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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
23/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	2025 On 01-August-24			Bond Future	181.9114	181.9379	181.9114	181.9379	4,870
23/05/2024	2025 On 07-November-24			Bond Future	186.2603	186.2872	186.2603	186.2872	4,944
23/05/2024	2029 On 01-August-24			Bond Future	131.0565	131.0302	131.0565	131.0302	9,526
23/05/2024	2029 On 07-November-24			Bond Future	132.7844	132.7573	132.7844	132.7573	0
23/05/2024	2029 On 06-February-25			Bond Future	135.7098	135.6818	135.7098	135.6818	0
23/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3309.8200	3281.8100	3.3098	3.2818	0
23/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2029 On 08-May-25			Bond Future	137.2739	137.2448	137.2739	137.2448	0
23/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	576.1400	605.2200	0.5761	0.6052	0
23/05/2024	2029 On 07-August-25			Bond Future	140.1666	140.1363	140.1666	140.1363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2756.5900	2726.2900	2.7566	2.7263	0
23/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2030 On 01-August-24			Bond Future	10.4787	10.3438	89.9834	90.5017	119,255
23/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	802.9500	1023.9100	0.8030	1.0239	600
23/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1839.0300	1541.7000	1.8390	1.5417	0
23/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1073.7600	1335.3900	1.0738	1.3354	0
23/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1491.0900	1234.4300	1.4911	1.2344	0
23/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1092.3900	1356.5200	1.0924	1.3565	0
23/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1471.2300	1217.0700	1.4712	1.2171	0
23/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1111.0400	1377.6700	1.1110	1.3777	0
23/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1451.4000	1199.7400	1.4514	1.1997	0
23/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1800.1500	2141.4200	1.8002	2.1414	600
23/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	919.9300	742.9100	0.9199	0.7429	0
23/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3467.2700	3907.3600	3.4673	3.9074	0
23/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	353.3500	275.1500	0.3534	0.2752	600
23/05/2024	2030 On 07-November-24			Bond Future	10.5744	10.4309	92.1111	92.6415	53,764
23/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1235.4300	1461.5500	1.2354	1.4616	600
23/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2589.8300	2285.5000	2.5898	2.2855	0
23/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2154.2500	2464.1400	2.1543	2.4641	600
23/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1656.7100	1436.1500	1.6567	1.4362	0
23/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2217.9400	2532.5300	2.2179	2.5325	0
23/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1610.7700	1394.9100	1.6108	1.3949	0
23/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2239.4500	2555.6000	2.2395	2.5556	0
23/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1595.7700	1381.4700	1.5958	1.3815	0
23/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2261.3000	2578.9900	2.2613	2.5790	0
23/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1581.1400	1368.3800	1.5811	1.3684	0
23/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5270.9600	5719.4200	5.2710	5.7194	0
23/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	515.3900	433.4000	0.5154	0.4334	600
23/05/2024	2030 On 06-February-25			Bond Future	10.6794	10.5269	90.1081	90.6499	0
23/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2280.5400	2572.9500	2.2805	2.5730	0
23/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2278.4500	2029.0700	2.2785	2.0291	0
23/05/2024	2030 On 08-May-25			Bond Future	10.8016	10.6391	92.0802	92.6336	0
23/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1195.0700	1384.7500	1.1951	1.3848	0
23/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4212.4600	3848.7000	4.2125	3.8487	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1722.0400	1959.7800	1.7220	1.9598	1,640
23/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3408.8400	3093.1400	3.4088	3.0931	0
23/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2362.2800	2646.7300	2.3623	2.6467	2,280
23/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2741.9000	2472.9100	2.7419	2.4729	0
23/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4882.3200	5283.3600	4.8823	5.2834	0
23/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1379.3900	1226.9900	1.3794	1.2270	1,640
23/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5915.5600	6347.0500	5.9156	6.3471	0
23/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1069.4800	947.5300	1.0695	0.9475	2,280
23/05/2024	2030 On 07-August-25			Bond Future	10.9690	10.7951	89.9853	90.5498	0
23/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1922.9500	2171.9500	1.9230	2.1720	1,054
23/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3521.9800	3206.4300	3.5220	3.2064	0
23/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3014.9100	3332.6900	3.0149	3.3327	0
23/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2560.2300	2313.4600	2.5602	2.3135	0
23/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5162.8500	5568.0400	5.1629	5.5680	0
23/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1533.3400	1373.9800	1.5333	1.3740	1,054
23/05/2024	2032 On 01-August-24			Bond Future	11.3156	11.1872	87.4412	88.0233	96,546
23/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1142.0500	1411.4900	1.1421	1.4115	600
23/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2076.7200	1764.1000	2.0767	1.7641	0
23/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1183.3100	1458.2500	1.1833	1.4583	0
23/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2026.4600	1719.3400	2.0265	1.7193	0
23/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1204.2400	1481.9300	1.2042	1.4819	0
23/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2001.6800	1697.3100	2.0017	1.6973	0
23/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1225.3800	1505.8000	1.2254	1.5058	0
23/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1977.1400	1675.5000	1.9771	1.6755	0
23/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2398.8000	2792.9900	2.3988	2.7930	600
23/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1082.9900	895.1200	1.0830	0.8951	0
23/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2547.4600	2952.1800	2.5475	2.9522	0
23/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1010.8400	833.5000	1.0108	0.8335	100
23/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4729.7100	5234.8900	4.7297	5.2349	0
23/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	390.4600	313.5800	0.3905	0.3136	600
23/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5575.9400	6102.4500	5.5759	6.1025	0
23/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	274.5000	218.9500	0.2745	0.2190	11,000
23/05/2024	2032 On 07-November-24			Bond Future	11.4388	11.3037	85.3411	85.9369	52,242
23/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1628.0900	1892.7000	1.6281	1.8927	600

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23/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3087.2500	2756.0700	3.0873	2.7561	0
23/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2413.5100	2744.0000	2.4135	2.7440	0
23/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2276.6200	2011.3200	2.2766	2.0113	0
23/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2437.5800	2769.8200	2.4376	2.7698	0
23/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2256.9000	1993.3500	2.2569	1.9934	0
23/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2461.7500	2795.7400	2.4618	2.7957	0
23/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2237.3200	1975.5200	2.2373	1.9755	0
23/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2762.3700	3116.8100	2.7624	3.1168	600
23/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2015.1200	1773.7700	2.0151	1.7738	0
23/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2840.1700	3199.5700	2.8402	3.1996	1,615
23/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1962.8700	1726.4800	1.9629	1.7265	0
23/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6894.8600	7407.1400	6.8949	7.4071	0
23/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	584.8500	501.3400	0.5849	0.5013	600
23/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8269.8100	8811.0500	8.2698	8.8111	0
23/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	354.1800	299.6300	0.3542	0.2996	1,615
23/05/2024	2032 On 06-February-25			Bond Future	11.5664	11.4245	87.2006	87.8091	0
23/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3245.2900	3596.8600	3.2453	3.5969	0
23/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2592.4600	2335.5200	2.5925	2.3355	0
23/05/2024	2032 On 08-May-25			Bond Future	11.7004	11.5513	84.9417	85.5634	0
23/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1731.1700	1962.8000	1.7312	1.9628	0
23/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5094.2600	4704.2500	5.0943	4.7043	0
23/05/2024	2032 On 07-August-25			Bond Future	11.8662	11.7093	86.7071	87.3413	0
23/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3917.4600	4276.6100	3.9175	4.2766	0
23/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3341.7300	3066.6500	3.3417	3.0667	0
23/05/2024	2033 On 01-August-24			Bond Future	122.5241	122.6882	122.5241	122.6882	7,742
23/05/2024	2033 On 07-November-24			Bond Future	123.9501	124.1181	123.9501	124.1181	0
23/05/2024	2033 On 06-February-25			Bond Future	126.6810	126.8523	126.6810	126.8523	0
23/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1741.0100	1912.3400	1.7410	1.9123	0
23/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2033 On 08-May-25			Bond Future	127.9448	128.1195	127.9448	128.1195	0
23/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2675.2400	2500.5500	2.6752	2.5006	0
23/05/2024	2033 On 07-August-25			Bond Future	130.6410	130.8188	130.6410	130.8188	0
23/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1991.0000	2168.8000	1.9910	2.1688	0

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23/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2037 On 01-August-24			Bond Future	12.4363	12.3346	75.5019	76.0234	191,104
23/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1003.9500	1211.5100	1.0040	1.2115	0
23/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2801.5600	2487.5500	2.8016	2.4876	0
23/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1023.6300	1233.6900	1.0236	1.2337	0
23/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2768.4700	2456.9600	2.7685	2.4570	0
23/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1043.4300	1255.9600	1.0434	1.2560	1,383
23/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2735.5500	2426.5100	2.7356	2.4265	0
23/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4250.1600	4675.5400	4.2502	4.6755	0
23/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	638.2100	542.0200	0.6382	0.5420	1,383
23/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6833.2100	7316.9800	6.8332	7.3170	0
23/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	229.8200	192.0200	0.2298	0.1920	1,383
23/05/2024	2037 On 07-November-24			Bond Future	12.5712	12.4652	77.2871	77.8209	14,225
23/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2816.6600	3109.4700	2.8167	3.1095	0
23/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2822.8600	2581.8800	2.8229	2.5819	0
23/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2843.9600	3138.2700	2.8440	3.1383	0
23/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2800.1100	2560.6300	2.8001	2.5606	0
23/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2871.1600	3166.9800	2.8712	3.1670	0
23/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2777.3000	2539.3300	2.7773	2.5393	0
23/05/2024	2037 On 06-February-25			Bond Future	12.7091	12.5987	74.7102	75.2554	0
23/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3553.9500	3858.8000	3.5540	3.8588	0
23/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3304.4500	3064.0800	3.3045	3.0641	0
23/05/2024	2037 On 08-May-25			Bond Future	12.8567	12.7417	76.3445	76.9015	3,975
23/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2540.7100	2776.2400	2.5407	2.7762	0
23/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5547.9900	5226.5100	5.5480	5.2265	0
23/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3206.3200	3476.9400	3.2063	3.4769	15,000
23/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4705.1100	4418.7200	4.7051	4.4187	0
23/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5193.8700	5543.6300	5.1939	5.5436	7,500
23/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3102.0000	2894.7500	3.1020	2.8948	0
23/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5339.0800	5693.5300	5.3391	5.6935	7,500
23/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3016.6500	2814.0900	3.0167	2.8141	0
23/05/2024	2037 On 07-August-25			Bond Future	13.0318	12.9118	73.6699	74.2382	0
23/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4315.8800	4625.5300	4.3159	4.6255	0
23/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4418.5500	4159.9200	4.4186	4.1599	0

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23/05/2024	2038 On 01-August-24			Bond Future	131.0799	131.0510	131.0799	131.0510	3,162
23/05/2024	2038 On 07-November-24			Bond Future	134.2135	134.1837	134.2135	134.1837	425
23/05/2024	2038 On 06-February-25			Bond Future	135.0447	135.0138	135.0447	135.0138	0
23/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	185.2700	216.2300	0.1853	0.2162	0
23/05/2024	2038 On 08-May-25			Bond Future	138.0325	138.0007	138.0325	138.0007	0
23/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1647.4700	1679.2700	1.6475	1.6793	0
23/05/2024	2038 On 07-August-25			Bond Future	138.7641	138.7308	138.7641	138.7308	0
23/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	795.8700	829.2500	0.7959	0.8293	0
23/05/2024	2040 On 01-August-24			Bond Future	12.6877	12.5912	75.4039	75.9267	38,098
23/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	946.5600	1140.0500	0.9466	1.1401	680
23/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3194.6400	2865.3400	3.1946	2.8653	0
23/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1025.1500	1228.5600	1.0252	1.2286	0
23/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3048.0900	2728.7100	3.0481	2.7287	0
23/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1045.5200	1251.4200	1.0455	1.2514	0
23/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3012.3300	2695.4400	3.0123	2.6954	0
23/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1066.0000	1274.3900	1.0660	1.2744	0
23/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2976.7500	2662.3500	2.9768	2.6624	0
23/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2512.6800	2847.8900	2.5127	2.8479	0
23/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1487.5000	1299.9200	1.4875	1.2999	680
23/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2743.5100	3092.8900	2.7435	3.0929	7,500
23/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1350.5500	1177.1400	1.3506	1.1771	0
23/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4714.5300	5147.7100	4.7145	5.1477	0
23/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	627.6200	538.0100	0.6276	0.5380	680
23/05/2024	2040 On 07-November-24			Bond Future	12.8243	12.7237	77.1868	77.7219	91,394
23/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	1285.3900	1462.6800	1.2854	1.4627	640
23/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5276.8500	4919.0400	5.2769	4.9190	0
23/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2385.6000	2645.1300	2.3856	2.6451	0
23/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3587.4400	3311.8700	3.5874	3.3119	640
23/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3043.9500	3340.7100	3.0440	3.3407	0
23/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2960.7700	2722.4300	2.9608	2.7224	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3072.9700	3371.2200	3.0730	3.3712	0
23/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2936.9800	2700.1300	2.9370	2.7001	0
23/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3102.1000	3401.8400	3.1021	3.4018	0
23/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2913.3600	2678.0000	2.9134	2.6780	0
23/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3993.7700	4334.1000	3.9938	4.3341	0
23/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2300.2800	2105.5100	2.3003	2.1055	640
23/05/2024	2040 On 06-February-25			Bond Future	12.9632	12.8586	74.3570	74.9035	14
23/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3596.6200	3895.0900	3.5966	3.8951	0
23/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3664.9900	3416.9500	3.6650	3.4170	0
23/05/2024	2040 On 08-May-25			Bond Future	13.1108	13.0019	75.9834	76.5418	3,900
23/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2995.3000	3247.3500	2.9953	3.2474	0
23/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5511.3900	5205.1200	5.5114	5.2051	0
23/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3281.8700	3547.9500	3.2819	3.5480	15,000
23/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5157.6800	4865.4400	5.1577	4.8654	0
23/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5141.7000	5481.0700	5.1417	5.4811	7,500
23/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3541.6400	3322.6900	3.5416	3.3227	0
23/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5350.9800	5697.1200	5.3510	5.6971	7,500
23/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3407.2800	3195.1000	3.4073	3.1951	0
23/05/2024	2040 On 07-August-25			Bond Future	13.2844	13.1709	73.0502	73.6198	0
23/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4671.2400	4985.5000	4.6712	4.9855	0
23/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4643.3200	4387.9900	4.6433	4.3880	0
23/05/2024	2044 On 01-August-24			Bond Future	12.7642	12.6729	71.5119	72.0085	121,209
23/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	823.0600	990.1400	0.8231	0.9901	0
23/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3523.0600	3193.5500	3.5231	3.1936	0
23/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	840.8600	1010.2600	0.8409	1.0103	0
23/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3483.3900	3156.2000	3.4834	3.1562	0
23/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	858.7800	1030.5000	0.8588	1.0305	0
23/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3443.9000	3119.0300	3.4439	3.1190	0
23/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2680.3500	3007.3500	2.6804	3.0074	0
23/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1424.4500	1254.8600	1.4245	1.2549	5,000
23/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3552.9600	3922.8900	3.5530	3.9229	0
23/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1005.7500	879.0900	1.0058	0.8791	15,000
23/05/2024	2044 On 07-November-24			Bond Future	12.8958	12.8007	73.2027	73.7110	234
23/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2966.8500	3247.5500	2.9669	3.2476	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2944.2700	2716.7100	2.9443	2.7167	0
23/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2995.8200	3277.9600	2.9958	3.2780	0
23/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2920.1700	2694.0500	2.9202	2.6941	0
23/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3024.7000	3308.2900	3.0247	3.3083	0
23/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2896.0500	2671.3800	2.8961	2.6714	0
23/05/2024	2044 On 06-February-25			Bond Future	13.0291	12.9303	70.4114	70.9306	0
23/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3654.3300	3939.3000	3.6543	3.9393	0
23/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3702.0000	3467.7900	3.7020	3.4678	0
23/05/2024	2044 On 08-May-25			Bond Future	13.1703	13.0675	71.9515	72.4819	0
23/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3030.0100	3272.7600	3.0300	3.2728	0
23/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5403.3400	5115.7300	5.4033	5.1157	0
23/05/2024	2044 On 07-August-25			Bond Future	13.3357	13.2285	69.0595	69.6006	0
23/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4717.0200	5016.6600	4.7170	5.0167	0
23/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4695.5100	4454.0100	4.6955	4.4540	0
23/05/2024	2046 On 01-August-24			Bond Future	114.0567	114.0321	114.0567	114.0321	12,603
23/05/2024	2046 On 07-November-24			Bond Future	114.5754	114.5500	114.5754	114.5500	4,862
23/05/2024	2046 On 06-February-25			Bond Future	117.0994	117.0731	117.0994	117.0731	0
23/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3089.3600	3063.1200	3.0894	3.0631	0
23/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2046 On 08-May-25			Bond Future	117.4286	117.4012	117.4286	117.4012	0
23/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4541.4400	4568.8000	4.5414	4.5688	0
23/05/2024	2046 On 07-August-25			Bond Future	119.9010	119.8725	119.9010	119.8725	0
23/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1210.9600	1182.5100	1.2110	1.1825	0
23/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2050 On 01-August-24			Bond Future	112.7909	112.7659	112.7909	112.7659	11,346
23/05/2024	2050 On 07-November-24			Bond Future	115.4874	115.4616	115.4874	115.4616	4,091
23/05/2024	2050 On 06-February-25			Bond Future	115.6636	115.6368	115.6636	115.6368	0
23/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	63.5600	36.8000	0.0636	0.0368	0
23/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2050 On 08-May-25			Bond Future	118.2227	118.1950	118.2227	118.1950	0
23/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2937.3400	2965.0400	2.9373	2.9650	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	2050 On 07-August-25			Bond Future	118.2875	118.2585	118.2875	118.2585	0
23/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1602.5300	1631.4700	1.6025	1.6315	0
23/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	AL37 On 01-August-24			Index Future	962.7990	968.2930	962.7990	968.2930	0
23/05/2024	AL37 On 07-November-24			Index Future	985.5670	991.1900	985.5670	991.1900	0
23/05/2024	AL37 On 06-February-25			Index Future	1007.0580	1012.8010	1007.0580	1,012.8010	0
23/05/2024	AL37 On 08-May-25			Index Future	1029.1310	1034.9970	1029.1310	1,034.9970	0
23/05/2024	AL37 On 07-August-25			Index Future	1050.6230	1056.6070	1050.6230	1,056.6070	0
23/05/2024	AL7T On 01-August-24			Index Future	1115.3390	1123.0790	1115.3390	1,123.0790	0
23/05/2024	AL7T On 07-November-24			Index Future	1141.7140	1149.6360	1141.7140	1,149.6360	0
23/05/2024	AL7T On 06-February-25			Index Future	1166.6100	1174.7020	1166.6100	1,174.7020	0
23/05/2024	AL7T On 08-May-25			Index Future	1192.1800	1200.4460	1192.1800	1,200.4460	0
23/05/2024	AL7T On 07-August-25			Index Future	1217.0770	1225.5110	1217.0770	1,225.5110	0
23/05/2024	ALBI On 01-August-24			Index Future	969.7820	975.3950	969.7820	975.3950	91
23/05/2024	ALBI On 07-November-24			Index Future	992.7150	998.4590	992.7150	998.4590	16
23/05/2024	ALBI On 06-February-25			Index Future	1014.3620	1020.2290	1014.3620	1,020.2290	0
23/05/2024	ALBI On 08-May-25			Index Future	1036.5940	1042.5880	1036.5940	1,042.5880	0
23/05/2024	ALBI On 07-August-25			Index Future	1058.2420	1064.3560	1058.2420	1,064.3560	0
23/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	ES33 On 01-August-24			Bond Future	12.8605	12.7484	74.6265	75.1021	0
23/05/2024	ES33 On 07-November-24			Bond Future	13.0380	12.9205	72.6074	73.0943	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	ES33 On 06-February-25			Bond Future	13.2215	13.0985	74.2062	74.7036	0
23/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	474.6000	971.9900	0.4746	0.9720	0
23/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	ES33 On 08-May-25			Bond Future	13.4079	13.2791	72.0425	72.5508	0
23/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2729.4500	2221.2400	2.7295	2.2212	0
23/05/2024	ES33 On 07-August-25			Bond Future	13.6252	13.4902	73.5549	74.0734	0
23/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	268.8400	0.0000	0.2688	0
23/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	249.7300	0.0000	0.2497	0.0000	0
23/05/2024	ES42 On 01-August-24			Bond Future	13.2071	13.1159	70.4143	70.8715	0
23/05/2024	ES42 On 07-November-24			Bond Future	13.3621	13.2668	67.8290	68.2970	0
23/05/2024	ES42 On 06-February-25			Bond Future	13.5142	13.4151	69.3218	69.8000	0
23/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	928.3600	1406.5300	0.9284	1.4065	0
23/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	ES42 On 08-May-25			Bond Future	13.6744	13.5711	66.5857	67.0743	0
23/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2045.2000	1556.5700	2.0452	1.5566	0
23/05/2024	ES42 On 07-August-25			Bond Future	13.8532	13.7455	67.9802	68.4788	0
23/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	206.6700	0.0000	0.2067	0
23/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	291.9300	0.0000	0.2919	0.0000	0
23/05/2024	GOVI On 01-August-24			GOVI	955.3720	960.9420	955.3720	960.9420	726
23/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	120020.0000	175720.0000	12.0020	17.5720	0
23/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	119920.0000	175620.0000	11.9920	17.5620	0
23/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	119820.0000	175520.0000	11.9820	17.5520	0
23/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	GOVI On 07-November-24			GOVI	977.9640	983.6650	977.9640	983.6650	0
23/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	291840.0000	348850.0000	29.1840	34.8850	0
23/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	291740.0000	348750.0000	29.1740	34.8750	0
23/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	291640.0000	348650.0000	29.1640	34.8650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	GOVI On 06-February-25			GOVI	999.2890	1005.1120	999.2890	1,005.1120	0
23/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	272890.0000	331120.0000	27.2890	33.1120	0
23/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	GOVI On 08-May-25			GOVI	1021.1910	1027.1400	1021.1910	1,027.1400	0
23/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	51400.0000	0.0000	5.1400	0
23/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	8090.0000	0.0000	0.8090	0.0000	0
23/05/2024	GOVI On 07-August-25			GOVI	1042.5170	1048.5860	1042.5170	1,048.5860	0
23/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	315170.0000	375860.0000	31.5170	37.5860	0
23/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/05/2024	IGOV On 01-August-24			Index Future	350.5270	350.5400	350.5270	350.5400	587
23/05/2024	IGOV On 07-November-24			Index Future	358.9070	358.9200	358.9070	358.9200	16
23/05/2024	IGOV On 06-February-25			Index Future	366.8150	366.8280	366.8150	366.8280	0
23/05/2024	IGOV On 08-May-25			Index Future	374.9360	374.9480	374.9360	374.9480	0
23/05/2024	IGOV On 07-August-25			Index Future	382.8450	382.8560	382.8450	382.8560	0
23/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
23/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
23/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	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
23/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
23/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
23/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
23/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
23/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
23/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
23/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
23/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/05/2024	R035 On 01-August-24			Bond Future	12.0569	11.9394	85.0906	85.6923	72,760
23/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1161.3900	1422.9900	1.1614	1.4230	0
23/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2537.7900	2197.7500	2.5378	2.1978	0
23/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1182.7100	1447.1700	1.1827	1.4472	0
23/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2506.9500	2169.7700	2.5070	2.1698	0
23/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1204.2500	1471.5600	1.2043	1.4716	0
23/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2476.3700	2142.0400	2.4764	2.1420	0
23/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2217.0200	2589.7700	2.2170	2.5898	5,100
23/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1491.7700	1262.8800	1.4918	1.2629	0
23/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3020.3200	3450.0700	3.0203	3.4501	0
23/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1050.0000	878.1100	1.0500	0.8781	5,100
23/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3192.7600	3632.6600	3.1928	3.6327	0
23/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	976.6600	814.9200	0.9767	0.8149	2,740
23/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5272.5100	5796.6500	5.2725	5.7967	0
23/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	421.9800	344.4800	0.4220	0.3445	7,500
23/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5392.9900	5920.4000	5.3930	5.9204	0
23/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	402.3400	328.1100	0.4023	0.3281	8,650
23/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5879.4700	6418.8100	5.8795	6.4188	0
23/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	331.9400	269.6400	0.3319	0.2696	8,000
23/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	6002.0500	6544.1100	6.0021	6.5441	0
23/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	316.1900	256.6100	0.3162	0.2566	0
23/05/2024	R035 On 07-November-24			Bond Future	12.1934	12.0706	82.5869	83.2027	103,454
23/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2735.3100	3068.5800	2.7353	3.0686	0
23/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2851.9000	2569.3800	2.8519	2.5694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2762.0900	3097.1100	2.7621	3.0971	0
23/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2828.7200	2547.9500	2.8287	2.5480	0
23/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2789.2100	3125.9800	2.7892	3.1260	0
23/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2805.9200	2526.9000	2.8059	2.5269	0
23/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2816.2300	3154.7300	2.8162	3.1547	1,000
23/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2783.0700	2505.7800	2.7831	2.5058	0
23/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6112.2200	6593.7500	6.1122	6.5938	0
23/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1162.8700	1028.6100	1.1629	1.0286	1,000
23/05/2024	R035 On 06-February-25			Bond Future	12.3348	12.2066	84.3867	85.0157	0
23/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3582.6900	3936.3000	3.5827	3.9363	0
23/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3217.1300	2941.7200	3.2171	2.9417	0
23/05/2024	R035 On 08-May-25			Bond Future	12.4738	12.3400	81.7164	82.3591	0
23/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1728.8100	1943.2400	1.7288	1.9432	400
23/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6779.7200	6351.5400	6.7797	6.3515	0
23/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2301.4900	2559.5600	2.3015	2.5596	0
23/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5712.1600	5327.6200	5.7122	5.3276	0
23/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4503.6000	4881.7200	4.5036	4.8817	0
23/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3433.1300	3168.6400	3.4331	3.1686	400
23/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6415.6100	6862.7500	6.4156	6.8628	0
23/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2376.9400	2181.4700	2.3769	2.1815	400
23/05/2024	R035 On 07-August-25			Bond Future	12.6407	12.5009	83.4151	84.0707	0
23/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4296.6300	4655.0800	4.2966	4.6551	0
23/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4253.2800	3956.1100	4.2533	3.9561	0
23/05/2024	R053 On 01-August-24			Bond Future	12.6571	12.5656	96.1161	96.7704	0
23/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4640.9900	5123.8100	4.6410	5.1238	0
23/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1389.0100	1217.5200	1.3890	1.2175	0
23/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4688.4800	5173.3100	4.6885	5.1733	0
23/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1370.0400	1200.5600	1.3700	1.2006	0
23/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4736.1200	5222.9400	4.7361	5.2229	0
23/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1351.3200	1183.8300	1.3513	1.1838	0
23/05/2024	R053 On 07-November-24			Bond Future	12.7880	12.6926	92.5160	93.1858	0
23/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4046.3100	4416.9500	4.0463	4.4170	0
23/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4032.5100	3733.4100	4.0325	3.7334	0
23/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4084.0000	4456.4700	4.0840	4.4565	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4000.5500	3703.2800	4.0006	3.7033	0
23/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4122.0800	4496.3800	4.1221	4.4964	0
23/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3969.0700	3673.6300	3.9691	3.6736	0
23/05/2024	R053 On 06-February-25			Bond Future	12.9179	12.8186	94.5315	95.2156	0
23/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4970.7200	5350.8200	4.9707	5.3508	0
23/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4819.5500	4515.5500	4.8196	4.5156	0
23/05/2024	R053 On 08-May-25			Bond Future	13.0512	12.9478	90.7273	91.4261	0
23/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4238.4800	4566.9800	4.2385	4.5670	0
23/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7078.3800	6708.0600	7.0784	6.7081	0
23/05/2024	R053 On 07-August-25			Bond Future	13.2041	13.0963	92.6100	93.3230	0
23/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6095.7600	6485.5500	6.0958	6.4856	0
23/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6319.8600	5996.6600	6.3199	5.9967	0
23/05/2024	R186 On 01-August-24			Bond Future	9.1490	9.0348	104.1235	104.3673	84,239
23/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	70.4100	115.7000	0.0704	0.1157	0
23/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1076.3700	877.8900	1.0764	0.8779	0
23/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	74.5300	121.5600	0.0745	0.1216	0
23/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1058.9100	862.1700	1.0589	0.8622	0
23/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	78.6900	127.4800	0.0787	0.1275	0
23/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1041.4900	846.5100	1.0415	0.8465	0
23/05/2024	R186 On 07-November-24			Bond Future	9.1815	9.0510	106.5857	106.8351	38,605
23/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	618.1200	747.1500	0.6181	0.7472	0
23/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	716.4100	596.0200	0.7164	0.5960	0
23/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	629.2300	759.4000	0.6292	0.7594	0
23/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	708.4100	589.1600	0.7084	0.5892	0
23/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	640.4200	771.7200	0.6404	0.7717	0
23/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	700.5000	582.3800	0.7005	0.5824	0
23/05/2024	R186 On 06-February-25			Bond Future	9.2336	9.0839	103.5927	103.8473	0
23/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	636.2600	754.9600	0.6363	0.7550	0
23/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	982.6100	846.7500	0.9826	0.8468	0
23/05/2024	R186 On 08-May-25			Bond Future	9.2988	9.1237	105.8604	106.1203	0
23/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	319.8700	396.5400	0.3199	0.3965	0
23/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1557.5400	1374.3100	1.5575	1.3743	0
23/05/2024	R186 On 07-August-25			Bond Future	9.4730	9.2633	102.7477	103.0125	0
23/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	716.8800	842.3100	0.7169	0.8423	1,983

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1036.4400	897.0600	1.0364	0.8971	0
23/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1066.6100	1218.9200	1.0666	1.2189	0
23/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	806.1000	693.6000	0.8061	0.6936	0
23/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1564.9400	1744.4200	1.5649	1.7444	0
23/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	592.0800	506.7500	0.5921	0.5068	1,983
23/05/2024	R202 On 01-August-24			Bond Future	258.1421	258.0763	258.1421	258.0763	441
23/05/2024	R202 On 07-November-24			Bond Future	264.3137	264.2459	264.3137	264.2459	460
23/05/2024	R202 On 06-February-25			Bond Future	264.9008	264.8306	264.9008	264.8306	0
23/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1889.1700	1959.3800	1.8892	1.9594	0
23/05/2024	R202 On 08-May-25			Bond Future	270.7627	270.6900	270.7627	270.6900	0
23/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1547.3200	1619.9600	1.5473	1.6200	0
23/05/2024	R202 On 07-August-25			Bond Future	271.1044	271.0283	271.1044	271.0283	7
23/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	495.6400	571.7400	0.4956	0.5717	0
23/05/2024	R209 On 01-August-24			Bond Future	12.1515	12.0395	65.8879	66.3959	11,312
23/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	845.0800	1041.3800	0.8451	1.0414	0
23/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2552.3000	2240.6100	2.5523	2.2406	0
23/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	861.9500	1060.6600	0.8620	1.0607	0
23/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2522.4000	2213.1200	2.5224	2.2131	0
23/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	878.9200	1080.0400	0.8789	1.0800	0
23/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2492.6400	2185.7700	2.4926	2.1858	0
23/05/2024	R209 On 07-November-24			Bond Future	12.2747	12.1582	64.2885	64.8084	5,237
23/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2331.9000	2608.2600	2.3319	2.6083	0
23/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2620.0400	2376.4800	2.6200	2.3765	0
23/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2355.3900	2633.2500	2.3554	2.6333	0
23/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2598.9000	2356.8400	2.5989	2.3568	0
23/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2378.8000	2658.1500	2.3788	2.6582	0
23/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2577.7300	2337.1600	2.5777	2.3372	0
23/05/2024	R209 On 06-February-25			Bond Future	12.3984	12.2774	65.6893	66.2204	0
23/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3106.2900	3402.2600	3.1063	3.4023	0
23/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2924.9300	2689.8400	2.9249	2.6898	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	R209 On 08-May-25			Bond Future	12.5258	12.4001	63.9699	64.5124	0
23/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2155.4300	2381.0900	2.1554	2.3811	0
23/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4965.3500	4648.4800	4.9654	4.6485	0
23/05/2024	R209 On 07-August-25			Bond Future	12.6750	12.5443	65.2993	65.8529	0
23/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3839.7900	4143.9500	3.8398	4.1440	0
23/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3818.7400	3569.3200	3.8187	3.5693	0
23/05/2024	R210 On 01-August-24			Bond Future	239.7865	239.8261	239.7865	239.8261	1,448
23/05/2024	R210 On 07-November-24			Bond Future	242.1718	242.2121	242.1718	242.2121	0
23/05/2024	R210 On 06-February-25			Bond Future	247.5070	247.5475	247.5070	247.5475	0
23/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7896.9600	7937.4500	7.8970	7.9375	0
23/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	R210 On 08-May-25			Bond Future	249.5554	249.5961	249.5554	249.5961	0
23/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1525.3900	1566.0500	1.5254	1.5661	0
23/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	R210 On 07-August-25			Bond Future	254.8126	254.8529	254.8126	254.8529	0
23/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6372.5700	6412.8600	6.3726	6.4129	0
23/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/05/2024	R213 On 01-August-24			Bond Future	10.9598	10.8310	84.8138	85.3379	25,429
23/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1194.4500	1462.0300	1.1945	1.4620	0
23/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1600.2500	1343.7800	1.6003	1.3438	0
23/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1214.7700	1484.8200	1.2148	1.4848	0
23/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1579.8000	1325.8000	1.5798	1.3258	0
23/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1235.1300	1507.6300	1.2351	1.5076	0
23/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1559.4200	1307.8700	1.5594	1.3079	0
23/05/2024	R213 On 07-November-24			Bond Future	11.0744	10.9385	83.2577	83.7940	38,437
23/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2396.3200	2709.3700	2.3963	2.7094	0
23/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1865.8500	1642.5900	1.8659	1.6426	0
23/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2418.9100	2733.4900	2.4189	2.7335	0
23/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1849.4800	1627.7500	1.8495	1.6278	0
23/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2441.8300	2757.9100	2.4418	2.7579	0
23/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1833.4700	1613.2400	1.8335	1.6132	0
23/05/2024	R213 On 06-February-25			Bond Future	11.1981	11.0547	85.0723	85.6201	0
23/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2835.1500	3151.0100	2.8352	3.1510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2259.4900	2027.5600	2.2595	2.0276	0
23/05/2024	R213 On 08-May-25			Bond Future	11.3207	11.1695	83.3719	83.9316	0
23/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1481.7200	1686.7400	1.4817	1.6867	0
23/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4499.5700	4144.9300	4.4996	4.1449	0
23/05/2024	R213 On 07-August-25			Bond Future	11.4793	11.3194	85.1068	85.6777	0
23/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3480.0800	3806.1400	3.4801	3.8061	0
23/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2840.3300	2595.4700	2.8403	2.5955	0
23/05/2024	R214 On 01-August-24			Bond Future	12.5039	12.4126	61.2205	61.6432	11,076
23/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	902.7700	1071.5700	0.9028	1.0716	0
23/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2520.1000	2266.1700	2.5201	2.2662	0
23/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	920.5200	1091.3600	0.9205	1.0914	0
23/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2489.8500	2237.9600	2.4899	2.2380	0
23/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	938.4700	1111.3500	0.9385	1.1114	0
23/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2459.8600	2210.0100	2.4599	2.2100	0
23/05/2024	R214 On 07-November-24			Bond Future	12.6267	12.5319	59.3608	59.7935	1,770
23/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2467.8000	2703.4200	2.4678	2.7034	0
23/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2589.1000	2392.0700	2.5891	2.3921	0
23/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2492.1800	2729.0400	2.4922	2.7290	0
23/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2568.0100	2372.2200	2.5680	2.3722	0
23/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2516.5000	2754.6000	2.5165	2.7546	0
23/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2546.9000	2352.3500	2.5469	2.3524	0
23/05/2024	R214 On 06-February-25			Bond Future	12.7516	12.6532	60.6544	61.0963	0
23/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2974.8800	3213.7100	2.9749	3.2137	0
23/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3161.1100	2958.0200	3.1611	2.9580	0
23/05/2024	R214 On 08-May-25			Bond Future	12.8729	12.7709	58.6735	59.1250	0
23/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2529.4100	2734.1000	2.5294	2.7341	0
23/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4670.2100	4423.4500	4.6702	4.4235	0
23/05/2024	R214 On 07-August-25			Bond Future	13.0147	12.9089	59.8931	60.3537	0
23/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3828.2500	4078.7500	3.8283	4.0788	0
23/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4022.2000	3812.0900	4.0222	3.8121	0
23/05/2024	R248 On 01-August-24			Bond Future	12.6585	12.5671	74.6029	75.1124	247,226
23/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1107.1500	1309.4400	1.1072	1.3094	0
23/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3142.9800	2835.8300	3.1430	2.8358	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1128.5100	1333.2100	1.1285	1.3332	0
23/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3106.1600	2801.4200	3.1062	2.8014	0
23/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1150.2400	1357.3400	1.1502	1.3573	0
23/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3069.7900	2767.4500	3.0698	2.7675	0
23/05/2024	R248 On 07-November-24			Bond Future	12.7878	12.6926	71.9148	72.4363	11,423
23/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3024.9700	3311.6900	3.0250	3.3117	0
23/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3067.5400	2832.8300	3.0675	2.8328	0
23/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3054.3000	3342.4900	3.0543	3.3425	0
23/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3042.4400	2809.2000	3.0424	2.8092	0
23/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3083.9300	3373.6000	3.0839	3.3736	0
23/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3017.7200	2785.9600	3.0177	2.7860	0
23/05/2024	R248 On 06-February-25			Bond Future	12.9194	12.8204	73.4819	74.0145	10,000
23/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3205.6000	3473.0200	3.2056	3.4730	0
23/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4340.1300	4074.9300	4.3401	4.0749	0
23/05/2024	R248 On 08-May-25			Bond Future	13.0472	12.9443	70.6363	71.1803	0
23/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3115.9600	3365.9800	3.1160	3.3660	0
23/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5536.2100	5242.1800	5.5362	5.2422	0
23/05/2024	R248 On 07-August-25			Bond Future	13.1965	13.0893	72.1036	72.6588	0
23/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4867.9600	5175.9000	4.8680	5.1759	0
23/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4798.3300	4551.1400	4.7983	4.5511	0
23/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0