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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
17/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	2025 On 01-August-24			Bond Future	181.7785	181.7630	181.7785	181.7630	4,870
17/05/2024	2025 On 07-November-24			Bond Future	186.1230	186.1104	186.1230	186.1104	4,944
17/05/2024	2029 On 01-August-24			Bond Future	131.0173	131.1143	131.0173	131.1143	9,526
17/05/2024	2029 On 07-November-24			Bond Future	132.7412	132.8429	132.7412	132.8429	0
17/05/2024	2029 On 06-February-25			Bond Future	135.6636	135.7664	135.6636	135.7664	0
17/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3263.5600	3366.3700	3.2636	3.3664	0
17/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2029 On 08-May-25			Bond Future	137.2226	137.3319	137.2226	137.3319	0
17/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	627.4500	518.0900	0.6275	0.5181	0
17/05/2024	2029 On 07-August-25			Bond Future	140.1104	140.2104	140.1104	140.2104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2700.4400	2800.3600	2.7004	2.8004	0
17/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2030 On 01-August-24			Bond Future	10.4329	10.4279	90.1589	90.1780	121,100
17/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	921.8600	907.3900	0.9219	0.9074	600
17/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1782.4200	1748.8300	1.7824	1.7488	0
17/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1208.8000	1189.0200	1.2088	1.1890	0
17/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1450.6100	1411.7100	1.4506	1.4117	0
17/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1228.3800	1208.0200	1.2284	1.2080	0
17/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1431.7000	1392.2200	1.4317	1.3922	0
17/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1247.9700	1227.3600	1.2480	1.2274	0
17/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1412.8100	1373.0800	1.4128	1.3731	0
17/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1961.9500	1937.2400	1.9620	1.9372	600
17/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	906.2100	862.3800	0.9062	0.8624	0
17/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3650.3100	3636.8500	3.6503	3.6369	0
17/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	360.8700	328.2900	0.3609	0.3283	600
17/05/2024	2030 On 07-November-24			Bond Future	10.5258	10.5201	92.2902	92.3114	53,764
17/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1338.7500	1325.0500	1.3388	1.3251	600
17/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2514.0100	2479.1500	2.5140	2.4792	0
17/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2287.6900	2277.0200	2.2877	2.2770	600
17/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1611.0100	1579.1800	1.6110	1.5792	0
17/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2352.9500	2343.0700	2.3530	2.3431	0
17/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1566.6400	1535.6000	1.5666	1.5356	0
17/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2374.9800	2365.2000	2.3750	2.3652	0
17/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1552.1600	1521.2200	1.5522	1.5212	0
17/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2397.3400	2387.6600	2.3973	2.3877	0
17/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1538.0400	1507.2000	1.5380	1.5072	0
17/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5443.5600	5448.4200	5.4436	5.4484	0
17/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	508.8500	492.5500	0.5089	0.4926	600
17/05/2024	2030 On 06-February-25			Bond Future	10.6282	10.6223	90.2897	90.3105	0
17/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2401.0400	2344.5400	2.4010	2.3445	0
17/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2217.4000	2140.0700	2.2174	2.1401	0
17/05/2024	2030 On 08-May-25			Bond Future	10.7474	10.7403	92.2644	92.2884	0
17/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1273.5200	1252.1000	1.2735	1.2521	0
17/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4106.7000	4061.2400	4.1067	4.0612	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1818.3800	1788.3600	1.8184	1.7884	1,640
17/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3320.9700	3266.9100	3.3210	3.2669	0
17/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2475.3700	2443.7300	2.4754	2.4437	2,280
17/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2670.7800	2615.1000	2.6708	2.6151	0
17/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5033.8200	5012.8900	5.0338	5.0129	0
17/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1346.6800	1301.7100	1.3467	1.3017	1,640
17/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6075.9400	6067.7300	6.0759	6.0677	0
17/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1045.6500	1013.4000	1.0457	1.0134	2,280
17/05/2024	2030 On 07-August-25			Bond Future	10.9118	10.9067	90.1706	90.1871	0
17/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	2019.1900	1927.5600	2.0192	1.9276	1,054
17/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3432.8400	3324.7600	3.4328	3.3248	0
17/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3135.0400	3040.5700	3.1350	3.0406	0
17/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2494.9800	2384.0600	2.4950	2.3841	0
17/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5311.3400	5235.4000	5.3113	5.2354	0
17/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1496.4500	1404.0600	1.4965	1.4041	1,054
17/05/2024	2032 On 01-August-24			Bond Future	11.2816	11.3030	87.5949	87.4982	100,256
17/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1271.4400	1171.9800	1.2714	1.1720	600
17/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2052.4300	2049.7400	2.0524	2.0497	0
17/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1314.5800	1213.0700	1.3146	1.2131	0
17/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2004.0500	1999.3100	2.0041	1.9993	0
17/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1336.4300	1234.0800	1.3364	1.2341	0
17/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1980.1900	1974.6100	1.9802	1.9746	0
17/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1358.4800	1255.1300	1.3585	1.2551	0
17/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1956.5600	1949.9800	1.9566	1.9500	0
17/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2562.7800	2429.8800	2.5628	2.4299	600
17/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1093.2900	1057.1600	1.0933	1.0572	0
17/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4905.5200	4771.7900	4.9055	4.7718	0
17/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	412.5900	375.6300	0.4126	0.3756	600
17/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5750.5100	5620.6900	5.7505	5.6207	0
17/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	295.3900	262.3400	0.2954	0.2623	11,000
17/05/2024	2032 On 07-November-24			Bond Future	11.4031	11.4253	85.4979	85.4004	52,520
17/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1733.0400	1674.1500	1.7330	1.6742	600
17/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3035.3500	3074.0200	3.0354	3.0740	0
17/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2537.8400	2468.9400	2.5378	2.4689	0

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17/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2244.1000	2272.7600	2.2441	2.2728	0
17/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2562.3900	2493.4600	2.5624	2.4935	0
17/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2224.8600	2253.4900	2.2249	2.2535	0
17/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2587.0400	2517.8400	2.5870	2.5178	0
17/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2205.7600	2234.1200	2.2058	2.2341	0
17/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2893.1200	2821.0900	2.8931	2.8211	600
17/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	1989.0200	2014.5500	1.9890	2.0146	0
17/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2972.2000	2899.4500	2.9722	2.8995	1,615
17/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1938.0500	1962.8600	1.9381	1.9629	0
17/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	7056.0600	6965.8400	7.0561	6.9658	0
17/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	589.2000	596.5400	0.5892	0.5965	600
17/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8432.2300	8338.8700	8.4322	8.3389	0
17/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	359.7500	363.9500	0.3598	0.3640	1,615
17/05/2024	2032 On 06-February-25			Bond Future	11.5292	11.5527	87.3595	87.2590	0
17/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3366.9800	3214.0600	3.3670	3.2141	0
17/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2555.3300	2502.8300	2.5553	2.5028	0
17/05/2024	2032 On 08-May-25			Bond Future	11.6616	11.6857	85.1028	85.0028	0
17/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1812.9100	1852.4100	1.8129	1.8524	0
17/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5014.8900	5154.4400	5.0149	5.1544	0
17/05/2024	2032 On 07-August-25			Bond Future	11.8260	11.8532	86.8691	86.7593	0
17/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	4030.9800	3915.6100	4.0310	3.9156	0
17/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3293.2500	3287.6200	3.2933	3.2876	0
17/05/2024	2033 On 01-August-24			Bond Future	122.6529	122.6309	122.6529	122.6309	7,742
17/05/2024	2033 On 07-November-24			Bond Future	124.0791	124.0588	124.0791	124.0588	0
17/05/2024	2033 On 06-February-25			Bond Future	126.8109	126.7890	126.8109	126.7890	0
17/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1870.9200	1848.9800	1.8709	1.8490	0
17/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2033 On 08-May-25			Bond Future	128.0736	128.0552	128.0736	128.0552	0
17/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2546.4500	2564.8100	2.5465	2.5648	0
17/05/2024	2033 On 07-August-25			Bond Future	130.7690	130.7393	130.7690	130.7393	0
17/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2118.9600	2089.2600	2.1190	2.0893	0
17/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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17/05/2024	2037 On 01-August-24			Bond Future	12.4246	12.4256	75.5618	75.5568	192,304
17/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1093.7300	1086.1700	1.0937	1.0862	0
17/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2831.4500	2828.8500	2.8315	2.8289	0
17/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1114.0700	1106.4900	1.1141	1.1065	0
17/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2799.0200	2796.4000	2.7990	2.7964	0
17/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1134.5000	1126.8900	1.1345	1.1269	1,383
17/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2766.7300	2764.0800	2.7667	2.7641	0
17/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4358.5700	4353.2400	4.3586	4.3532	0
17/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	686.7300	686.3600	0.6867	0.6864	1,383
17/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6924.8500	6920.4100	6.9249	6.9204	0
17/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	261.5700	262.0900	0.2616	0.2621	1,383
17/05/2024	2037 On 07-November-24			Bond Future	12.5591	12.5599	77.3479	77.3441	14,225
17/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2898.1300	2798.5700	2.8981	2.7986	0
17/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2843.5600	2747.7600	2.8436	2.7478	0
17/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2925.6300	2825.9000	2.9256	2.8259	0
17/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2821.0100	2725.0400	2.8210	2.7250	0
17/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2953.0400	2853.3600	2.9530	2.8534	0
17/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2798.4100	2702.4900	2.7984	2.7025	0
17/05/2024	2037 On 06-February-25			Bond Future	12.6967	12.6976	74.7710	74.7666	0
17/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3625.9700	3508.4000	3.6260	3.5084	0
17/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3315.6300	3202.5300	3.3156	3.2025	0
17/05/2024	2037 On 08-May-25			Bond Future	12.8440	12.8445	76.4056	76.4033	3,975
17/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2596.7800	2718.4100	2.5968	2.7184	0
17/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5542.9400	5666.8800	5.5429	5.6669	0
17/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3267.7700	3382.1500	3.2678	3.3822	15,000
17/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4705.4400	4822.1300	4.7054	4.8221	0
17/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5264.9500	5363.4800	5.2650	5.3635	7,500
17/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3111.9600	3212.8000	3.1120	3.2128	0
17/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5410.6100	5508.5200	5.4106	5.5085	7,500
17/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3027.0600	3127.2800	3.0271	3.1273	0
17/05/2024	2037 On 07-August-25			Bond Future	13.0190	13.0210	73.7300	73.7209	0
17/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4377.1300	4354.1300	4.3771	4.3541	0
17/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4419.6700	4405.8200	4.4197	4.4058	0
17/05/2024	2038 On 01-August-24			Bond Future	131.4923	131.7631	131.4923	131.7631	3,162

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17/05/2024	2038 On 07-November-24			Bond Future	134.6350	134.9144	134.6350	134.9144	425
17/05/2024	2038 On 06-February-25			Bond Future	135.4702	135.7551	135.4702	135.7551	0
17/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	240.2100	525.0600	0.2402	0.5251	0
17/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2038 On 08-May-25			Bond Future	138.4657	138.7609	138.4657	138.7609	0
17/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1214.3500	919.1300	1.2144	0.9191	0
17/05/2024	2038 On 07-August-25			Bond Future	139.1972	139.4873	139.1972	139.4873	0
17/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	362.8000	72.6700	0.3628	0.0727	0
17/05/2024	2040 On 01-August-24			Bond Future	12.6658	12.6823	75.5223	75.4332	41,929
17/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1056.2600	1013.5100	1.0563	1.0135	680
17/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3185.9600	3232.3700	3.1860	3.2324	0
17/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1138.7300	1094.2100	1.1387	1.0942	0
17/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3043.2900	3087.9300	3.0433	3.0879	0
17/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1160.0500	1115.1000	1.1601	1.1151	0
17/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3008.4800	3052.6900	3.0085	3.0527	0
17/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1181.4700	1136.0800	1.1815	1.1361	0
17/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2973.8400	3017.6100	2.9738	3.0176	0
17/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2663.8200	2598.7200	2.6638	2.5987	0
17/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1520.2600	1544.3200	1.5203	1.5443	680
17/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2896.9300	2830.1600	2.8969	2.8302	7,500
17/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1385.5900	1407.9800	1.3856	1.4080	0
17/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4871.9400	4794.7500	4.8719	4.7948	0
17/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	666.6500	678.6200	0.6667	0.6786	680
17/05/2024	2040 On 07-November-24			Bond Future	12.8015	12.8185	77.3075	77.2175	91,394
17/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3160.7000	2996.9900	3.1607	2.9970	0
17/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2956.7900	2883.0500	2.9568	2.8831	0
17/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3190.0800	3025.9800	3.1901	3.0260	0
17/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2933.3600	2859.2300	2.9334	2.8592	0
17/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3219.5800	3055.0900	3.2196	3.0551	0
17/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2910.1100	2835.5900	2.9101	2.8356	0
17/05/2024	2040 On 06-February-25			Bond Future	12.9397	12.9575	74.4791	74.3865	14
17/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3702.3900	3605.0400	3.7024	3.6050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3648.6800	3643.9400	3.6487	3.6439	0
17/05/2024	2040 On 08-May-25			Bond Future	13.0866	13.1047	76.1071	76.0147	3,900
17/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3083.1300	3159.6200	3.0831	3.1596	0
17/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5475.5600	5644.4400	5.4756	5.6444	0
17/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3373.3900	3444.1400	3.3734	3.4441	15,000
17/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5125.5400	5288.6800	5.1255	5.2887	0
17/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5250.7400	5291.5200	5.2507	5.2915	7,500
17/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3527.0200	3660.1900	3.5270	3.6602	0
17/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5461.4600	5498.7200	5.4615	5.4987	7,500
17/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3394.1000	3523.7500	3.3941	3.5238	0
17/05/2024	2040 On 07-August-25			Bond Future	13.2596	13.2798	73.1741	73.0730	0
17/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4769.0800	4677.6800	4.7691	4.6777	0
17/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4617.2000	4626.9100	4.6172	4.6269	0
17/05/2024	2044 On 01-August-24			Bond Future	12.7523	12.7688	71.5763	71.4871	118,396
17/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	909.6200	820.2300	0.9096	0.8202	0
17/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3545.3000	3545.0900	3.5453	3.5451	0
17/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	928.2200	837.8100	0.9282	0.8378	0
17/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3506.4300	3505.2000	3.5064	3.5052	0
17/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	946.9300	855.6400	0.9469	0.8556	0
17/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3467.7300	3465.6200	3.4677	3.4656	0
17/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2800.6900	2671.1600	2.8007	2.6712	0
17/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1480.4700	1440.1200	1.4805	1.4401	5,000
17/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3673.5100	3544.6000	3.6735	3.5446	0
17/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1061.9800	1022.2500	1.0620	1.0223	15,000
17/05/2024	2044 On 07-November-24			Bond Future	12.8834	12.9004	73.2682	73.1781	234
17/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	3053.3900	2969.2700	3.0534	2.9693	0
17/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2965.3500	2971.3400	2.9654	2.9713	0
17/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	3082.5700	2998.0300	3.0826	2.9980	0
17/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2941.4600	2947.0300	2.9415	2.9470	0
17/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3111.6700	3026.9000	3.1117	3.0269	0
17/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2917.5600	2922.9000	2.9176	2.9229	0
17/05/2024	2044 On 06-February-25			Bond Future	13.0166	13.0343	70.4771	70.3844	0
17/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3731.1700	3540.8500	3.7312	3.5409	0
17/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3713.1400	3615.5400	3.7131	3.6155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	2044 On 08-May-25			Bond Future	13.1574	13.1755	72.0176	71.9250	0
17/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3093.0900	3237.6600	3.0931	3.2377	0
17/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5400.3600	5637.5300	5.4004	5.6375	0
17/05/2024	2044 On 07-August-25			Bond Future	13.3227	13.3428	69.1248	69.0239	0
17/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4783.8600	4685.2500	4.7839	4.6853	0
17/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4697.0400	4699.3400	4.6970	4.6993	0
17/05/2024	2046 On 01-August-24			Bond Future	114.2523	114.5764	114.2523	114.5764	12,200
17/05/2024	2046 On 07-November-24			Bond Future	114.7713	115.1054	114.7713	115.1054	4,862
17/05/2024	2046 On 06-February-25			Bond Future	117.2977	117.6380	117.2977	117.6380	0
17/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3287.7100	3628.0100	3.2877	3.6280	0
17/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2046 On 08-May-25			Bond Future	117.6263	117.9780	117.6263	117.9780	0
17/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4343.7400	3992.0100	4.3437	3.9920	0
17/05/2024	2046 On 07-August-25			Bond Future	120.0997	120.4485	120.0997	120.4485	0
17/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1409.6800	1758.5000	1.4097	1.7585	0
17/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2050 On 01-August-24			Bond Future	112.8313	113.1924	112.8313	113.1924	11,346
17/05/2024	2050 On 07-November-24			Bond Future	115.5280	115.8998	115.5280	115.8998	4,091
17/05/2024	2050 On 06-February-25			Bond Future	115.6998	116.0790	115.6998	116.0790	0
17/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	99.8300	478.9800	0.0998	0.4790	0
17/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2050 On 08-May-25			Bond Future	118.2581	118.6491	118.2581	118.6491	0
17/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2901.9200	2510.8800	2.9019	2.5109	0
17/05/2024	2050 On 07-August-25			Bond Future	118.3152	118.7047	118.3152	118.7047	0
17/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1574.8100	1185.2800	1.5748	1.1853	0
17/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	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
17/05/2024	AL37 On 01-August-24			Index Future	964.6910	964.6700	964.6910	964.6700	0
17/05/2024	AL37 On 07-November-24			Index Future	987.4980	987.4940	987.4980	987.4940	0
17/05/2024	AL37 On 06-February-25			Index Future	1009.0160	1009.0030	1009.0160	1,009.0030	0
17/05/2024	AL37 On 08-May-25			Index Future	1031.1180	1031.1350	1031.1180	1,031.1350	0
17/05/2024	AL37 On 07-August-25			Index Future	1052.6240	1052.5550	1052.6240	1,052.5550	0
17/05/2024	AL7T On 01-August-24			Index Future	1117.2330	1116.5290	1117.2330	1,116.5290	0
17/05/2024	AL7T On 07-November-24			Index Future	1143.6460	1142.9460	1143.6460	1,142.9460	0
17/05/2024	AL7T On 06-February-25			Index Future	1168.5660	1167.8420	1168.5660	1,167.8420	0
17/05/2024	AL7T On 08-May-25			Index Future	1194.1630	1193.4580	1194.1630	1,193.4580	0
17/05/2024	AL7T On 07-August-25			Index Future	1219.0700	1218.2500	1219.0700	1,218.2500	0
17/05/2024	ALBI On 01-August-24			Index Future	971.2150	970.8440	971.2150	970.8440	91
17/05/2024	ALBI On 07-November-24			Index Future	994.1760	993.8140	994.1760	993.8140	16
17/05/2024	ALBI On 06-February-25			Index Future	1015.8390	1015.4620	1015.8390	1,015.4620	0
17/05/2024	ALBI On 08-May-25			Index Future	1038.0910	1037.7350	1038.0910	1,037.7350	0
17/05/2024	ALBI On 07-August-25			Index Future	1059.7420	1059.2920	1059.7420	1,059.2920	0
17/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C186 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
17/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	ES33 On 01-August-24			Bond Future	12.8140	12.8151	74.8233	74.8184	0
17/05/2024	ES33 On 07-November-24			Bond Future	12.9894	12.9903	72.8084	72.8047	0
17/05/2024	ES33 On 06-February-25			Bond Future	13.1709	13.1720	74.4104	74.4059	0
17/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	678.8000	674.3100	0.6788	0.6743	0
17/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	ES33 On 08-May-25			Bond Future	13.3551	13.3557	72.2501	72.2478	0
17/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2521.8500	2524.2200	2.5219	2.5242	0
17/05/2024	ES33 On 07-August-25			Bond Future	13.5704	13.5727	73.7647	73.7558	0
17/05/2024	ES33 On 07-August-25	13.56	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
17/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	39.9400	48.8000	0.0399	0.0488	0
17/05/2024	ES42 On 01-August-24			Bond Future	13.1804	13.1918	70.5479	70.4909	0
17/05/2024	ES42 On 07-November-24			Bond Future	13.3342	13.3459	67.9654	67.9082	0
17/05/2024	ES42 On 06-February-25			Bond Future	13.4854	13.4977	69.4601	69.4010	0
17/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1066.6200	1007.5200	1.0666	1.0075	0
17/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	ES42 On 08-May-25			Bond Future	13.6446	13.6569	66.7260	66.6677	0
17/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1904.9000	1963.2200	1.9049	1.9632	0
17/05/2024	ES42 On 07-August-25			Bond Future	13.8226	13.8368	68.1215	68.0558	0
17/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	150.6900	216.3700	0.1507	0.2164	0
17/05/2024	GOVI On 01-August-24			GOVI	956.7570	956.3840	956.7570	956.3840	735
17/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	133870.0000	130140.0000	13.3870	13.0140	0
17/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	133770.0000	130040.0000	13.3770	13.0040	0
17/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	133670.0000	129940.0000	13.3670	12.9940	0
17/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GOVI On 07-November-24			GOVI	979.3760	979.0120	979.3760	979.0120	0
17/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	305960.0000	302320.0000	30.5960	30.2320	0
17/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	305860.0000	302220.0000	30.5860	30.2220	0
17/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	305760.0000	302120.0000	30.5760	30.2120	0
17/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GOVI On 06-February-25			GOVI	1000.7170	1000.3370	1000.7170	1,000.3370	0
17/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	287170.0000	283370.0000	28.7170	28.3370	0
17/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GOVI On 08-May-25			GOVI	1022.6370	1022.2780	1022.6370	1,022.2780	0
17/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	6370.0000	2780.0000	0.6370	0.2780	0
17/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GOVI On 07-August-25			GOVI	1043.9670	1043.5140	1043.9670	1,043.5140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	329670.0000	325140.0000	32.9670	32.5140	0
17/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/05/2024	IGOV On 01-August-24			Index Future	350.8780	351.3790	350.8780	351.3790	587
17/05/2024	IGOV On 07-November-24			Index Future	359.2640	359.7830	359.2640	359.7830	16
17/05/2024	IGOV On 06-February-25			Index Future	367.1750	367.7020	367.1750	367.7020	0
17/05/2024	IGOV On 08-May-25			Index Future	375.2980	375.8480	375.2980	375.8480	0
17/05/2024	IGOV On 07-August-25			Index Future	383.2040	383.7350	383.2040	383.7350	0
17/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
17/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3450	91.6600	91.6550	0
17/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3300	91.6750	91.6700	0
17/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3300	8.3350	91.6700	91.6650	0
17/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3250	8.3300	91.6750	91.6700	0
17/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3580	8.3600	91.6420	91.6400	0
17/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3550	8.3570	91.6450	91.6430	0
17/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3750	8.3770	91.6250	91.6230	0
17/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3650	8.3670	91.6350	91.6330	0
17/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2850	8.2950	91.7150	91.7050	0
17/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3300	8.3400	91.6700	91.6600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3700	8.3720	91.6300	91.6280	0
17/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3500	8.3720	91.6500	91.6280	0
17/05/2024	R035 On 01-August-24			Bond Future	12.0339	12.0398	85.2078	85.1774	74,020
17/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1278.7000	1261.6300	1.2787	1.2616	0
17/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2537.9400	2551.2500	2.5379	2.5513	0
17/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1300.8600	1283.8000	1.3009	1.2838	0
17/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2507.9400	2521.2600	2.5079	2.5213	0
17/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1323.2300	1306.1900	1.3232	1.3062	0
17/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2478.1900	2491.5300	2.4782	2.4915	0
17/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2360.4700	2339.8900	2.3605	2.3399	5,100
17/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1518.0600	1527.8600	1.5181	1.5279	0
17/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3171.1800	3148.3000	3.1712	3.1483	0
17/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1083.7000	1091.2000	1.0837	1.0912	5,100
17/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3344.4300	3321.1400	3.3444	3.3211	0
17/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1011.1700	1018.2600	1.0112	1.0183	2,740
17/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5422.4700	5396.4300	5.4225	5.3964	0
17/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	454.7800	459.1200	0.4548	0.4591	7,500
17/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5542.4900	5516.3000	5.5425	5.5163	0
17/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	434.6800	438.8700	0.4347	0.4389	8,650
17/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6026.9500	6000.4800	6.0270	6.0005	0
17/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	362.2600	366.1700	0.3623	0.3662	8,000
17/05/2024	R035 On 07-November-24			Bond Future	12.1694	12.1754	82.7064	82.6767	103,454
17/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2846.1300	2737.1500	2.8461	2.7372	0
17/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2843.2300	2763.9800	2.8432	2.7640	0
17/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2873.2900	2764.2600	2.8733	2.7643	0
17/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2820.4300	2741.1300	2.8204	2.7411	0
17/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2900.7900	2791.4900	2.9008	2.7915	0
17/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2798.0100	2718.4400	2.7980	2.7184	0
17/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2928.1800	2818.8400	2.9282	2.8188	1,000
17/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2775.5300	2695.9200	2.7755	2.6959	0
17/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6245.9200	6153.8100	6.2459	6.1538	0
17/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1177.0800	1114.7000	1.1771	1.1147	1,000
17/05/2024	R035 On 06-February-25			Bond Future	12.3101	12.3165	84.5074	84.4763	0
17/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3686.9400	3560.3500	3.6869	3.5604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3200.6500	3105.1900	3.2007	3.1052	0
17/05/2024	R035 On 08-May-25			Bond Future	12.4483	12.4544	81.8386	81.8093	0
17/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1795.0700	1913.7600	1.7951	1.9138	400
17/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6723.8000	6871.7800	6.7238	6.8718	0
17/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2378.5000	2485.9700	2.3785	2.4860	0
17/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5666.9900	5803.7500	5.6670	5.8038	0
17/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4606.6000	4691.3700	4.6066	4.6914	0
17/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3413.9500	3528.0100	3.4140	3.5280	400
17/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6530.6400	6603.1600	6.5306	6.6032	0
17/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2369.7900	2471.6000	2.3698	2.4716	400
17/05/2024	R035 On 07-August-25			Bond Future	12.6145	12.6225	83.5374	83.5002	0
17/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4390.3700	4347.4400	4.3904	4.3474	0
17/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4224.6800	4218.9800	4.2247	4.2190	0
17/05/2024	R053 On 01-August-24			Bond Future	12.6290	12.6402	96.3161	96.2361	0
17/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4881.9200	4805.5200	4.8819	4.8055	0
17/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1429.9200	1433.5400	1.4299	1.4335	0
17/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4929.6800	4853.1400	4.9297	4.8531	0
17/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1411.2200	1414.7000	1.4112	1.4147	0
17/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4977.5800	4900.9100	4.9776	4.9009	0
17/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1392.7600	1396.1100	1.3928	1.3961	0
17/05/2024	R053 On 07-November-24			Bond Future	12.7588	12.7703	92.7203	92.6400	0
17/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4225.3000	4017.9600	4.2253	4.0180	0
17/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4007.2800	3880.1800	4.0073	3.8802	0
17/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4263.5800	4056.1200	4.2636	4.0561	0
17/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3975.9100	3848.6900	3.9759	3.8487	0
17/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4302.2600	4094.4300	4.3023	4.0944	0
17/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3945.0300	3817.4400	3.9450	3.8174	0
17/05/2024	R053 On 06-February-25			Bond Future	12.8877	12.8997	94.7386	94.6557	0
17/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5137.6800	5010.4000	5.1377	5.0104	0
17/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4779.4000	4734.9700	4.7794	4.7350	0
17/05/2024	R053 On 08-May-25			Bond Future	13.0199	13.0320	90.9376	90.8557	0
17/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4379.9400	4091.7700	4.3799	4.0918	0
17/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7009.5400	6803.2600	7.0095	6.8033	0
17/05/2024	R053 On 07-August-25			Bond Future	13.1718	13.1858	92.8219	92.7301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6250.2200	6028.5100	6.2502	6.0285	0
17/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6262.3600	6132.5000	6.2624	6.1325	0
17/05/2024	R186 On 01-August-24			Bond Future	9.0862	9.0465	104.2574	104.3423	83,695
17/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	102.7900	182.5000	0.1028	0.1825	0
17/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	974.8700	969.7200	0.9749	0.9697	0
17/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	108.0900	188.9600	0.1081	0.1890	0
17/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	958.5900	954.6000	0.9586	0.9546	0
17/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	113.4300	195.4100	0.1134	0.1954	0
17/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	942.3500	939.4700	0.9424	0.9395	0
17/05/2024	R186 On 07-November-24			Bond Future	9.1101	9.0637	106.7221	106.8108	38,605
17/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	697.5700	818.2200	0.6976	0.8182	0
17/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	659.4500	691.3800	0.6595	0.6914	0
17/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	709.3300	830.3200	0.7093	0.8303	0
17/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	652.1000	684.3700	0.6521	0.6844	0
17/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	721.1800	842.4800	0.7212	0.8425	0
17/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	644.8500	677.4300	0.6449	0.6774	0
17/05/2024	R186 On 06-February-25			Bond Future	9.1526	9.0999	103.7304	103.8201	0
17/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	707.1500	800.4200	0.7072	0.8004	0
17/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	915.8500	919.4200	0.9159	0.9194	0
17/05/2024	R186 On 08-May-25			Bond Future	9.2050	9.1411	105.9996	106.0944	0
17/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	364.7100	417.8400	0.3647	0.4178	0
17/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1463.2200	1421.5400	1.4632	1.4215	0
17/05/2024	R186 On 07-August-25			Bond Future	9.3628	9.2936	102.8866	102.9741	0
17/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	786.4500	807.0900	0.7865	0.8071	1,983
17/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	967.0500	900.1700	0.9671	0.9002	0
17/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1150.7500	1175.8300	1.1508	1.1758	0
17/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	751.2800	688.8400	0.7513	0.6888	0
17/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1663.5400	1703.8800	1.6635	1.7039	0
17/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	551.7200	504.5400	0.5517	0.5045	1,983
17/05/2024	R202 On 01-August-24			Bond Future	258.2021	258.4609	258.2021	258.4609	441
17/05/2024	R202 On 07-November-24			Bond Future	264.3732	264.6429	264.3732	264.6429	460
17/05/2024	R202 On 06-February-25			Bond Future	264.9495	265.2234	264.9495	265.2234	0
17/05/2024	R202 On 06-February-25	266.79	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
17/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1840.4800	1566.6000	1.8405	1.5666	0
17/05/2024	R202 On 08-May-25			Bond Future	270.8084	271.0963	270.8084	271.0963	0
17/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1501.6000	1213.6800	1.5016	1.2137	0
17/05/2024	R202 On 07-August-25			Bond Future	271.1331	271.4048	271.1331	271.4048	0
17/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	466.8700	195.2100	0.4669	0.1952	0
17/05/2024	R209 On 01-August-24			Bond Future	12.1178	12.1186	66.0400	66.0366	11,312
17/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	958.4400	906.7100	0.9584	0.9067	0
17/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2513.5500	2465.2600	2.5136	2.4653	0
17/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	976.3500	924.2900	0.9764	0.9243	0
17/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2484.6900	2436.0700	2.4847	2.4361	0
17/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	994.3400	942.0600	0.9943	0.9421	0
17/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2455.9500	2407.1100	2.4560	2.4071	0
17/05/2024	R209 On 07-November-24			Bond Future	12.2398	12.2403	64.4438	64.4414	5,237
17/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2454.2400	2368.2300	2.4542	2.3682	0
17/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2587.0500	2503.4500	2.5871	2.5035	0
17/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2478.2100	2392.0400	2.4782	2.3920	0
17/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2566.3900	2482.6300	2.5664	2.4826	0
17/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2502.1000	2415.9600	2.5021	2.4160	0
17/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2545.7000	2461.9700	2.5457	2.4620	0
17/05/2024	R209 On 06-February-25			Bond Future	12.3623	12.3630	65.8469	65.8439	0
17/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3225.5700	3196.2200	3.2256	3.1962	0
17/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2886.5800	2860.2500	2.8866	2.8603	0
17/05/2024	R209 On 08-May-25			Bond Future	12.4886	12.4888	64.1301	64.1289	0
17/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2246.7000	2349.8900	2.2467	2.3499	0
17/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4896.4300	5000.7800	4.8964	5.0008	0
17/05/2024	R209 On 07-August-25			Bond Future	12.6367	12.6383	65.4610	65.4541	0
17/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3951.9900	4006.7300	3.9520	4.0067	0
17/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3769.2600	3830.9300	3.7693	3.8309	0
17/05/2024	R210 On 01-August-24			Bond Future	239.8530	239.6421	239.8530	239.6421	1,336
17/05/2024	R210 On 07-November-24			Bond Future	242.2330	242.0214	242.2330	242.0214	0
17/05/2024	R210 On 06-February-25			Bond Future	247.5656	247.3473	247.5656	247.3473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7955.5700	7737.2700	7.9556	7.7373	0
17/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	R210 On 08-May-25			Bond Future	249.6069	249.3917	249.6069	249.3917	0
17/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1576.9100	1361.6600	1.5769	1.3617	0
17/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	R210 On 07-August-25			Bond Future	254.8582	254.6170	254.8582	254.6170	0
17/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6418.1900	6177.0400	6.4182	6.1770	0
17/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/05/2024	R213 On 01-August-24			Bond Future	10.9144	10.9252	84.9982	84.9542	25,429
17/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1339.7000	1275.7700	1.3397	1.2758	0
17/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1561.1800	1541.1800	1.5612	1.5412	0
17/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1361.0000	1296.2400	1.3610	1.2962	0
17/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1541.7100	1520.8800	1.5417	1.5209	0
17/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1382.3200	1317.0500	1.3823	1.3171	0
17/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1522.2900	1500.9500	1.5223	1.5010	0
17/05/2024	R213 On 07-November-24			Bond Future	11.0266	11.0376	83.4459	83.4024	38,437
17/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2538.8200	2425.1000	2.5388	2.4251	0
17/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1820.1500	1749.9500	1.8202	1.7500	0
17/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2561.9500	2448.2200	2.5620	2.4482	0
17/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1804.3200	1734.1100	1.8043	1.7341	0
17/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2585.3900	2471.6600	2.5854	2.4717	0
17/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1788.8300	1718.6200	1.7888	1.7186	0
17/05/2024	R213 On 06-February-25			Bond Future	11.1480	11.1598	85.2632	85.2180	0
17/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2970.5100	2869.0400	2.9705	2.8690	0
17/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2203.8900	2147.6300	2.2039	2.1476	0
17/05/2024	R213 On 08-May-25			Bond Future	11.2681	11.2799	83.5659	83.5222	0
17/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1570.9700	1607.9400	1.5710	1.6079	0
17/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4394.8400	4475.4900	4.3948	4.4755	0
17/05/2024	R213 On 07-August-25			Bond Future	11.4243	11.4389	85.3025	85.2505	0
17/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3610.0200	3509.9400	3.6100	3.5099	0
17/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2774.6400	2726.5200	2.7746	2.7265	0
17/05/2024	R214 On 01-August-24			Bond Future	12.4752	12.4863	61.3528	61.3017	11,076
17/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1012.5000	981.4000	1.0125	0.9814	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2497.5300	2517.5500	2.4975	2.5176	0
17/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1031.1900	999.8200	1.0312	0.9998	0
17/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2468.2200	2487.9700	2.4682	2.4880	0
17/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1050.0700	1018.4500	1.0501	1.0185	0
17/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2439.1600	2458.6600	2.4392	2.4587	0
17/05/2024	R214 On 07-November-24			Bond Future	12.5970	12.6083	59.4959	59.4446	1,770
17/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2582.5200	2456.8600	2.5825	2.4569	0
17/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2568.7300	2494.4300	2.5687	2.4944	0
17/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2607.3200	2481.3900	2.6073	2.4814	0
17/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2548.0600	2473.4900	2.5481	2.4735	0
17/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2632.0500	2506.0300	2.6321	2.5060	0
17/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2527.3600	2452.7000	2.5274	2.4527	0
17/05/2024	R214 On 06-February-25			Bond Future	12.7210	12.7328	60.7914	60.7384	0
17/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3081.3300	3007.8900	3.0813	3.0079	0
17/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3130.5300	3110.0700	3.1305	3.1101	0
17/05/2024	R214 On 08-May-25			Bond Future	12.8413	12.8532	58.8127	58.7604	0
17/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2619.0900	2690.2900	2.6191	2.6903	0
17/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4620.6700	4744.2400	4.6207	4.7442	0
17/05/2024	R214 On 07-August-25			Bond Future	12.9823	12.9959	60.0335	59.9747	0
17/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3928.9100	3939.2300	3.9289	3.9392	0
17/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	3982.4900	4051.5300	3.9825	4.0515	0
17/05/2024	R248 On 01-August-24			Bond Future	12.6405	12.6568	74.7029	74.6124	247,209
17/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1219.0000	1111.2500	1.2190	1.1113	0
17/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3154.8400	3137.6600	3.1548	3.1377	0
17/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1241.2300	1132.7700	1.2412	1.1328	0
17/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3118.8900	3101.0000	3.1189	3.1010	0
17/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1263.8200	1154.4000	1.2638	1.1544	0
17/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3083.3800	3064.5300	3.0834	3.0645	0
17/05/2024	R248 On 07-November-24			Bond Future	12.7691	12.7859	72.0168	71.9253	11,423
17/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3132.0400	3043.3500	3.1320	3.0434	0
17/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3072.6900	3075.4700	3.0727	3.0755	0
17/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3161.6900	3072.7700	3.1617	3.0728	0
17/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3047.9100	3050.4600	3.0479	3.0505	0
17/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3191.6400	3102.2900	3.1916	3.1023	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3023.5100	3025.6300	3.0235	3.0256	0
17/05/2024	R248 On 06-February-25			Bond Future	12.9002	12.9178	73.5848	73.4907	10,000
17/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3297.8000	3104.0200	3.2978	3.1040	0
17/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4329.3900	4229.6900	4.3294	4.2297	0
17/05/2024	R248 On 08-May-25			Bond Future	13.0274	13.0453	70.7404	70.6464	0
17/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3196.9100	3173.9000	3.1969	3.1739	0
17/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5513.0300	5584.0200	5.5130	5.5840	0
17/05/2024	R248 On 07-August-25			Bond Future	13.1762	13.1961	72.2079	72.1055	0
17/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4956.7000	4755.6900	4.9567	4.7557	0
17/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4782.8300	4684.1500	4.7828	4.6842	0
17/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0