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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
24/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	2025 On 01-August-24			Bond Future	181.9617	181.9114	181.9617	181.9114	4,870
24/05/2024	2025 On 07-November-24			Bond Future	186.3082	186.2603	186.3082	186.2603	4,944
24/05/2024	2029 On 01-August-24			Bond Future	130.9863	131.0565	130.9863	131.0565	9,526
24/05/2024	2029 On 07-November-24			Bond Future	132.7101	132.7844	132.7101	132.7844	0
24/05/2024	2029 On 06-February-25			Bond Future	135.6288	135.7098	135.6288	135.7098	0
24/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3228.7900	3309.8200	3.2288	3.3098	0
24/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2029 On 08-May-25			Bond Future	137.1824	137.2739	137.1824	137.2739	0
24/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	667.6100	576.1400	0.6676	0.5761	0
24/05/2024	2029 On 07-August-25			Bond Future	140.0824	140.1666	140.0824	140.1666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2672.4200	2756.5900	2.6724	2.7566	0
24/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2030 On 01-August-24			Bond Future	10.5974	10.4787	89.5304	89.9834	119,250
24/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	636.3000	802.9500	0.6363	0.8030	600
24/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2125.3500	1839.0300	2.1254	1.8390	0
24/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	871.6600	1073.7600	0.8717	1.0738	0
24/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1741.9600	1491.0900	1.7420	1.4911	0
24/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	888.0700	1092.3900	0.8881	1.0924	0
24/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1719.8800	1471.2300	1.7199	1.4712	0
24/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	904.5000	1111.0400	0.9045	1.1110	0
24/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1697.8300	1451.4000	1.6978	1.4514	0
24/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1525.4500	1800.1500	1.5255	1.8002	600
24/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1098.2000	919.9300	1.0982	0.9199	0
24/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3096.5300	3467.2700	3.0965	3.4673	0
24/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	435.5800	353.3500	0.4356	0.3534	600
24/05/2024	2030 On 07-November-24			Bond Future	10.7012	10.5744	91.6456	92.1111	54,264
24/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1056.2500	1235.4300	1.0563	1.2354	600
24/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2876.0700	2589.8300	2.8761	2.5898	0
24/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1900.7800	2154.2500	1.9008	2.1543	600
24/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1868.6600	1656.7100	1.8687	1.6567	0
24/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1960.2100	2217.9400	1.9602	2.2179	0
24/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1818.4600	1610.7700	1.8185	1.6108	0
24/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1980.3100	2239.4500	1.9803	2.2395	0
24/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1802.0500	1595.7700	1.8021	1.5958	0
24/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2000.7500	2261.3000	2.0008	2.2613	0
24/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1786.0100	1581.1400	1.7860	1.5811	0
24/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4887.3800	5270.9600	4.8874	5.2710	0
24/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	597.2300	515.3900	0.5972	0.5154	600
24/05/2024	2030 On 06-February-25			Bond Future	10.8153	10.6794	89.6290	90.1081	0
24/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2038.4900	2280.5400	2.0385	2.2805	0
24/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2515.5200	2278.4500	2.5155	2.2785	0
24/05/2024	2030 On 08-May-25			Bond Future	10.9482	10.8016	91.5848	92.0802	0
24/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1040.8900	1195.0700	1.0409	1.1951	0
24/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4553.6600	4212.4600	4.5537	4.2125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1525.4400	1722.0400	1.5254	1.7220	1,640
24/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3707.6200	3408.8400	3.7076	3.4088	0
24/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2123.5700	2362.2800	2.1236	2.3623	2,280
24/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2998.5700	2741.9000	2.9986	2.7419	0
24/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4535.3100	4882.3200	4.5353	4.8823	0
24/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1527.7600	1379.3900	1.5278	1.3794	1,640
24/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5539.5800	5915.5600	5.5396	5.9156	0
24/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1188.8800	1069.4800	1.1889	1.0695	2,280
24/05/2024	2030 On 07-August-25			Bond Future	11.1239	10.9690	89.4859	89.9853	0
24/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1718.2700	1922.9500	1.7183	1.9230	1,054
24/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3816.6500	3521.9800	3.8167	3.5220	0
24/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2748.5100	3014.9100	2.7485	3.0149	0
24/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2793.1800	2560.2300	2.7932	2.5602	0
24/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4815.9200	5162.8500	4.8159	5.1629	0
24/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1685.7600	1533.3400	1.6858	1.5333	1,054
24/05/2024	2032 On 01-August-24			Bond Future	11.4431	11.3156	86.8679	87.4412	96,546
24/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	910.2400	1142.0500	0.9102	1.1421	600
24/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2418.3000	2076.7200	2.4183	2.0767	0
24/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	946.0700	1183.3100	0.9461	1.1833	0
24/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2362.6100	2026.4600	2.3626	2.0265	0
24/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	964.3000	1204.2400	0.9643	1.2042	0
24/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2335.1300	2001.6800	2.3351	2.0017	0
24/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	982.7200	1225.3800	0.9827	1.2254	0
24/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2307.8700	1977.1400	2.3079	1.9771	0
24/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2039.0600	2398.8000	2.0391	2.3988	600
24/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1296.6400	1082.9900	1.2966	1.0830	0
24/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2176.4800	2547.4600	2.1765	2.5475	0
24/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1213.2500	1010.8400	1.2133	1.0108	100
24/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4247.6000	4729.7100	4.2476	4.7297	0
24/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	481.7400	390.4600	0.4817	0.3905	600
24/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5069.2200	5575.9400	5.0692	5.5759	0
24/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	341.1700	274.5000	0.3412	0.2745	11,000
24/05/2024	2032 On 07-November-24			Bond Future	11.5735	11.4388	84.7525	85.3411	52,242
24/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1390.8500	1628.0900	1.3909	1.6281	600

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24/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3438.6000	3087.2500	3.4386	3.0873	0
24/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2110.4800	2413.5100	2.1105	2.4135	0
24/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2562.1800	2276.6200	2.5622	2.2766	0
24/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2132.7800	2437.5800	2.1328	2.4376	0
24/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2540.6900	2256.9000	2.5407	2.2569	0
24/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2155.1900	2461.7500	2.1552	2.4618	0
24/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2519.3500	2237.3200	2.5194	2.2373	0
24/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2434.9900	2762.3700	2.4350	2.7624	600
24/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2276.3300	2015.1200	2.2763	2.0151	0
24/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2507.6900	2840.1700	2.5077	2.8402	1,615
24/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2218.9800	1962.8700	2.2190	1.9629	0
24/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6400.2800	6894.8600	6.4003	6.8949	0
24/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	678.8600	584.8500	0.6789	0.5849	600
24/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7743.5800	8269.8100	7.7436	8.2698	0
24/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	416.5400	354.1800	0.4165	0.3542	1,615
24/05/2024	2032 On 06-February-25			Bond Future	11.7086	11.5664	86.5959	87.2006	0
24/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2915.6200	3245.2900	2.9156	3.2453	0
24/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2867.5700	2592.4600	2.8676	2.5925	0
24/05/2024	2032 On 08-May-25			Bond Future	11.8514	11.7004	84.3183	84.9417	0
24/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1517.8600	1731.1700	1.5179	1.7312	0
24/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5504.4200	5094.2600	5.5044	5.0943	0
24/05/2024	2032 On 07-August-25			Bond Future	12.0237	11.8662	86.0766	86.7071	0
24/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3577.7400	3917.4600	3.5777	3.9175	0
24/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3632.4600	3341.7300	3.6325	3.3417	0
24/05/2024	2033 On 01-August-24			Bond Future	122.4772	122.5241	122.4772	122.5241	7,742
24/05/2024	2033 On 07-November-24			Bond Future	123.8998	123.9501	123.8998	123.9501	0
24/05/2024	2033 On 06-February-25			Bond Future	126.6248	126.6810	126.6248	126.6810	0
24/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1684.8000	1741.0100	1.6848	1.7410	0
24/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2033 On 08-May-25			Bond Future	127.8793	127.9448	127.8793	127.9448	0
24/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2740.7400	2675.2400	2.7407	2.6752	0
24/05/2024	2033 On 07-August-25			Bond Future	130.5827	130.6410	130.5827	130.6410	0
24/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1932.7200	1991.0000	1.9327	1.9910	0

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24/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2037 On 01-August-24			Bond Future	12.5524	12.4363	74.9130	75.5019	191,104
24/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	800.1500	1003.9500	0.8002	1.0040	0
24/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3186.6700	2801.5600	3.1867	2.8016	0
24/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	817.1000	1023.6300	0.8171	1.0236	0
24/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3150.8500	2768.4700	3.1509	2.7685	0
24/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	834.1600	1043.4300	0.8342	1.0434	1,383
24/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3115.1900	2735.5500	3.1152	2.7356	0
24/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3788.9100	4250.1600	3.7889	4.2502	0
24/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	765.8700	638.2100	0.7659	0.6382	1,383
24/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6296.2000	6833.2100	6.2962	6.8332	0
24/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	281.7200	229.8200	0.2817	0.2298	1,383
24/05/2024	2037 On 07-November-24			Bond Future	12.6926	12.5712	76.6828	77.2871	14,225
24/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2505.6600	2816.6600	2.5057	2.8167	0
24/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3116.1900	2822.8600	3.1162	2.8229	0
24/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2531.2200	2843.9600	2.5312	2.8440	0
24/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3091.7000	2800.1100	3.0917	2.8001	0
24/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2556.7000	2871.1600	2.5567	2.8712	0
24/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3067.1700	2777.3000	3.0672	2.7773	0
24/05/2024	2037 On 06-February-25			Bond Future	12.8362	12.7091	74.0898	74.7102	0
24/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3224.6500	3553.9500	3.2247	3.5540	0
24/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3595.5800	3304.4500	3.5956	3.3045	0
24/05/2024	2037 On 08-May-25			Bond Future	12.9901	12.8567	75.7057	76.3445	3,975
24/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2287.1700	2540.7100	2.2872	2.5407	0
24/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5933.2500	5547.9900	5.9333	5.5480	0
24/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2912.5500	3206.3200	2.9126	3.2063	15,000
24/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5050.1400	4705.1100	5.0501	4.7051	0
24/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4807.7000	5193.8700	4.8077	5.1939	7,500
24/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3354.6300	3102.0000	3.3546	3.1020	0
24/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	4947.3800	5339.0800	4.9474	5.3391	7,500
24/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3263.7500	3016.6500	3.2638	3.0167	0
24/05/2024	2037 On 07-August-25			Bond Future	13.1700	13.0318	73.0231	73.6699	0
24/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3978.4600	4315.8800	3.9785	4.3159	0
24/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4727.9100	4418.5500	4.7279	4.4186	0

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24/05/2024	2038 On 01-August-24			Bond Future	131.1334	131.0799	131.1334	131.0799	3,162
24/05/2024	2038 On 07-November-24			Bond Future	134.2658	134.2135	134.2658	134.2135	425
24/05/2024	2038 On 06-February-25			Bond Future	135.0929	135.0447	135.0929	135.0447	0
24/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	137.1200	185.2700	0.1371	0.1853	0
24/05/2024	2038 On 08-May-25			Bond Future	138.0733	138.0325	138.0733	138.0325	0
24/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1606.7200	1647.4700	1.6067	1.6475	0
24/05/2024	2038 On 07-August-25			Bond Future	138.8150	138.7641	138.8150	138.7641	0
24/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	745.0400	795.8700	0.7450	0.7959	0
24/05/2024	2040 On 01-August-24			Bond Future	12.8037	12.6877	74.7830	75.4039	38,098
24/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	748.2900	946.5600	0.7483	0.9466	680
24/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3617.2900	3194.6400	3.6173	3.1946	0
24/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	815.4900	1025.1500	0.8155	1.0252	0
24/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3459.3500	3048.0900	3.4594	3.0481	0
24/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	832.9900	1045.5200	0.8330	1.0455	0
24/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3420.7200	3012.3300	3.4207	3.0123	0
24/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	850.5900	1066.0000	0.8506	1.0660	0
24/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3382.2600	2976.7500	3.3823	2.9768	0
24/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2144.3100	2512.6800	2.1443	2.5127	0
24/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1740.0500	1487.5000	1.7401	1.4875	680
24/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2357.2600	2743.5100	2.3573	2.7435	7,500
24/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1585.2200	1350.5500	1.5852	1.3506	0
24/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4219.2200	4714.5300	4.2192	4.7145	0
24/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	753.2300	627.6200	0.7532	0.6276	680
24/05/2024	2040 On 07-November-24			Bond Future	12.9454	12.8243	76.5498	77.1868	91,394
24/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	1095.2100	1285.3900	1.0952	1.2854	640
24/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5723.6800	5276.8500	5.7237	5.2769	0
24/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2098.7600	2385.6000	2.0988	2.3856	0
24/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3937.6100	3587.4400	3.9376	3.5874	640
24/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2712.1200	3043.9500	2.7121	3.0440	0
24/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3265.9500	2960.7700	3.2660	2.9608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2739.3300	3072.9700	2.7393	3.0730	0
24/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3240.3500	2936.9800	3.2404	2.9370	0
24/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2766.6500	3102.1000	2.7667	3.1021	0
24/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3214.9200	2913.3600	3.2149	2.9134	0
24/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3608.5000	3993.7700	3.6085	3.9938	0
24/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2552.0200	2300.2800	2.5520	2.3003	640
24/05/2024	2040 On 06-February-25			Bond Future	13.0899	12.9632	73.7032	74.3570	14
24/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3258.1200	3596.6200	3.2581	3.5966	0
24/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3980.3300	3664.9900	3.9803	3.6650	0
24/05/2024	2040 On 08-May-25			Bond Future	13.2437	13.1108	75.3105	75.9834	3,900
24/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2708.8500	2995.3000	2.7089	2.9953	0
24/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5897.9100	5511.3900	5.8979	5.5114	0
24/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2978.4900	3281.8700	2.9785	3.2819	15,000
24/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5527.2700	5157.6800	5.5273	5.1577	0
24/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4748.6700	5141.7000	4.7487	5.1417	7,500
24/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3821.5800	3541.6400	3.8216	3.5416	0
24/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4949.5700	5350.9800	4.9496	5.3510	7,500
24/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3678.8400	3407.2800	3.6788	3.4073	0
24/05/2024	2040 On 07-August-25			Bond Future	13.4221	13.2844	72.3685	73.0502	0
24/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4310.7100	4671.2400	4.3107	4.6712	0
24/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4964.4700	4643.3200	4.9645	4.6433	0
24/05/2024	2044 On 01-August-24			Bond Future	12.8750	12.7642	70.9169	71.5119	121,209
24/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	650.9900	823.0600	0.6510	0.8231	0
24/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3946.0400	3523.0600	3.9460	3.5231	0
24/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	666.1300	840.8600	0.6661	0.8409	0
24/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3903.7100	3483.3900	3.9037	3.4834	0
24/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	681.3900	858.7800	0.6814	0.8588	0
24/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3861.5600	3443.9000	3.8616	3.4439	0
24/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2315.2000	2680.3500	2.3152	2.6804	0
24/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1654.3500	1424.4500	1.6544	1.4245	5,000
24/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3132.5200	3552.9600	3.1325	3.5530	0
24/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1180.3600	1005.7500	1.1804	1.0058	15,000
24/05/2024	2044 On 07-November-24			Bond Future	13.0115	12.8958	72.5922	73.2027	234
24/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2649.8300	2966.8500	2.6498	2.9669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3237.7600	2944.2700	3.2378	2.9443	0
24/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2677.0200	2995.8200	2.6770	2.9958	0
24/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3211.8800	2920.1700	3.2119	2.9202	0
24/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2704.1300	3024.7000	2.7041	3.0247	0
24/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3185.9900	2896.0500	3.1860	2.8961	0
24/05/2024	2044 On 06-February-25			Bond Future	13.1501	13.0291	69.7848	70.4114	0
24/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3327.4100	3654.3300	3.3274	3.6543	0
24/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4001.6800	3702.0000	4.0017	3.7020	0
24/05/2024	2044 On 08-May-25			Bond Future	13.2971	13.1703	71.3066	71.9515	0
24/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2751.0000	3030.0100	2.7510	3.0300	0
24/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5769.2000	5403.3400	5.7692	5.4033	0
24/05/2024	2044 On 07-August-25			Bond Future	13.4670	13.3357	68.4063	69.0595	0
24/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4369.6200	4717.0200	4.3696	4.7170	0
24/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5001.2800	4695.5100	5.0013	4.6955	0
24/05/2024	2046 On 01-August-24			Bond Future	113.6744	114.0567	113.6744	114.0567	12,603
24/05/2024	2046 On 07-November-24			Bond Future	114.1818	114.5754	114.1818	114.5754	4,862
24/05/2024	2046 On 06-February-25			Bond Future	116.6926	117.0994	116.6926	117.0994	0
24/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2682.5800	3089.3600	2.6826	3.0894	0
24/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2046 On 08-May-25			Bond Future	117.0053	117.4286	117.0053	117.4286	0
24/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4964.7500	4541.4400	4.9648	4.5414	0
24/05/2024	2046 On 07-August-25			Bond Future	119.4768	119.9010	119.4768	119.9010	0
24/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	786.8000	1210.9600	0.7868	1.2110	0
24/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2050 On 01-August-24			Bond Future	112.2678	112.7909	112.2678	112.7909	11,346
24/05/2024	2050 On 07-November-24			Bond Future	114.9496	115.4874	114.9496	115.4874	4,091
24/05/2024	2050 On 06-February-25			Bond Future	115.1095	115.6636	115.1095	115.6636	0
24/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	63.5600	0.0000	0.0636	0
24/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	490.5000	0.0000	0.4905	0.0000	0
24/05/2024	2050 On 08-May-25			Bond Future	117.6490	118.2227	117.6490	118.2227	0
24/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	3511.0000	2937.3400	3.5110	2.9373	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	2050 On 07-August-25			Bond Future	117.7097	118.2875	117.7097	118.2875	0
24/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	2180.3100	1602.5300	2.1803	1.6025	0
24/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	AL37 On 01-August-24			Index Future	957.6380	962.7990	957.6380	962.7990	0
24/05/2024	AL37 On 07-November-24			Index Future	980.2640	985.5670	980.2640	985.5670	0
24/05/2024	AL37 On 06-February-25			Index Future	1001.5980	1007.0580	1001.5980	1,007.0580	0
24/05/2024	AL37 On 08-May-25			Index Future	1023.4850	1029.1310	1023.4850	1,029.1310	0
24/05/2024	AL37 On 07-August-25			Index Future	1044.9220	1050.6230	1044.9220	1,050.6230	0
24/05/2024	AL7T On 01-August-24			Index Future	1107.7260	1115.3390	1107.7260	1,115.3390	0
24/05/2024	AL7T On 07-November-24			Index Future	1133.8980	1141.7140	1133.8980	1,141.7140	0
24/05/2024	AL7T On 06-February-25			Index Future	1158.5760	1166.6100	1158.5760	1,166.6100	0
24/05/2024	AL7T On 08-May-25			Index Future	1183.8930	1192.1800	1183.8930	1,192.1800	0
24/05/2024	AL7T On 07-August-25			Index Future	1208.6900	1217.0770	1208.6900	1,217.0770	0
24/05/2024	ALBI On 01-August-24			Index Future	963.6780	969.7820	963.6780	969.7820	91
24/05/2024	ALBI On 07-November-24			Index Future	986.4470	992.7150	986.4470	992.7150	16
24/05/2024	ALBI On 06-February-25			Index Future	1007.9160	1014.3620	1007.9160	1,014.3620	0
24/05/2024	ALBI On 08-May-25			Index Future	1029.9410	1036.5940	1029.9410	1,036.5940	0
24/05/2024	ALBI On 07-August-25			Index Future	1051.5130	1058.2420	1051.5130	1,058.2420	0
24/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	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
24/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	ES33 On 01-August-24			Bond Future	12.9764	12.8605	74.1390	74.6265	0
24/05/2024	ES33 On 07-November-24			Bond Future	13.1600	13.0380	72.1069	72.6074	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	ES33 On 06-February-25			Bond Future	13.3500	13.2215	73.6918	74.2062	0
24/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	474.6000	0.0000	0.4746	0
24/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	39.7800	0.0000	0.0398	0.0000	0
24/05/2024	ES33 On 08-May-25			Bond Future	13.5436	13.4079	71.5122	72.0425	0
24/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3259.8100	2729.4500	3.2598	2.7295	0
24/05/2024	ES33 On 07-August-25			Bond Future	13.7662	13.6252	73.0185	73.5549	0
24/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	786.1300	249.7300	0.7861	0.2497	0
24/05/2024	ES42 On 01-August-24			Bond Future	13.3178	13.2071	69.8665	70.4143	0
24/05/2024	ES42 On 07-November-24			Bond Future	13.4779	13.3621	67.2667	67.8290	0
24/05/2024	ES42 On 06-February-25			Bond Future	13.6354	13.5142	68.7446	69.3218	0
24/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	351.0800	928.3600	0.3511	0.9284	0
24/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	ES42 On 08-May-25			Bond Future	13.8017	13.6744	65.9913	66.5857	0
24/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2639.5900	2045.2000	2.6396	2.0452	0
24/05/2024	ES42 On 07-August-25			Bond Future	13.9850	13.8532	67.3782	67.9802	0
24/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	893.9300	291.9300	0.8939	0.2919	0
24/05/2024	GOVI On 01-August-24			GOVI	949.3520	955.3720	949.3520	955.3720	726
24/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	59820.0000	120020.0000	5.9820	12.0020	0
24/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	59720.0000	119920.0000	5.9720	11.9920	0
24/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	59620.0000	119820.0000	5.9620	11.9820	0
24/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GOVI On 07-November-24			GOVI	971.7820	977.9640	971.7820	977.9640	0
24/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	230020.0000	291840.0000	23.0020	29.1840	0
24/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	229920.0000	291740.0000	22.9920	29.1740	0
24/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	229820.0000	291640.0000	22.9820	29.1640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GOVI On 06-February-25			GOVI	992.9320	999.2890	992.9320	999.2890	0
24/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	209320.0000	272890.0000	20.9320	27.2890	0
24/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GOVI On 08-May-25			GOVI	1014.6290	1021.1910	1014.6290	1,021.1910	0
24/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	73710.0000	8090.0000	7.3710	0.8090	0
24/05/2024	GOVI On 07-August-25			GOVI	1035.8810	1042.5170	1035.8810	1,042.5170	0
24/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	248810.0000	315170.0000	24.8810	31.5170	0
24/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/05/2024	IGOV On 01-August-24			Index Future	350.0050	350.5270	350.0050	350.5270	587
24/05/2024	IGOV On 07-November-24			Index Future	358.3650	358.9070	358.3650	358.9070	16
24/05/2024	IGOV On 06-February-25			Index Future	366.2470	366.8150	366.2470	366.8150	0
24/05/2024	IGOV On 08-May-25			Index Future	374.3310	374.9360	374.3310	374.9360	0
24/05/2024	IGOV On 07-August-25			Index Future	382.2500	382.8450	382.2500	382.8450	0
24/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
24/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
24/05/2024	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
24/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
24/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
24/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
24/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
24/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
24/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
24/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
24/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
24/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/05/2024	R035 On 01-August-24			Bond Future	12.1682	12.0569	84.5259	85.0906	72,760
24/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	944.7500	1161.3900	0.9448	1.1614	0
24/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2885.9200	2537.7900	2.8859	2.5378	0
24/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	963.4200	1182.7100	0.9634	1.1827	0
24/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2852.4300	2506.9500	2.8524	2.5070	0
24/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	982.3100	1204.2500	0.9823	1.2043	0
24/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2819.2000	2476.3700	2.8192	2.4764	0
24/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1893.7900	2217.0200	1.8938	2.2170	5,100
24/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1733.3100	1491.7700	1.7333	1.4918	0
24/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2639.9100	3020.3200	2.6399	3.0203	0
24/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1234.3600	1050.0000	1.2344	1.0500	5,100
24/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2802.0100	3192.7600	2.8020	3.1928	0
24/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1150.6800	976.6600	1.1507	0.9767	2,740
24/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4793.5900	5272.5100	4.7936	5.2725	0
24/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	507.8300	421.9800	0.5078	0.4220	7,500
24/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4910.5500	5392.9900	4.9106	5.3930	0
24/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	484.6700	402.3400	0.4847	0.4023	8,650
24/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5384.1400	5879.4700	5.3841	5.8795	0
24/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	401.3800	331.9400	0.4014	0.3319	8,000
24/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	5503.7800	6002.0500	5.5038	6.0021	0
24/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	382.6900	316.1900	0.3827	0.3162	0
24/05/2024	R035 On 07-November-24			Bond Future	12.3101	12.1934	82.0073	82.5869	103,454
24/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2440.8600	2735.3100	2.4409	2.7353	0
24/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3137.1300	2851.9000	3.1371	2.8519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2465.9500	2762.0900	2.4660	2.7621	0
24/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3112.2600	2828.7200	3.1123	2.8287	0
24/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2491.4000	2789.2100	2.4914	2.7892	0
24/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3087.7900	2805.9200	3.0878	2.8059	0
24/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2516.7400	2816.2300	2.5167	2.8162	1,000
24/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3063.2600	2783.0700	3.0633	2.7831	0
24/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5671.6900	6112.2200	5.6717	6.1122	0
24/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1302.0200	1162.8700	1.3020	1.1629	1,000
24/05/2024	R035 On 06-February-25			Bond Future	12.4575	12.3348	83.7911	84.3867	0
24/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3264.4900	3582.6900	3.2645	3.5827	0
24/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3494.4800	3217.1300	3.4945	3.2171	0
24/05/2024	R035 On 08-May-25			Bond Future	12.6030	12.4738	81.1027	81.7164	0
24/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1539.2500	1728.8100	1.5393	1.7288	400
24/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7203.9500	6779.7200	7.2040	6.7797	0
24/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2070.9300	2301.4900	2.0709	2.3015	0
24/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6095.3900	5712.1600	6.0954	5.7122	0
24/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4157.3700	4503.6000	4.1574	4.5036	0
24/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3700.6900	3433.1300	3.7007	3.4331	400
24/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6001.2500	6415.6100	6.0013	6.4156	0
24/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2576.3700	2376.9400	2.5764	2.3769	400
24/05/2024	R035 On 07-August-25			Bond Future	12.7746	12.6407	82.7943	83.4151	0
24/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3971.6800	4296.6300	3.9717	4.2966	0
24/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4549.1300	4253.2800	4.5491	4.2533	0
24/05/2024	R053 On 01-August-24			Bond Future	12.7630	12.6571	95.3689	96.1161	0
24/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4116.8200	4640.9900	4.1168	4.6410	0
24/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1612.1100	1389.0100	1.6121	1.3890	0
24/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4161.8200	4688.4800	4.1618	4.6885	0
24/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1590.6500	1370.0400	1.5907	1.3700	0
24/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4206.9900	4736.1200	4.2070	4.7361	0
24/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1569.4600	1351.3200	1.5695	1.3513	0
24/05/2024	R053 On 07-November-24			Bond Future	12.8989	12.7880	91.7493	92.5160	0
24/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3645.4400	4046.3100	3.6454	4.0463	0
24/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4398.3600	4032.5100	4.3984	4.0325	0
24/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3680.9800	4084.0000	3.6810	4.0840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4364.2500	4000.5500	4.3643	4.0006	0
24/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3716.9200	4122.0800	3.7169	4.1221	0
24/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4330.6300	3969.0700	4.3306	3.9691	0
24/05/2024	R053 On 06-February-25			Bond Future	13.0338	12.9179	93.7445	94.5315	0
24/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4553.6400	4970.7200	4.5536	4.9707	0
24/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5189.4700	4819.5500	5.1895	4.8196	0
24/05/2024	R053 On 08-May-25			Bond Future	13.1729	13.0512	89.9172	90.7273	0
24/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3876.7700	4238.4800	3.8768	4.2385	0
24/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7526.8200	7078.3800	7.5268	7.0784	0
24/05/2024	R053 On 07-August-25			Bond Future	13.3301	13.2041	91.7895	92.6100	0
24/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5664.4000	6095.7600	5.6644	6.0958	0
24/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6708.9900	6319.8600	6.7090	6.3199	0
24/05/2024	R186 On 01-August-24			Bond Future	9.2747	9.1490	103.8559	104.1235	84,905
24/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	38.1800	70.4100	0.0382	0.0704	0
24/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1311.7700	1076.3700	1.3118	1.0764	0
24/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	40.7800	74.5300	0.0408	0.0745	0
24/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1292.7900	1058.9100	1.2928	1.0589	0
24/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	43.4200	78.6900	0.0434	0.0787	0
24/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1273.8500	1041.4900	1.2739	1.0415	0
24/05/2024	R186 On 07-November-24			Bond Future	9.3263	9.1815	106.3097	106.5857	38,605
24/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	492.8600	618.1200	0.4929	0.6181	0
24/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	867.1600	716.4100	0.8672	0.7164	0
24/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	502.6600	629.2300	0.5027	0.6292	0
24/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	857.8500	708.4100	0.8579	0.7084	0
24/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	512.5500	640.4200	0.5126	0.6404	0
24/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	848.6400	700.5000	0.8486	0.7005	0
24/05/2024	R186 On 06-February-25			Bond Future	9.4024	9.2336	103.3067	103.5927	0
24/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	518.3600	636.2600	0.5184	0.6363	0
24/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1150.7600	982.6100	1.1508	0.9826	0
24/05/2024	R186 On 08-May-25			Bond Future	9.5011	9.2988	105.5614	105.8604	0
24/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	245.9400	319.8700	0.2459	0.3199	0
24/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1782.5600	1557.5400	1.7826	1.5575	0
24/05/2024	R186 On 07-August-25			Bond Future	9.7097	9.4730	102.4499	102.7477	0
24/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	591.2200	716.8800	0.5912	0.7169	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
24/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1208.5800	1036.4400	1.2086	1.0364	0
24/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	909.6400	1066.6100	0.9096	1.0666	0
24/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	946.9300	806.1000	0.9469	0.8061	0
24/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1375.3600	1564.9400	1.3754	1.5649	0
24/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	700.3000	592.0800	0.7003	0.5921	1,983
24/05/2024	R202 On 01-August-24			Bond Future	258.2443	258.1421	258.2443	258.1421	441
24/05/2024	R202 On 07-November-24			Bond Future	264.4130	264.3137	264.4130	264.3137	460
24/05/2024	R202 On 06-February-25			Bond Future	264.9923	264.9008	264.9923	264.9008	0
24/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1797.6600	1889.1700	1.7977	1.8892	0
24/05/2024	R202 On 08-May-25			Bond Future	270.8393	270.7627	270.8393	270.7627	0
24/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1470.7500	1547.3200	1.4708	1.5473	0
24/05/2024	R202 On 07-August-25			Bond Future	271.2008	271.1044	271.2008	271.1044	7
24/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	399.2500	495.6400	0.3993	0.4956	0
24/05/2024	R209 On 01-August-24			Bond Future	12.2677	12.1515	65.3665	65.8879	11,312
24/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	670.6900	845.0800	0.6707	0.8451	0
24/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2899.2700	2552.3000	2.8993	2.5523	0
24/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	685.1500	861.9500	0.6852	0.8620	0
24/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2866.9600	2522.4000	2.8670	2.5224	0
24/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	699.7000	878.9200	0.6997	0.8789	0
24/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2834.7800	2492.6400	2.8348	2.4926	0
24/05/2024	R209 On 07-November-24			Bond Future	12.3960	12.2747	63.7535	64.2885	5,237
24/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2066.0300	2331.9000	2.0660	2.3319	0
24/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2889.1300	2620.0400	2.8891	2.6200	0
24/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2087.9400	2355.3900	2.0879	2.3554	0
24/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2866.4100	2598.9000	2.8664	2.5989	0
24/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2109.7800	2378.8000	2.1098	2.3788	0
24/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2843.6700	2577.7300	2.8437	2.5777	0
24/05/2024	R209 On 06-February-25			Bond Future	12.5249	12.3984	65.1402	65.6893	0
24/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2816.0300	3106.2900	2.8160	3.1063	0
24/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3183.8000	2924.9300	3.1838	2.9249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	R209 On 08-May-25			Bond Future	12.6584	12.5258	63.4046	63.9699	0
24/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1935.2700	2155.4300	1.9353	2.1554	0
24/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5310.4700	4965.3500	5.3105	4.9654	0
24/05/2024	R209 On 07-August-25			Bond Future	12.8118	12.6750	64.7268	65.2993	0
24/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3538.7300	3839.7900	3.5387	3.8398	0
24/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4090.2100	3818.7400	4.0902	3.8187	0
24/05/2024	R210 On 01-August-24			Bond Future	239.8712	239.7865	239.8712	239.7865	1,448
24/05/2024	R210 On 07-November-24			Bond Future	242.2538	242.1718	242.2538	242.1718	0
24/05/2024	R210 On 06-February-25			Bond Future	247.5814	247.5070	247.5814	247.5070	0
24/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7971.4000	7896.9600	7.9714	7.8970	0
24/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	R210 On 08-May-25			Bond Future	249.6159	249.5554	249.6159	249.5554	0
24/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1585.8900	1525.3900	1.5859	1.5254	0
24/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	R210 On 07-August-25			Bond Future	254.8911	254.8126	254.8911	254.8126	0
24/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6451.1200	6372.5700	6.4511	6.3726	0
24/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/05/2024	R213 On 01-August-24			Bond Future	11.0932	10.9598	84.2755	84.8138	25,429
24/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	952.8600	1194.4500	0.9529	1.1945	0
24/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1896.9700	1600.2500	1.8970	1.6003	0
24/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	970.6000	1214.7700	0.9706	1.2148	0
24/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1873.9400	1579.8000	1.8739	1.5798	0
24/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	988.3900	1235.1300	0.9884	1.2351	0
24/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1850.9900	1559.4200	1.8510	1.5594	0
24/05/2024	R213 On 07-November-24			Bond Future	11.2157	11.0744	82.7050	83.2577	38,437
24/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2096.1300	2396.3200	2.0961	2.3963	0
24/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2118.3000	1865.8500	2.1183	1.8659	0
24/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2117.1100	2418.9100	2.1171	2.4189	0
24/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2100.3200	1849.4800	2.1003	1.8495	0
24/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2138.4100	2441.8300	2.1384	2.4418	0
24/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2082.6900	1833.4700	2.0827	1.8335	0
24/05/2024	R213 On 06-February-25			Bond Future	11.3479	11.1981	84.5044	85.0723	0
24/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2527.4600	2835.1500	2.5275	2.8352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2519.6900	2259.4900	2.5197	2.2595	0
24/05/2024	R213 On 08-May-25			Bond Future	11.4802	11.3207	82.7863	83.3719	0
24/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1286.0000	1481.7200	1.2860	1.4817	0
24/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4889.4400	4499.5700	4.8894	4.4996	0
24/05/2024	R213 On 07-August-25			Bond Future	11.6465	11.4793	84.5148	85.1068	0
24/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3159.2700	3480.0800	3.1593	3.4801	0
24/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3111.5300	2840.3300	3.1115	2.8403	0
24/05/2024	R214 On 01-August-24			Bond Future	12.6148	12.5039	60.7131	61.2205	11,076
24/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	725.6900	902.7700	0.7257	0.9028	0
24/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2850.4600	2520.1000	2.8505	2.5201	0
24/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	741.0500	920.5200	0.7411	0.9205	0
24/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2817.8200	2489.8500	2.8178	2.4899	0
24/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	756.6100	938.4700	0.7566	0.9385	0
24/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2785.4400	2459.8600	2.7854	2.4599	0
24/05/2024	R214 On 07-November-24			Bond Future	12.7423	12.6267	58.8402	59.3608	1,770
24/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2201.4900	2467.8000	2.2015	2.4678	0
24/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2843.3900	2589.1000	2.8434	2.5891	0
24/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2224.3400	2492.1800	2.2243	2.4922	0
24/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2820.7700	2568.0100	2.8208	2.5680	0
24/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2247.1500	2516.5000	2.2472	2.5165	0
24/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2798.1500	2546.9000	2.7982	2.5469	0
24/05/2024	R214 On 06-February-25			Bond Future	12.8721	12.7516	60.1201	60.6544	0
24/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2700.9700	2974.8800	2.7010	2.9749	0
24/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3421.4500	3161.1100	3.4215	3.1611	0
24/05/2024	R214 On 08-May-25			Bond Future	12.9987	12.8729	58.1239	58.6735	0
24/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2293.9900	2529.4100	2.2940	2.5294	0
24/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4984.4300	4670.2100	4.9844	4.6702	0
24/05/2024	R214 On 07-August-25			Bond Future	13.1444	13.0147	59.3361	59.8931	0
24/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3537.7900	3828.2500	3.5378	3.8283	0
24/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4288.7500	4022.2000	4.2888	4.0222	0
24/05/2024	R248 On 01-August-24			Bond Future	12.7747	12.6585	73.9645	74.6029	247,226
24/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	886.2500	1107.1500	0.8863	1.1072	0
24/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3560.5100	3142.9800	3.5605	3.1430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	904.6900	1128.5100	0.9047	1.1285	0
24/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3520.7700	3106.1600	3.5208	3.1062	0
24/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	923.4700	1150.2400	0.9235	1.1502	0
24/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3481.4500	3069.7900	3.4815	3.0698	0
24/05/2024	R248 On 07-November-24			Bond Future	12.9092	12.7878	71.2599	71.9148	11,423
24/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2687.3500	3024.9700	2.6874	3.0250	0
24/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3384.8100	3067.5400	3.3848	3.0675	0
24/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2714.7700	3054.3000	2.7148	3.0543	0
24/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3357.8000	3042.4400	3.3578	3.0424	0
24/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2742.5000	3083.9300	2.7425	3.0839	0
24/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3331.1800	3017.7200	3.3312	3.0177	0
24/05/2024	R248 On 06-February-25			Bond Future	13.0463	12.9194	72.8099	73.4819	10,000
24/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2887.5900	3205.6000	2.8876	3.2056	0
24/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4694.0400	4340.1300	4.6940	4.3401	0
24/05/2024	R248 On 08-May-25			Bond Future	13.1801	13.0472	69.9451	70.6363	0
24/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2816.3300	3115.9600	2.8163	3.1160	0
24/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5927.7400	5536.2100	5.9277	5.5362	0
24/05/2024	R248 On 07-August-25			Bond Future	13.3339	13.1965	71.4031	72.1036	0
24/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4495.2400	4867.9600	4.4952	4.8680	0
24/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5126.1300	4798.3300	5.1261	4.7983	0
24/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0