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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
20/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	2025 On 01-August-24			Bond Future	181.8248	181.7785	181.8248	181.7785	4,870
20/05/2024	2025 On 07-November-24			Bond Future	186.1706	186.1230	186.1706	186.1230	4,944
20/05/2024	2029 On 01-August-24			Bond Future	131.0436	131.0173	131.0436	131.0173	9,526
20/05/2024	2029 On 07-November-24			Bond Future	132.7684	132.7412	132.7684	132.7412	0
20/05/2024	2029 On 06-February-25			Bond Future	135.6917	135.6636	135.6917	135.6636	0
20/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3291.6600	3263.5600	3.2917	3.2636	0
20/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2029 On 08-May-25			Bond Future	137.2518	137.2226	137.2518	137.2226	0
20/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	598.2300	627.4500	0.5982	0.6275	0
20/05/2024	2029 On 07-August-25			Bond Future	140.1409	140.1104	140.1409	140.1104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2730.9000	2700.4400	2.7309	2.7004	0
20/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2030 On 01-August-24			Bond Future	10.3584	10.4329	90.4454	90.1589	121,097
20/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	1016.6500	921.8600	1.0167	0.9219	600
20/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1590.7100	1782.4200	1.5907	1.7824	0
20/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1324.3000	1208.8000	1.3243	1.2088	0
20/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1279.6100	1450.6100	1.2796	1.4506	0
20/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1345.1800	1228.3800	1.3452	1.2284	0
20/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1262.0000	1431.7000	1.2620	1.4317	0
20/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1366.0700	1247.9700	1.3661	1.2480	0
20/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1244.4100	1412.8100	1.2444	1.4128	0
20/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	2121.0200	1961.9500	2.1210	1.9620	600
20/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	778.7800	906.2100	0.7788	0.9062	0
20/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3871.2000	3650.3100	3.8712	3.6503	0
20/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	295.2600	360.8700	0.2953	0.3609	600
20/05/2024	2030 On 07-November-24			Bond Future	10.4465	10.5258	92.5836	92.2902	53,764
20/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1446.9300	1338.7500	1.4469	1.3388	600
20/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2328.8300	2514.0100	2.3288	2.5140	0
20/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2440.7900	2287.6900	2.4408	2.2877	600
20/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1470.7500	1611.0100	1.4708	1.6110	0
20/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2508.6500	2352.9500	2.5087	2.3530	0
20/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1428.9800	1566.6400	1.4290	1.5666	0
20/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2531.5400	2374.9800	2.5315	2.3750	0
20/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1415.3600	1552.1600	1.4154	1.5522	0
20/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2554.7600	2397.3400	2.5548	2.3973	0
20/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1402.1000	1538.0400	1.4021	1.5380	0
20/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5677.8200	5443.5600	5.6778	5.4436	0
20/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	449.7500	508.8500	0.4498	0.5089	600
20/05/2024	2030 On 06-February-25			Bond Future	10.5438	10.6282	90.5897	90.2897	0
20/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2548.6700	2401.0400	2.5487	2.4010	0
20/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2065.0400	2217.4000	2.0650	2.2174	0
20/05/2024	2030 On 08-May-25			Bond Future	10.6574	10.7474	92.5712	92.2644	0
20/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1369.0600	1273.5200	1.3691	1.2735	0
20/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	3895.4600	4106.7000	3.8955	4.1067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1939.3000	1818.3800	1.9393	1.8184	1,640
20/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3135.1100	3320.9700	3.1351	3.3210	0
20/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2621.3700	2475.3700	2.6214	2.4754	2,280
20/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2510.0000	2670.7800	2.5100	2.6708	0
20/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5244.5600	5033.8200	5.2446	5.0338	0
20/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1250.6400	1346.6800	1.2506	1.3467	1,640
20/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6304.3300	6075.9400	6.3043	6.0759	0
20/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	967.2600	1045.6500	0.9673	1.0457	2,280
20/05/2024	2030 On 07-August-25			Bond Future	10.8152	10.9118	90.4843	90.1706	0
20/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	2148.3200	2019.1900	2.1483	2.0192	1,054
20/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3248.3300	3432.8400	3.2483	3.4328	0
20/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3301.5000	3135.0400	3.3015	3.1350	0
20/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2347.8000	2494.9800	2.3478	2.4950	0
20/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5526.5200	5311.3400	5.5265	5.3113	0
20/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1397.9900	1496.4500	1.3980	1.4965	1,054
20/05/2024	2032 On 01-August-24			Bond Future	11.2128	11.2816	87.9069	87.5949	96,756
20/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1379.0200	1271.4400	1.3790	1.2714	600
20/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	1847.9900	2052.4300	1.8480	2.0524	0
20/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1424.8100	1314.5800	1.4248	1.3146	0
20/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	1802.2600	2004.0500	1.8023	2.0041	0
20/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1448.0000	1336.4300	1.4480	1.3364	0
20/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1779.7400	1980.1900	1.7797	1.9802	0
20/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1471.3800	1358.4800	1.4714	1.3585	0
20/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1757.4400	1956.5600	1.7574	1.9566	0
20/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2735.5300	2562.7800	2.7355	2.5628	600
20/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	954.0200	1093.2900	0.9540	1.0933	0
20/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	5148.4800	4905.5200	5.1485	4.9055	0
20/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	343.5300	412.5900	0.3435	0.4126	600
20/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	6009.2800	5750.5100	6.0093	5.7505	0
20/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	242.1400	295.3900	0.2421	0.2954	11,000
20/05/2024	2032 On 07-November-24			Bond Future	11.3307	11.4031	85.8174	85.4979	52,520
20/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1852.3500	1733.0400	1.8524	1.7330	600
20/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	2835.2000	3035.3500	2.8352	3.0354	0
20/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2691.0500	2537.8400	2.6911	2.5378	0

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20/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2077.8500	2244.1000	2.0779	2.2441	0
20/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2716.5200	2562.3900	2.7165	2.5624	0
20/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2059.5300	2224.8600	2.0595	2.2249	0
20/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2742.0900	2587.0400	2.7421	2.5870	0
20/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2041.3500	2205.7600	2.0414	2.2058	0
20/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	3059.0600	2893.1200	3.0591	2.8931	600
20/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	1835.5000	1989.0200	1.8355	1.9890	0
20/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	3140.8000	2972.2000	3.1408	2.9722	1,615
20/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1787.1900	1938.0500	1.7872	1.9381	0
20/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	7313.5800	7056.0600	7.3136	7.0561	0
20/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	527.2600	589.2000	0.5273	0.5892	600
20/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8709.3700	8432.2300	8.7094	8.4322	0
20/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	317.4300	359.7500	0.3174	0.3598	1,615
20/05/2024	2032 On 06-February-25			Bond Future	11.4531	11.5292	87.6861	87.3595	0
20/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3536.4000	3366.9800	3.5364	3.3670	0
20/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2398.0700	2555.3300	2.3981	2.5553	0
20/05/2024	2032 On 08-May-25			Bond Future	11.5815	11.6616	85.4369	85.1028	0
20/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1923.3300	1812.9100	1.9233	1.8129	0
20/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	4791.2800	5014.8900	4.7913	5.0149	0
20/05/2024	2032 On 07-August-25			Bond Future	11.7415	11.8260	87.2105	86.8691	0
20/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	4210.1200	4030.9800	4.2101	4.0310	0
20/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3130.9600	3293.2500	3.1310	3.2933	0
20/05/2024	2033 On 01-August-24			Bond Future	122.5838	122.6529	122.5838	122.6529	7,742
20/05/2024	2033 On 07-November-24			Bond Future	124.0085	124.0791	124.0085	124.0791	0
20/05/2024	2033 On 06-February-25			Bond Future	126.7390	126.8109	126.7390	126.8109	0
20/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1798.9700	1870.9200	1.7990	1.8709	0
20/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2033 On 08-May-25			Bond Future	128.0006	128.0736	128.0006	128.0736	0
20/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2619.4400	2546.4500	2.6194	2.5465	0
20/05/2024	2033 On 07-August-25			Bond Future	130.6950	130.7690	130.6950	130.7690	0
20/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2045.0300	2118.9600	2.0450	2.1190	0
20/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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20/05/2024	2037 On 01-August-24			Bond Future	12.3508	12.4246	75.9404	75.5618	192,304
20/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1202.4300	1093.7300	1.2024	1.0937	0
20/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2561.5400	2831.4500	2.5615	2.8315	0
20/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1224.3300	1114.0700	1.2243	1.1141	0
20/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2530.6700	2799.0200	2.5307	2.7990	0
20/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1246.3200	1134.5000	1.2463	1.1345	1,383
20/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2499.9400	2766.7300	2.4999	2.7667	0
20/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4627.8500	4358.5700	4.6279	4.3586	0
20/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	577.4000	686.7300	0.5774	0.6867	1,383
20/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	7251.6500	6924.8500	7.2517	6.9249	0
20/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	209.7600	261.5700	0.2098	0.2616	1,383
20/05/2024	2037 On 07-November-24			Bond Future	12.4821	12.5591	77.7356	77.3479	14,225
20/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	3079.6200	2898.1300	3.0796	2.8981	0
20/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2637.3600	2843.5600	2.6374	2.8436	0
20/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	3108.1900	2925.6300	3.1082	2.9256	0
20/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2615.8800	2821.0100	2.6159	2.8210	0
20/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	3136.6700	2953.0400	3.1367	2.9530	0
20/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2594.3500	2798.4100	2.5944	2.7984	0
20/05/2024	2037 On 06-February-25			Bond Future	12.6164	12.6967	75.1674	74.7710	0
20/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3822.8900	3625.9700	3.8229	3.6260	0
20/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3116.2000	3315.6300	3.1162	3.3156	0
20/05/2024	2037 On 08-May-25			Bond Future	12.7603	12.8440	76.8108	76.4056	3,975
20/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2748.5400	2596.7800	2.7485	2.5968	0
20/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5289.4900	5542.9400	5.2895	5.5429	0
20/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3444.0200	3267.7700	3.4440	3.2678	15,000
20/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4476.4800	4705.4400	4.4765	4.7054	0
20/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5498.0700	5264.9500	5.4981	5.2650	7,500
20/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	2939.8700	3111.9600	2.9399	3.1120	0
20/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5647.1800	5410.6100	5.6472	5.4106	7,500
20/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	2858.4200	3027.0600	2.8584	3.0271	0
20/05/2024	2037 On 07-August-25			Bond Future	12.9316	13.0190	74.1440	73.7300	0
20/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4584.1400	4377.1300	4.5841	4.3771	0
20/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4212.6700	4419.6700	4.2127	4.4197	0
20/05/2024	2038 On 01-August-24			Bond Future	131.3739	131.4923	131.3739	131.4923	3,162

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20/05/2024	2038 On 07-November-24			Bond Future	134.5140	134.6350	134.5140	134.6350	425
20/05/2024	2038 On 06-February-25			Bond Future	135.3472	135.4702	135.3472	135.4702	0
20/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	117.2300	240.2100	0.1172	0.2402	0
20/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2038 On 08-May-25			Bond Future	138.3401	138.4657	138.3401	138.4657	0
20/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1339.8700	1214.3500	1.3399	1.2144	0
20/05/2024	2038 On 07-August-25			Bond Future	139.0703	139.1972	139.0703	139.1972	0
20/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	489.7400	362.8000	0.4897	0.3628	0
20/05/2024	2040 On 01-August-24			Bond Future	12.6074	12.6658	75.8385	75.5223	38,103
20/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1132.2200	1056.2600	1.1322	1.0563	680
20/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	2945.7900	3185.9600	2.9458	3.1860	0
20/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1219.6000	1138.7300	1.2196	1.1387	0
20/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	2808.0300	3043.2900	2.8080	3.0433	0
20/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1242.1700	1160.0500	1.2422	1.1601	0
20/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	2774.4700	3008.4800	2.7745	3.0085	0
20/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1264.8400	1181.4700	1.2648	1.1815	0
20/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2741.0800	2973.8400	2.7411	2.9738	0
20/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2818.6100	2663.8200	2.8186	2.6638	0
20/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1358.9200	1520.2600	1.3589	1.5203	680
20/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	3060.7700	2896.9300	3.0608	2.8969	7,500
20/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1233.3000	1385.5900	1.2333	1.3856	0
20/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	5095.4300	4871.9400	5.0954	4.8719	0
20/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	574.0100	666.6500	0.5740	0.6667	680
20/05/2024	2040 On 07-November-24			Bond Future	12.7407	12.8015	77.6312	77.3075	91,394
20/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3308.6600	3160.7000	3.3087	3.1607	0
20/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2781.0100	2956.7900	2.7810	2.9568	0
20/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3338.9200	3190.0800	3.3389	3.1901	0
20/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2758.4600	2933.3600	2.7585	2.9334	0
20/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3369.3000	3219.5800	3.3693	3.2196	0
20/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2736.0900	2910.1100	2.7361	2.9101	0
20/05/2024	2040 On 06-February-25			Bond Future	12.8764	12.9397	74.8101	74.4791	14
20/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3858.3200	3702.3900	3.8583	3.7024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3473.6200	3648.6800	3.4736	3.6487	0
20/05/2024	2040 On 08-May-25			Bond Future	13.0206	13.0866	76.4455	76.1071	3,900
20/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3215.5800	3083.1300	3.2156	3.0831	0
20/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5269.6200	5475.5600	5.2696	5.4756	0
20/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3513.9600	3373.3900	3.5140	3.3734	15,000
20/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	4927.7200	5125.5400	4.9277	5.1255	0
20/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5434.8400	5250.7400	5.4348	5.2507	7,500
20/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3372.7300	3527.0200	3.3727	3.5270	0
20/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5649.7000	5461.4600	5.6497	5.4615	7,500
20/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3243.9500	3394.1000	3.2440	3.3941	0
20/05/2024	2040 On 07-August-25			Bond Future	13.1907	13.2596	73.5200	73.1741	0
20/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4941.1100	4769.0800	4.9411	4.7691	0
20/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4443.4000	4617.2000	4.4434	4.6172	0
20/05/2024	2044 On 01-August-24			Bond Future	12.6889	12.7523	71.9211	71.5763	118,393
20/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	984.8800	909.6200	0.9849	0.9096	0
20/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3275.7600	3545.3000	3.2758	3.5453	0
20/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	1004.7600	928.2200	1.0048	0.9282	0
20/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3238.1700	3506.4300	3.2382	3.5064	0
20/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	1024.7600	946.9300	1.0248	0.9469	0
20/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3200.7600	3467.7300	3.2008	3.4677	0
20/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2977.4700	2800.6900	2.9775	2.8007	0
20/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1312.4500	1480.4700	1.3125	1.4805	5,000
20/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3883.1900	3673.5100	3.8832	3.6735	0
20/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	926.8600	1061.9800	0.9269	1.0620	15,000
20/05/2024	2044 On 07-November-24			Bond Future	12.8174	12.8834	73.6212	73.2682	234
20/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	3215.9900	3053.3900	3.2160	3.0534	0
20/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2774.9600	2965.3500	2.7750	2.9654	0
20/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	3246.1600	3082.5700	3.2462	3.0826	0
20/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2752.0600	2941.4600	2.7521	2.9415	0
20/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3276.2400	3111.6700	3.2762	3.1117	0
20/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2729.1400	2917.5600	2.7291	2.9176	0
20/05/2024	2044 On 06-February-25			Bond Future	12.9478	13.0166	70.8380	70.4771	0
20/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3903.0300	3731.1700	3.9030	3.7312	0
20/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3524.1400	3713.1400	3.5241	3.7131	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	2044 On 08-May-25			Bond Future	13.0859	13.1574	72.3865	72.0176	0
20/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3240.8600	3093.0900	3.2409	3.0931	0
20/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5179.1700	5400.3600	5.1792	5.4004	0
20/05/2024	2044 On 07-August-25			Bond Future	13.2480	13.3227	69.5019	69.1248	0
20/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4972.8600	4783.8600	4.9729	4.7839	0
20/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4508.9900	4697.0400	4.5090	4.6970	0
20/05/2024	2046 On 01-August-24			Bond Future	113.9333	114.2523	113.9333	114.2523	12,200
20/05/2024	2046 On 07-November-24			Bond Future	114.4450	114.7713	114.4450	114.7713	4,862
20/05/2024	2046 On 06-February-25			Bond Future	116.9645	117.2977	116.9645	117.2977	0
20/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2954.5000	3287.7100	2.9545	3.2877	0
20/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2046 On 08-May-25			Bond Future	117.2863	117.6263	117.2863	117.6263	0
20/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4683.7400	4343.7400	4.6837	4.3437	0
20/05/2024	2046 On 07-August-25			Bond Future	119.7530	120.0997	119.7530	120.0997	0
20/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1062.9600	1409.6800	1.0630	1.4097	0
20/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2050 On 01-August-24			Bond Future	112.9518	112.8313	112.9518	112.8313	11,346
20/05/2024	2050 On 07-November-24			Bond Future	115.6516	115.5280	115.6516	115.5280	4,091
20/05/2024	2050 On 06-February-25			Bond Future	115.8266	115.6998	115.8266	115.6998	0
20/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	226.5700	99.8300	0.2266	0.0998	0
20/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2050 On 08-May-25			Bond Future	118.3879	118.2581	118.3879	118.2581	0
20/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2772.0600	2901.9200	2.7721	2.9019	0
20/05/2024	2050 On 07-August-25			Bond Future	118.4488	118.3152	118.4488	118.3152	0
20/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1441.2300	1574.8100	1.4412	1.5748	0
20/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	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
20/05/2024	AL37 On 01-August-24			Index Future	967.6890	964.6910	967.6890	964.6910	0
20/05/2024	AL37 On 07-November-24			Index Future	990.5700	987.4980	990.5700	987.4980	0
20/05/2024	AL37 On 06-February-25			Index Future	1012.1620	1009.0160	1012.1620	1,009.0160	0
20/05/2024	AL37 On 08-May-25			Index Future	1034.3400	1031.1180	1034.3400	1,031.1180	0
20/05/2024	AL37 On 07-August-25			Index Future	1055.9270	1052.6240	1055.9270	1,052.6240	0
20/05/2024	AL7T On 01-August-24			Index Future	1121.9070	1117.2330	1121.9070	1,117.2330	0
20/05/2024	AL7T On 07-November-24			Index Future	1148.4340	1143.6460	1148.4340	1,143.6460	0
20/05/2024	AL7T On 06-February-25			Index Future	1173.4680	1168.5660	1173.4680	1,168.5660	0
20/05/2024	AL7T On 08-May-25			Index Future	1199.1790	1194.1630	1199.1790	1,194.1630	0
20/05/2024	AL7T On 07-August-25			Index Future	1224.2070	1219.0700	1224.2070	1,219.0700	0
20/05/2024	ALBI On 01-August-24			Index Future	974.7000	971.2150	974.7000	971.2150	91
20/05/2024	ALBI On 07-November-24			Index Future	997.7470	994.1760	997.7470	994.1760	16
20/05/2024	ALBI On 06-February-25			Index Future	1019.4960	1015.8390	1019.4960	1,015.8390	0
20/05/2024	ALBI On 08-May-25			Index Future	1041.8340	1038.0910	1041.8340	1,038.0910	0
20/05/2024	ALBI On 07-August-25			Index Future	1063.5780	1059.7420	1063.5780	1,059.7420	0
20/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	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
20/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	ES33 On 01-August-24			Bond Future	12.7604	12.8140	75.0509	74.8233	0
20/05/2024	ES33 On 07-November-24			Bond Future	12.9332	12.9894	73.0415	72.8084	0
20/05/2024	ES33 On 06-February-25			Bond Future	13.1120	13.1709	74.6489	74.4104	0
20/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	917.2700	678.8000	0.9173	0.6788	0
20/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	ES33 On 08-May-25			Bond Future	13.2934	13.3551	72.4941	72.2501	0
20/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2277.9000	2521.8500	2.2779	2.5219	0
20/05/2024	ES33 On 07-August-25			Bond Future	13.5056	13.5704	74.0141	73.7647	0
20/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	209.5400	0.0000	0.2095	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
20/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	39.9400	0.0000	0.0399	0
20/05/2024	ES42 On 01-August-24			Bond Future	13.1169	13.1804	70.8667	70.5479	0
20/05/2024	ES42 On 07-November-24			Bond Future	13.2678	13.3342	68.2919	67.9654	0
20/05/2024	ES42 On 06-February-25			Bond Future	13.4163	13.4854	69.7939	69.4601	0
20/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1400.4600	1066.6200	1.4005	1.0666	0
20/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	ES42 On 08-May-25			Bond Future	13.5725	13.6446	67.0674	66.7260	0
20/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1563.4700	1904.9000	1.5635	1.9049	0
20/05/2024	ES42 On 07-August-25			Bond Future	13.7473	13.8226	68.4705	68.1215	0
20/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	198.2800	0.0000	0.1983	0.0000	0
20/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	150.6900	0.0000	0.1507	0
20/05/2024	GOVI On 01-August-24			GOVI	960.2180	956.7570	960.2180	956.7570	734
20/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	168480.0000	133870.0000	16.8480	13.3870	0
20/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	168380.0000	133770.0000	16.8380	13.3770	0
20/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	168280.0000	133670.0000	16.8280	13.3670	0
20/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GOVI On 07-November-24			GOVI	982.9220	979.3760	982.9220	979.3760	0
20/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	341420.0000	305960.0000	34.1420	30.5960	0
20/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	341320.0000	305860.0000	34.1320	30.5860	0
20/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	341220.0000	305760.0000	34.1220	30.5760	0
20/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GOVI On 06-February-25			GOVI	1004.3480	1000.7170	1004.3480	1,000.7170	0
20/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	323480.0000	287170.0000	32.3480	28.7170	0
20/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GOVI On 08-May-25			GOVI	1026.3540	1022.6370	1026.3540	1,022.6370	0
20/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	43540.0000	6370.0000	4.3540	0.6370	0
20/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GOVI On 07-August-25			GOVI	1047.7750	1043.9670	1047.7750	1,043.9670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	367750.0000	329670.0000	36.7750	32.9670	0
20/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/05/2024	IGOV On 01-August-24			Index Future	350.8600	350.8780	350.8600	350.8780	587
20/05/2024	IGOV On 07-November-24			Index Future	359.2470	359.2640	359.2470	359.2640	16
20/05/2024	IGOV On 06-February-25			Index Future	367.1600	367.1750	367.1600	367.1750	0
20/05/2024	IGOV On 08-May-25			Index Future	375.2860	375.2980	375.2860	375.2980	0
20/05/2024	IGOV On 07-August-25			Index Future	383.1970	383.2040	383.1970	383.2040	0
20/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
20/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3400	91.6550	91.6600	0
20/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3250	91.6700	91.6750	0
20/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3300	91.6650	91.6700	0
20/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3250	91.6700	91.6750	0
20/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3580	91.6400	91.6420	0
20/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3550	91.6430	91.6450	0
20/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3750	91.6230	91.6250	0
20/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3650	91.6330	91.6350	0
20/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2850	91.7050	91.7150	0
20/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3300	91.6600	91.6700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3700	91.6280	91.6300	0
20/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3500	91.6280	91.6500	0
20/05/2024	R035 On 01-August-24			Bond Future	11.9601	12.0339	85.5858	85.2078	73,770
20/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1400.9500	1278.7000	1.4010	1.2787	0
20/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2282.1800	2537.9400	2.2822	2.5379	0
20/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1424.7000	1300.8600	1.4247	1.3009	0
20/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2253.7700	2507.9400	2.2538	2.5079	0
20/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1448.6700	1323.2300	1.4487	1.3232	0
20/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2225.6200	2478.1900	2.2256	2.4782	0
20/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2548.9000	2360.4700	2.5489	2.3605	5,100
20/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1328.4800	1518.0600	1.3285	1.5181	0
20/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3397.4200	3171.1800	3.3974	3.1712	0
20/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	931.9300	1083.7000	0.9319	1.0837	5,100
20/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3577.7300	3344.4300	3.5777	3.3444	0
20/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	866.4600	1011.1700	0.8665	1.0112	2,740
20/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5719.9700	5422.4700	5.7200	5.4225	0
20/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	374.2700	454.7800	0.3743	0.4548	7,500
20/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5842.7500	5542.4900	5.8428	5.5425	0
20/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	356.9300	434.6800	0.3569	0.4347	8,650
20/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6337.5000	6026.9500	6.3375	6.0270	0
20/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	294.8000	362.2600	0.2948	0.3623	8,000
20/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	6461.9300	6148.9900	6.4619	6.1490	400
20/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	280.9000	345.9700	0.2809	0.3460	0
20/05/2024	R035 On 07-November-24			Bond Future	12.0923	12.1694	83.0934	82.7064	103,454
20/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	3025.8600	2846.1300	3.0259	2.8461	0
20/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2636.0000	2843.2300	2.6360	2.8432	0
20/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	3054.0900	2873.2900	3.0541	2.8733	0
20/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2614.2700	2820.4300	2.6143	2.8204	0
20/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	3082.6600	2900.7900	3.0827	2.9008	0
20/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2592.9200	2798.0100	2.5929	2.7980	0
20/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	3111.1100	2928.1800	3.1111	2.9282	1,000
20/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2571.5000	2775.5300	2.5715	2.7755	0
20/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6522.3000	6245.9200	6.5223	6.2459	0
20/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1066.5000	1177.0800	1.0665	1.1771	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	R035 On 06-February-25			Bond Future	12.2295	12.3101	84.9030	84.5074	0
20/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3885.8100	3686.9400	3.8858	3.6869	0
20/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3003.9200	3200.6500	3.0039	3.2007	0
20/05/2024	R035 On 08-May-25			Bond Future	12.3641	12.4483	82.2431	81.8386	0
20/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1913.6300	1795.0700	1.9136	1.7951	400
20/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6437.8700	6723.8000	6.4379	6.7238	0
20/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2522.9000	2378.5000	2.5229	2.3785	0
20/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5406.9000	5666.9900	5.4069	5.6670	0
20/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4824.4300	4606.6000	4.8244	4.6066	0
20/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3227.2900	3413.9500	3.2273	3.4140	400
20/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6792.5900	6530.6400	6.7926	6.5306	0
20/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2227.2500	2369.7900	2.2273	2.3698	400
20/05/2024	R035 On 07-August-25			Bond Future	12.5263	12.6145	83.9508	83.5374	0
20/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4598.8900	4390.3700	4.5989	4.3904	0
20/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4019.8500	4224.6800	4.0199	4.2247	0
20/05/2024	R053 On 01-August-24			Bond Future	12.5760	12.6290	96.6956	96.3161	0
20/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	5102.3200	4881.9200	5.1023	4.8819	0
20/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1270.8800	1429.9200	1.2709	1.4299	0
20/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	5151.4500	4929.6800	5.1515	4.9297	0
20/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1253.5500	1411.2200	1.2536	1.4112	0
20/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	5200.7100	4977.5800	5.2007	4.9776	0
20/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1236.4500	1392.7600	1.2365	1.3928	0
20/05/2024	R053 On 07-November-24			Bond Future	12.7035	12.7588	93.1088	92.7203	0
20/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4398.7500	4225.3000	4.3988	4.2253	0
20/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3792.1900	4007.2800	3.7922	4.0073	0
20/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4438.0700	4263.5800	4.4381	4.2636	0
20/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3761.8600	3975.9100	3.7619	3.9759	0
20/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4477.7700	4302.2600	4.4778	4.3023	0
20/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3732.0000	3945.0300	3.7320	3.9450	0
20/05/2024	R053 On 06-February-25			Bond Future	12.8301	12.8877	95.1359	94.7386	0
20/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5325.6900	5137.6800	5.3257	5.1377	0
20/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4570.1300	4779.4000	4.5701	4.7794	0
20/05/2024	R053 On 08-May-25			Bond Future	12.9599	13.0199	91.3438	90.9376	0
20/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4544.0900	4379.9400	4.5441	4.3799	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	6767.4700	7009.5400	6.7675	7.0095	0
20/05/2024	R053 On 07-August-25			Bond Future	13.1092	13.1718	93.2371	92.8219	0
20/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6452.8400	6250.2200	6.4528	6.2502	0
20/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6049.7800	6262.3600	6.0498	6.2624	0
20/05/2024	R186 On 01-August-24			Bond Future	9.0528	9.0862	104.3287	104.2574	83,641
20/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	111.4400	102.7900	0.1114	0.1028	0
20/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	912.1900	974.8700	0.9122	0.9749	0
20/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	117.1100	108.0900	0.1171	0.1081	0
20/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	896.2800	958.5900	0.8963	0.9586	0
20/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	122.8300	113.4300	0.1228	0.1134	0
20/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	880.4200	942.3500	0.8804	0.9424	0
20/05/2024	R186 On 07-November-24			Bond Future	9.0718	9.1101	106.7952	106.7221	38,605
20/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	729.7800	697.5700	0.7298	0.6976	0
20/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	618.5300	659.4500	0.6185	0.6595	0
20/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	741.8600	709.3300	0.7419	0.7093	0
20/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	611.5000	652.1000	0.6115	0.6521	0
20/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	754.0100	721.1800	0.7540	0.7212	0
20/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	604.5500	644.8500	0.6046	0.6449	0
20/05/2024	R186 On 06-February-25			Bond Future	9.1085	9.1526	103.8054	103.7304	0
20/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	737.8500	707.1500	0.7379	0.7072	0
20/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	871.5300	915.8500	0.8715	0.9159	0
20/05/2024	R186 On 08-May-25			Bond Future	9.1532	9.2050	106.0765	105.9996	0
20/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	384.9100	364.7100	0.3849	0.3647	0
20/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1406.5100	1463.2200	1.4065	1.4632	0
20/05/2024	R186 On 07-August-25			Bond Future	9.3003	9.3628	102.9657	102.8866	0
20/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	821.3400	786.4500	0.8213	0.7865	1,983
20/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	922.9000	967.0500	0.9229	0.9671	0
20/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1193.3900	1150.7500	1.1934	1.1508	0
20/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	714.8800	751.2800	0.7149	0.7513	0
20/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1714.1900	1663.5400	1.7142	1.6635	0
20/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	523.3300	551.7200	0.5233	0.5517	1,983
20/05/2024	R202 On 01-August-24			Bond Future	258.2586	258.2021	258.2586	258.2021	441
20/05/2024	R202 On 07-November-24			Bond Future	264.4315	264.3732	264.4315	264.3732	460

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	R202 On 06-February-25			Bond Future	265.0101	264.9495	265.0101	264.9495	0
20/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1779.8900	1840.4800	1.7799	1.8405	0
20/05/2024	R202 On 08-May-25			Bond Future	270.8710	270.8084	270.8710	270.8084	0
20/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1439.0100	1501.6000	1.4390	1.5016	0
20/05/2024	R202 On 07-August-25			Bond Future	271.1992	271.1331	271.1992	271.1331	0
20/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	400.7900	466.8700	0.4008	0.4669	0
20/05/2024	R209 On 01-August-24			Bond Future	12.0496	12.1178	66.3501	66.0400	11,312
20/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	1044.4100	958.4400	1.0444	0.9584	0
20/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2289.4700	2513.5500	2.2895	2.5136	0
20/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	1063.5700	976.3500	1.0636	0.9764	0
20/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2261.8600	2484.6900	2.2619	2.4847	0
20/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	1082.8300	994.3400	1.0828	0.9943	0
20/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2234.3900	2455.9500	2.2344	2.4560	0
20/05/2024	R209 On 07-November-24			Bond Future	12.1687	12.2398	64.7613	64.4438	5,237
20/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2597.8400	2454.2400	2.5978	2.4542	0
20/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2413.1900	2587.0500	2.4132	2.5871	0
20/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2622.6900	2478.2100	2.6227	2.4782	0
20/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2393.4100	2566.3900	2.3934	2.5664	0
20/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2647.4700	2502.1000	2.6475	2.5021	0
20/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2373.6100	2545.7000	2.3736	2.5457	0
20/05/2024	R209 On 06-February-25			Bond Future	12.2884	12.3623	66.1715	65.8469	0
20/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3386.5400	3225.5700	3.3865	3.2256	0
20/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2722.9600	2886.5800	2.7230	2.8866	0
20/05/2024	R209 On 08-May-25			Bond Future	12.4118	12.4886	64.4619	64.1301	0
20/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2369.2000	2246.7000	2.3692	2.2467	0
20/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4687.1300	4896.4300	4.6871	4.8964	0
20/05/2024	R209 On 07-August-25			Bond Future	12.5567	12.6367	65.8001	65.4610	0
20/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	4123.4500	3951.9900	4.1235	3.9520	0
20/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3601.6700	3769.2600	3.6017	3.7693	0
20/05/2024	R210 On 01-August-24			Bond Future	239.7269	239.8530	239.7269	239.8530	1,336

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	R210 On 07-November-24			Bond Future	242.1042	242.2330	242.1042	242.2330	0
20/05/2024	R210 On 06-February-25			Bond Future	247.4346	247.5656	247.4346	247.5656	0
20/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7824.6100	7955.5700	7.8246	7.9556	0
20/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	R210 On 08-May-25			Bond Future	249.4741	249.6069	249.4741	249.6069	0
20/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1444.1100	1576.9100	1.4441	1.5769	0
20/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	R210 On 07-August-25			Bond Future	254.7238	254.8582	254.7238	254.8582	0
20/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6283.7600	6418.1900	6.2838	6.4182	0
20/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2024	R213 On 01-August-24			Bond Future	10.8508	10.9144	85.2571	84.9982	25,429
20/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1439.8300	1339.7000	1.4398	1.3397	0
20/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1402.4200	1561.1800	1.4024	1.5612	0
20/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1462.2700	1361.0000	1.4623	1.3610	0
20/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1384.0900	1541.7100	1.3841	1.5417	0
20/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1484.7200	1382.3200	1.4847	1.3823	0
20/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1365.8000	1522.2900	1.3658	1.5223	0
20/05/2024	R213 On 07-November-24			Bond Future	10.9594	11.0266	83.7110	83.4459	38,437
20/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2672.8700	2538.8200	2.6729	2.5388	0
20/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1689.1200	1820.1500	1.6891	1.8202	0
20/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2696.7500	2561.9500	2.6968	2.5620	0
20/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1674.0400	1804.3200	1.6740	1.8043	0
20/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2720.9300	2585.3900	2.7209	2.5854	0
20/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1659.2900	1788.8300	1.6593	1.7888	0
20/05/2024	R213 On 06-February-25			Bond Future	11.0771	11.1480	85.5343	85.2632	0
20/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	3110.7800	2970.5100	3.1108	2.9705	0
20/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2073.0700	2203.8900	2.0731	2.2039	0
20/05/2024	R213 On 08-May-25			Bond Future	11.1933	11.2681	83.8431	83.5659	0
20/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1661.0200	1570.9700	1.6610	1.5710	0
20/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4207.6500	4394.8400	4.2077	4.3948	0
20/05/2024	R213 On 07-August-25			Bond Future	11.3451	11.4243	85.5859	85.3025	0
20/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3760.2200	3610.0200	3.7602	3.6100	0
20/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2641.4300	2774.6400	2.6414	2.7746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	R214 On 01-August-24			Bond Future	12.4122	12.4752	61.6450	61.3528	11,076
20/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1093.6600	1012.5000	1.0937	1.0125	0
20/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2286.5000	2497.5300	2.2865	2.4975	0
20/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1113.5500	1031.1900	1.1136	1.0312	0
20/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2258.3900	2468.2200	2.2584	2.4682	0
20/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1133.6400	1050.0700	1.1336	1.0501	0
20/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2230.5400	2439.1600	2.2305	2.4392	0
20/05/2024	R214 On 07-November-24			Bond Future	12.5315	12.5970	59.7950	59.4959	1,770
20/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2719.2500	2582.5200	2.7193	2.5825	0
20/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2406.3400	2568.7300	2.4063	2.5687	0
20/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2744.8700	2607.3200	2.7449	2.6073	0
20/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2386.4900	2548.0600	2.3865	2.5481	0
20/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2770.4400	2632.0500	2.7704	2.6321	0
20/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2366.6300	2527.3600	2.3666	2.5274	0
20/05/2024	R214 On 06-February-25			Bond Future	12.6530	12.7210	61.0973	60.7914	0
20/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3226.0400	3081.3300	3.2260	3.0813	0
20/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	2969.4000	3130.5300	2.9694	3.1305	0
20/05/2024	R214 On 08-May-25			Bond Future	12.7709	12.8413	59.1254	58.8127	0
20/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2744.0800	2619.0900	2.7441	2.6191	0
20/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4433.0300	4620.6700	4.4330	4.6207	0
20/05/2024	R214 On 07-August-25			Bond Future	12.9091	12.9823	60.3529	60.0335	0
20/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	4087.2100	3928.9100	4.0872	3.9289	0
20/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	3821.3400	3982.4900	3.8213	3.9825	0
20/05/2024	R248 On 01-August-24			Bond Future	12.5773	12.6405	75.0553	74.7029	247,209
20/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1313.5100	1219.0000	1.3135	1.2190	0
20/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	2897.0100	3154.8400	2.8970	3.1548	0
20/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1337.1300	1241.2300	1.3371	1.2412	0
20/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	2862.4500	3118.8900	2.8625	3.1189	0
20/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1361.1200	1263.8200	1.3611	1.2638	0
20/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	2828.3400	3083.3800	2.8283	3.0834	0
20/05/2024	R248 On 07-November-24			Bond Future	12.7033	12.7691	72.3775	72.0168	11,423
20/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3297.7300	3132.0400	3.2977	3.1320	0
20/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2877.6400	3072.6900	2.8776	3.0727	0
20/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3328.3800	3161.6900	3.3284	3.1617	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2853.8600	3047.9100	2.8539	3.0479	0
20/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3359.3200	3191.6400	3.3593	3.1916	0
20/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2830.4500	3023.5100	2.8305	3.0235	0
20/05/2024	R248 On 06-February-25			Bond Future	12.8316	12.9002	73.9536	73.5848	10,000
20/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3457.0700	3297.8000	3.4571	3.2978	0
20/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4119.8400	4329.3900	4.1198	4.3294	0
20/05/2024	R248 On 08-May-25			Bond Future	12.9561	13.0274	71.1175	70.7404	0
20/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3349.0500	3196.9100	3.3491	3.1969	0
20/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5288.0600	5513.0300	5.2881	5.5130	0
20/05/2024	R248 On 07-August-25			Bond Future	13.1019	13.1762	72.5932	72.2079	0
20/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	5150.5800	4956.7000	5.1506	4.9567	0
20/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4591.4000	4782.8300	4.5914	4.7828	0
20/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0