	3615.5000	3.8550	3.6155	0
14/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	839.7800	956.3300	0.8398	0.9563	0
14/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3696.3700	3463.0600	3.6964	3.4631	0
14/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	857.0800	975.1900	0.8571	0.9752	0
14/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3657.5400	3425.7900	3.6575	3.4258	0
14/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	874.4900	994.1400	0.8745	0.9941	0
14/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3618.8900	3388.6800	3.6189	3.3887	0
14/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2139.6100	2342.1200	2.1396	2.3421	0
14/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1948.0800	1800.7300	1.9481	1.8007	680
14/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2346.8900	2559.1900	2.3469	2.5592	7,500
14/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1787.5800	1650.0200	1.7876	1.6500	0
14/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4156.4300	4429.4600	4.1564	4.4295	0
14/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	903.1700	826.3400	0.9032	0.8263	680
14/05/2024	2040 On 07-November-24			Bond Future	12.9869	12.9182	76.3339	76.6920	91,394
14/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2570.6100	2753.3900	2.5706	2.7534	0
14/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3340.3200	3165.0000	3.3403	3.1650	0
14/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2597.0700	2780.8900	2.5971	2.7809	0
14/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3313.9700	3139.6900	3.3140	3.1397	0
14/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2623.6500	2808.5200	2.6237	2.8085	0
14/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3287.8000	3114.5700	3.2878	3.1146	0
14/05/2024	2040 On 06-February-25			Bond Future	13.1330	13.0616	73.4827	73.8484	14
14/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3164.1100	3350.4100	3.1641	3.3504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4106.7400	3927.3900	4.1067	3.9274	0
14/05/2024	2040 On 08-May-25			Bond Future	13.2876	13.2133	75.0904	75.4639	3,900
14/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2783.9100	2942.3400	2.7839	2.9423	0
14/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6193.0200	5977.9900	6.1930	5.9780	0
14/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3046.5200	3213.9700	3.0465	3.2140	15,000
14/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5815.3500	5609.3400	5.8154	5.6093	0
14/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4775.8700	4991.6700	4.7759	4.9917	7,500
14/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4068.8300	3911.1700	4.0688	3.9112	0
14/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4971.8500	5192.2100	4.9719	5.1922	7,500
14/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3921.1700	3768.0700	3.9212	3.7681	0
14/05/2024	2040 On 07-August-25			Bond Future	13.4711	13.3936	72.1280	72.5088	0
14/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4198.9800	4397.5300	4.1990	4.3975	0
14/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5093.2300	4910.9400	5.0932	4.9109	0
14/05/2024	2044 On 01-August-24			Bond Future	12.9300	12.8590	70.6249	71.0026	119,396
14/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	613.0500	715.9000	0.6131	0.7159	0
14/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4200.0900	3925.2500	4.2001	3.9253	0
14/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	627.2200	731.6800	0.6272	0.7317	0
14/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4156.7900	3883.5600	4.1568	3.8836	0
14/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	641.6100	747.6900	0.6416	0.7477	0
14/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4113.7700	3842.1600	4.1138	3.8422	0
14/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2198.8200	2422.1900	2.1988	2.4222	0
14/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1829.9600	1675.6400	1.8300	1.6756	5,000
14/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	2989.8800	3248.8000	2.9899	3.2488	0
14/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1329.7100	1210.9400	1.3297	1.2109	15,000
14/05/2024	2044 On 07-November-24			Bond Future	13.0684	12.9944	72.2952	72.6817	234
14/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2547.6400	2742.8600	2.5476	2.7429	0
14/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3432.5800	3241.3000	3.4326	3.2413	0
14/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2573.8700	2770.2200	2.5739	2.7702	0
14/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3405.7400	3215.5900	3.4057	3.2156	0
14/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2600.2300	2797.6900	2.6002	2.7977	0
14/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3379.1000	3190.0600	3.3791	3.1901	0
14/05/2024	2044 On 06-February-25			Bond Future	13.2093	13.1324	69.4815	69.8762	0
14/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3100.8600	3301.2400	3.1009	3.3012	0
14/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4078.4900	3884.1600	4.0785	3.8842	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	2044 On 08-May-25			Bond Future	13.3578	13.2777	71.0015	71.4047	0
14/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2856.9100	3030.2600	2.8569	3.0303	0
14/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6180.2100	5950.3500	6.1802	5.9504	0
14/05/2024	2044 On 07-August-25			Bond Future	13.5334	13.4498	68.0798	68.4910	0
14/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4207.0300	4421.3400	4.2070	4.4213	0
14/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5165.2200	4968.3000	5.1652	4.9683	0
14/05/2024	2046 On 01-August-24			Bond Future	114.0464	114.1078	114.0464	114.1078	12,200
14/05/2024	2046 On 07-November-24			Bond Future	114.5628	114.6254	114.5628	114.6254	4,862
14/05/2024	2046 On 06-February-25			Bond Future	117.0823	117.1458	117.0823	117.1458	0
14/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3072.3200	3135.8300	3.0723	3.1358	0
14/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2046 On 08-May-25			Bond Future	117.4092	117.4735	117.4092	117.4735	0
14/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4560.8500	4496.4600	4.5609	4.4965	0
14/05/2024	2046 On 07-August-25			Bond Future	119.8654	119.9306	119.8654	119.9306	0
14/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1175.3700	1240.5900	1.1754	1.2406	0
14/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2050 On 01-August-24			Bond Future	113.0921	113.0669	113.0921	113.0669	11,346
14/05/2024	2050 On 07-November-24			Bond Future	115.7964	115.7707	115.7964	115.7707	4,091
14/05/2024	2050 On 06-February-25			Bond Future	115.9717	115.9448	115.9717	115.9448	0
14/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	371.7400	344.7500	0.3717	0.3448	0
14/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2050 On 08-May-25			Bond Future	118.5384	118.5105	118.5384	118.5105	0
14/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2621.6500	2649.5100	2.6217	2.6495	0
14/05/2024	2050 On 07-August-25			Bond Future	118.5913	118.5619	118.5913	118.5619	0
14/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1298.6600	1328.1500	1.2987	1.3282	0
14/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	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
14/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
14/05/2024	AL37 On 01-August-24			Index Future	958.4310	960.1010	958.4310	960.1010	0
14/05/2024	AL37 On 07-November-24			Index Future	981.1060	982.8140	981.1060	982.8140	0
14/05/2024	AL37 On 06-February-25			Index Future	1002.4710	1004.2140	1002.4710	1,004.2140	0
14/05/2024	AL37 On 08-May-25			Index Future	1024.4550	1026.2340	1024.4550	1,026.2340	0
14/05/2024	AL37 On 07-August-25			Index Future	1045.7270	1047.5380	1045.7270	1,047.5380	0
14/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
14/05/2024	AL7T On 01-August-24			Index Future	1106.3830	1108.5040	1106.3830	1,108.5040	0
14/05/2024	AL7T On 07-November-24			Index Future	1132.5570	1134.7280	1132.5570	1,134.7280	0
14/05/2024	AL7T On 06-February-25			Index Future	1157.2200	1159.4350	1157.2200	1,159.4350	0
14/05/2024	AL7T On 08-May-25			Index Future	1182.5990	1184.8590	1182.5990	1,184.8590	0
14/05/2024	AL7T On 07-August-25			Index Future	1207.1540	1209.4560	1207.1540	1,209.4560	0
14/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
14/05/2024	ALBI On 01-August-24			Index Future	962.7630	965.2140	962.7630	965.2140	91
14/05/2024	ALBI On 07-November-24			Index Future	985.5400	988.0480	985.5400	988.0480	16
14/05/2024	ALBI On 06-February-25			Index Future	1007.0020	1009.5620	1007.0020	1,009.5620	0
14/05/2024	ALBI On 08-May-25			Index Future	1029.0860	1031.6990	1029.0860	1,031.6990	0
14/05/2024	ALBI On 07-August-25			Index Future	1050.4530	1053.1170	1050.4530	1,053.1170	0
14/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	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
14/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	ES33 On 01-August-24			Bond Future	12.9832	12.9538	74.1104	74.2335	0
14/05/2024	ES33 On 07-November-24			Bond Future	13.1667	13.1359	72.0794	72.2054	0
14/05/2024	ES33 On 06-February-25			Bond Future	13.3570	13.3248	73.6638	73.7923	0
14/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	60.7400	0.0000	0.0607	0
14/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	67.8300	0.0000	0.0678	0.0000	0
14/05/2024	ES33 On 08-May-25			Bond Future	13.5497	13.5160	71.4885	71.6197	0
14/05/2024	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
14/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3283.5200	3152.3000	3.2835	3.1523	0
14/05/2024	ES33 On 07-August-25			Bond Future	13.7766	13.7413	72.9791	73.1127	0
14/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	825.5500	691.9200	0.8256	0.6919	0
14/05/2024	ES42 On 01-August-24			Bond Future	13.3482	13.2876	69.7173	70.0151	0
14/05/2024	ES42 On 07-November-24			Bond Future	13.5093	13.4460	67.1157	67.4206	0
14/05/2024	ES42 On 06-February-25			Bond Future	13.6681	13.6023	68.5903	68.9017	0
14/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	196.8000	508.1800	0.1968	0.5082	0
14/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	ES42 On 08-May-25			Bond Future	13.8348	13.7662	65.8383	66.1564	0
14/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2792.5900	2474.4700	2.7926	2.4745	0
14/05/2024	ES42 On 07-August-25			Bond Future	14.0227	13.9511	67.2076	67.5321	0
14/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1064.5500	740.1000	1.0646	0.7401	0
14/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
14/05/2024	GOVI On 01-August-24			GOVI	948.4390	950.8210	948.4390	950.8210	735
14/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	50690.0000	74510.0000	5.0690	7.4510	0
14/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	50590.0000	74410.0000	5.0590	7.4410	0
14/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	50490.0000	74310.0000	5.0490	7.4310	0
14/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	GOVI On 07-November-24			GOVI	970.8760	973.3150	970.8760	973.3150	0
14/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	220960.0000	245350.0000	22.0960	24.5350	0
14/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	220860.0000	245250.0000	22.0860	24.5250	0
14/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	220760.0000	245150.0000	22.0760	24.5150	0
14/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	GOVI On 06-February-25			GOVI	992.0190	994.5070	992.0190	994.5070	0
14/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	200190.0000	225070.0000	20.0190	22.5070	0
14/05/2024	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
14/05/2024	GOVI On 08-May-25			GOVI	1013.7740	1016.3150	1013.7740	1,016.3150	0
14/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	82260.0000	56850.0000	8.2260	5.6850	0
14/05/2024	GOVI On 07-August-25			GOVI	1034.8240	1037.4130	1034.8240	1,037.4130	0
14/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	238240.0000	264130.0000	23.8240	26.4130	0
14/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
14/05/2024	IGOV On 01-August-24			Index Future	350.6720	350.9250	350.6720	350.9250	587
14/05/2024	IGOV On 07-November-24			Index Future	359.0590	359.3170	359.0590	359.3170	16
14/05/2024	IGOV On 06-February-25			Index Future	366.9600	367.2230	366.9600	367.2230	0
14/05/2024	IGOV On 08-May-25			Index Future	375.0880	375.3560	375.0880	375.3560	0
14/05/2024	IGOV On 07-August-25			Index Future	382.9550	383.2270	382.9550	383.2270	0
14/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3350	8.3300	91.6650	91.6700	0
14/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3350	91.6600	91.6650	0
14/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3450	8.3400	91.6550	91.6600	0
14/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3350	91.6600	91.6650	0
14/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3700	8.3650	91.6300	91.6350	0
14/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3580	91.6400	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
14/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3780	91.6200	91.6220	0
14/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3680	91.6300	91.6320	0
14/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3000	91.6800	91.7000	0
14/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3450	91.6500	91.6550	0
14/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3730	91.6200	91.6270	0
14/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3750	91.6200	91.6250	0
14/05/2024	R035 On 01-August-24			Bond Future	12.2112	12.1867	84.3091	84.4326	76,022
14/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	966.8800	1018.9400	0.9669	1.0189	0
14/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3124.8400	3053.3300	3.1248	3.0533	0
14/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	985.3500	1038.0000	0.9854	1.0380	0
14/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3091.1500	3020.2300	3.0912	3.0202	0
14/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1004.0400	1057.2800	1.0040	1.0573	0
14/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3057.7200	2987.3900	3.0577	2.9874	0
14/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1893.1200	1968.5000	1.8931	1.9685	5,100
14/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1949.4300	1901.2400	1.9494	1.9012	0
14/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2615.8900	2703.4200	2.6159	2.7034	0
14/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1427.1300	1391.0900	1.4271	1.3911	5,100
14/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2772.8100	2862.5200	2.7728	2.8625	0
14/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1338.2700	1304.4100	1.3383	1.3044	2,740
14/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4704.8900	4812.7300	4.7049	4.8127	0
14/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	635.9200	620.1900	0.6359	0.6202	7,500
14/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4818.6600	4927.2100	4.8187	4.9272	0
14/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	609.5700	594.5500	0.6096	0.5946	8,650
14/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5280.1500	5391.2600	5.2802	5.3913	0
14/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	514.1800	501.7200	0.5142	0.5017	8,000
14/05/2024	R035 On 07-November-24			Bond Future	12.3547	12.3291	81.7875	81.9139	92,032
14/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2317.5200	2384.3100	2.3175	2.3843	0
14/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3233.5400	3173.9500	3.2335	3.1740	0
14/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2342.0500	2409.2200	2.3421	2.4092	0
14/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3208.1100	3148.9000	3.2081	3.1489	0
14/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2366.7000	2434.2600	2.3667	2.4343	0
14/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3182.8400	3124.0200	3.1828	3.1240	0
14/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2391.4800	2459.4200	2.3915	2.4594	1,000
14/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3157.7500	3099.3100	3.1578	3.0993	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5504.7600	5604.0600	5.5048	5.6041	0
14/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1354.8400	1327.7600	1.3548	1.3278	1,000
14/05/2024	R035 On 06-February-25			Bond Future	12.5041	12.4773	83.5668	83.6957	0
14/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3100.0400	3170.8400	3.1000	3.1708	0
14/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3554.3900	3496.2700	3.5544	3.4963	0
14/05/2024	R035 On 08-May-25			Bond Future	12.6504	12.6225	80.8791	81.0107	0
14/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1634.9600	1678.3500	1.6350	1.6784	400
14/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7523.2000	7435.0400	7.5232	7.4350	0
14/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2149.8100	2201.7400	2.1498	2.2017	0
14/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6397.8100	6318.1900	6.3978	6.3182	0
14/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4189.0200	4265.3000	4.1890	4.2653	0
14/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3955.8800	3900.6100	3.9559	3.9006	400
14/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6000.0100	6090.6300	6.0000	6.0906	0
14/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2798.6700	2757.7400	2.7987	2.7577	400
14/05/2024	R035 On 07-August-25			Bond Future	12.8279	12.7987	82.5490	82.6829	0
14/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3869.1700	3940.5100	3.8692	3.9405	0
14/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4691.9100	4629.3900	4.6919	4.6294	0
14/05/2024	R053 On 01-August-24			Bond Future	12.8009	12.7298	95.1039	95.6019	0
14/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4082.2200	4423.1500	4.0822	4.4232	0
14/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1842.4800	1685.4000	1.8425	1.6854	0
14/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4126.0100	4468.5700	4.1260	4.4686	0
14/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1819.8100	1664.3600	1.8198	1.6644	0
14/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4169.9600	4514.1400	4.1700	4.5141	0
14/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1797.4000	1643.5700	1.7974	1.6436	0
14/05/2024	R053 On 07-November-24			Bond Future	12.9381	12.8638	91.4806	91.9902	0
14/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3456.4400	3717.6200	3.4564	3.7176	0
14/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4478.1000	4229.6300	4.4781	4.2296	0
14/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3491.3300	3753.9700	3.4913	3.7540	0
14/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4443.3400	4196.3300	4.4433	4.1963	0
14/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3526.3800	3790.4800	3.5264	3.7905	0
14/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4408.8300	4163.2800	4.4088	4.1633	0
14/05/2024	R053 On 06-February-25			Bond Future	13.0747	12.9974	93.4700	93.9905	0
14/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4417.4000	4689.1500	4.4174	4.6892	0
14/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5327.6900	5078.9300	5.3277	5.0789	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	R053 On 08-May-25			Bond Future	13.2146	13.1340	89.6431	90.1749	0
14/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3584.3200	3815.0100	3.5843	3.8150	0
14/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7508.4000	7207.3600	7.5084	7.2074	0
14/05/2024	R053 On 07-August-25			Bond Future	13.3766	13.2925	91.4905	92.0327	0
14/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5404.9700	5685.3900	5.4050	5.6854	0
14/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6748.5800	6486.7600	6.7486	6.4868	0
14/05/2024	R186 On 01-August-24			Bond Future	9.2250	9.2035	103.9615	104.0073	82,871
14/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	106.8300	116.7200	0.1068	0.1167	0
14/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1274.7800	1238.8800	1.2748	1.2389	0
14/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	111.1800	121.3500	0.1112	0.1214	0
14/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1257.5500	1221.9300	1.2576	1.2219	0
14/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	115.5300	125.9800	0.1155	0.1260	0
14/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1240.3200	1204.9800	1.2403	1.2050	0
14/05/2024	R186 On 07-November-24			Bond Future	9.2680	9.2435	106.4206	106.4674	34,925
14/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	631.6100	654.9300	0.6316	0.6549	0
14/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	894.9900	871.5300	0.8950	0.8715	0
14/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	642.1300	665.6500	0.6421	0.6657	0
14/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	886.4000	863.1400	0.8864	0.8631	0
14/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	652.7300	676.4500	0.6527	0.6765	0
14/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	877.9000	854.8400	0.8779	0.8548	0
14/05/2024	R186 On 06-February-25			Bond Future	9.3354	9.3073	103.4202	103.4677	0
14/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	625.5000	646.6900	0.6255	0.6467	0
14/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1144.4200	1118.1300	1.1444	1.1181	0
14/05/2024	R186 On 08-May-25			Bond Future	9.4176	9.3850	105.6847	105.7330	0
14/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	303.8400	317.0300	0.3038	0.3170	0
14/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1717.2200	1682.1300	1.7172	1.6821	0
14/05/2024	R186 On 07-August-25			Bond Future	9.6270	9.5882	102.5538	102.6025	0
14/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	620.7400	641.8300	0.6207	0.6418	1,983
14/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1134.1600	1106.5000	1.1342	1.1065	0
14/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	945.5900	971.9700	0.9456	0.9720	0
14/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	878.9400	856.5700	0.8789	0.8566	0
14/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1428.8900	1460.7100	1.4289	1.4607	0
14/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	649.8900	632.9600	0.6499	0.6330	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
14/05/2024	R202 On 01-August-24			Bond Future	257.9283	257.8717	257.9283	257.8717	441
14/05/2024	R202 On 07-November-24			Bond Future	264.0963	264.0380	264.0963	264.0380	460
14/05/2024	R202 On 06-February-25			Bond Future	264.6613	264.6006	264.6613	264.6006	0
14/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2128.6800	2189.3600	2.1287	2.1894	0
14/05/2024	R202 On 08-May-25			Bond Future	270.5192	270.4566	270.5192	270.4566	0
14/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1790.7900	1853.4400	1.7908	1.8534	0
14/05/2024	R202 On 07-August-25			Bond Future	270.8137	270.7473	270.8137	270.7473	0
14/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	786.2900	852.6800	0.7863	0.8527	0
14/05/2024	R209 On 01-August-24			Bond Future	12.2838	12.2541	65.2947	65.4272	11,312
14/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	685.0900	732.9000	0.6851	0.7329	0
14/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2985.5400	2900.7900	2.9855	2.9008	0
14/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	699.4900	747.9400	0.6995	0.7479	0
14/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2953.1700	2869.0600	2.9532	2.8691	0
14/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	714.0900	763.1700	0.7141	0.7632	0
14/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2921.0400	2837.5600	2.9210	2.8376	0
14/05/2024	R209 On 07-November-24			Bond Future	12.4124	12.3815	63.6817	63.8173	5,237
14/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2013.3100	2083.1800	2.0133	2.0832	0
14/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2908.2300	2842.5100	2.9082	2.8425	0
14/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2034.8900	2105.1800	2.0349	2.1052	0
14/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2885.1800	2819.8800	2.8852	2.8199	0
14/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2056.5900	2127.2800	2.0566	2.1273	0
14/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2862.3000	2797.4000	2.8623	2.7974	0
14/05/2024	R209 On 06-February-25			Bond Future	12.5419	12.5099	65.0670	65.2053	0
14/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2803.2700	2878.5500	2.8033	2.8786	0
14/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3244.2500	3181.2000	3.2443	3.1812	0
14/05/2024	R209 On 08-May-25			Bond Future	12.6750	12.6417	63.3343	63.4756	0
14/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2048.9500	2106.6200	2.0490	2.1066	0
14/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5494.4500	5410.8500	5.4945	5.4109	0
14/05/2024	R209 On 07-August-25			Bond Future	12.8323	12.7977	64.6417	64.7856	0
14/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3592.4600	3669.7300	3.5925	3.6697	0
14/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4229.0400	4162.4500	4.2290	4.1625	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	R210 On 01-August-24			Bond Future	239.1974	239.3237	239.1974	239.3237	1,336
14/05/2024	R210 On 07-November-24			Bond Future	241.5659	241.6948	241.5659	241.6948	0
14/05/2024	R210 On 06-February-25			Bond Future	246.8790	247.0102	246.8790	247.0102	0
14/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7269.0100	7400.1500	7.2690	7.4002	0
14/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	R210 On 08-May-25			Bond Future	248.9111	249.0439	248.9111	249.0439	0
14/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	881.0600	1013.9400	0.8811	1.0139	0
14/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	R210 On 07-August-25			Bond Future	254.1215	254.2561	254.1215	254.2561	0
14/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5681.5300	5816.0600	5.6815	5.8161	0
14/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2024	R213 On 01-August-24			Bond Future	11.0810	11.0404	84.3243	84.4880	25,429
14/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1014.4300	1091.5700	1.0144	1.0916	0
14/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1909.7600	1823.2000	1.9098	1.8232	0
14/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1032.0500	1109.9600	1.0321	1.1100	0
14/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1886.6100	1800.8200	1.8866	1.8008	0
14/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1049.9900	1128.6800	1.0500	1.1287	0
14/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1863.8100	1778.8000	1.8638	1.7788	0
14/05/2024	R213 On 07-November-24			Bond Future	11.2023	11.1594	82.7572	82.9246	24,553
14/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2088.7700	2181.9000	2.0888	2.1819	0
14/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2058.8300	1984.5000	2.0588	1.9845	0
14/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2109.9700	2203.6000	2.1100	2.2036	0
14/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2041.0700	1967.2400	2.0411	1.9672	0
14/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2131.5100	2225.6400	2.1315	2.2256	0
14/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2023.6800	1950.3500	2.0237	1.9504	0
14/05/2024	R213 On 06-February-25			Bond Future	11.3338	11.2886	84.5578	84.7287	0
14/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2522.1000	2616.3200	2.5221	2.6163	0
14/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2460.8900	2384.1900	2.4609	2.3842	0
14/05/2024	R213 On 08-May-25			Bond Future	11.4637	11.4160	82.8468	83.0213	0
14/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1385.5300	1446.0400	1.3855	1.4460	0
14/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4928.5200	4814.5500	4.9285	4.8146	0
14/05/2024	R213 On 07-August-25			Bond Future	11.6338	11.5835	84.5594	84.7370	0
14/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3143.1500	3240.3200	3.1432	3.2403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3050.8700	2970.3700	3.0509	2.9704	0
14/05/2024	R214 On 01-August-24			Bond Future	12.6408	12.5801	60.5953	60.8711	11,102
14/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	763.4200	860.2300	0.7634	0.8602	0
14/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3005.9800	2826.9900	3.0060	2.8270	0
14/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	778.8500	876.9000	0.7789	0.8769	0
14/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2973.4100	2795.6600	2.9734	2.7957	0
14/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	794.4600	893.7700	0.7945	0.8938	0
14/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2941.0800	2764.5900	2.9411	2.7646	0
14/05/2024	R214 On 07-November-24			Bond Future	12.7689	12.7059	58.7212	59.0034	1,770
14/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2112.6400	2255.4100	2.1126	2.2554	0
14/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2873.5500	2734.0900	2.8736	2.7341	0
14/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2135.0500	2278.6700	2.1351	2.2787	0
14/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2850.4900	2711.8800	2.8505	2.7119	0
14/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2157.5700	2302.0300	2.1576	2.3020	0
14/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2827.5800	2689.8100	2.8276	2.6898	0
14/05/2024	R214 On 06-February-25			Bond Future	12.8997	12.8343	59.9987	60.2869	0
14/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2648.9200	2795.5300	2.6489	2.7955	0
14/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3490.8700	3349.2500	3.4909	3.3493	0
14/05/2024	R214 On 08-May-25			Bond Future	13.0264	12.9586	58.0038	58.2982	0
14/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2379.2400	2505.9700	2.3792	2.5060	0
14/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5189.7900	5022.0900	5.1898	5.0221	0
14/05/2024	R214 On 07-August-25			Bond Future	13.1761	13.1057	59.2013	59.5015	0
14/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3550.9400	3706.6700	3.5509	3.7067	0
14/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4436.7100	4292.2300	4.4367	4.2922	0
14/05/2024	R248 On 01-August-24			Bond Future	12.8171	12.7460	73.7338	74.1210	247,212
14/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	852.0100	980.5100	0.8520	0.9805	0
14/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3756.9700	3498.3100	3.7570	3.4983	0
14/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	869.8100	1000.0600	0.8698	1.0001	0
14/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3716.5900	3459.6800	3.7166	3.4597	0
14/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	887.7300	1019.7100	0.8877	1.0197	0
14/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3676.4100	3421.2300	3.6764	3.4212	0
14/05/2024	R248 On 07-November-24			Bond Future	12.9531	12.8790	71.0256	71.4219	11,423
14/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2614.1700	2814.3100	2.6142	2.8143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3545.9800	3349.8400	3.5460	3.3498	0
14/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2641.0200	2842.3100	2.6410	2.8423	0
14/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3518.4000	3323.4100	3.5184	3.3234	0
14/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2668.0000	2870.4300	2.6680	2.8704	0
14/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3491.0300	3297.1800	3.4910	3.2972	0
14/05/2024	R248 On 06-February-25			Bond Future	13.0921	13.0149	72.5706	72.9753	10,000
14/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2698.4400	2884.8800	2.6984	2.8849	0
14/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4744.2100	4525.9400	4.7442	4.5259	0
14/05/2024	R248 On 08-May-25			Bond Future	13.2267	13.1464	69.7055	70.1189	0
14/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2787.5000	2964.0100	2.7875	2.9640	0
14/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6138.5200	5901.6600	6.1385	5.9017	0
14/05/2024	R248 On 07-August-25			Bond Future	13.3855	13.3019	71.1436	71.5652	0
14/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4266.9200	4487.1100	4.2669	4.4871	0
14/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5157.3100	4955.9000	5.1573	4.9559	0
14/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0