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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
27/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	2025 On 01-August-24			Bond Future	181.9721	181.9617	181.9721	181.9617	4,870
27/05/2024	2025 On 07-November-24			Bond Future	186.3190	186.3082	186.3190	186.3082	4,944
27/05/2024	2029 On 01-August-24			Bond Future	130.8946	130.9863	130.8946	130.9863	9,571
27/05/2024	2029 On 07-November-24			Bond Future	132.6163	132.7101	132.6163	132.7101	0
27/05/2024	2029 On 06-February-25			Bond Future	135.5333	135.6288	135.5333	135.6288	0
27/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3133.2800	3228.7900	3.1333	3.2288	0
27/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2029 On 08-May-25			Bond Future	137.0851	137.1824	137.0851	137.1824	0
27/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	764.9000	667.6100	0.7649	0.6676	0
27/05/2024	2029 On 07-August-25			Bond Future	139.9837	140.0824	139.9837	140.0824	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2573.6700	2672.4200	2.5737	2.6724	0
27/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2030 On 01-August-24			Bond Future	10.6223	10.5974	89.4358	89.5304	118,450
27/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	582.4200	636.3000	0.5824	0.6363	600
27/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2166.1400	2125.3500	2.1661	2.1254	0
27/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	808.1500	871.6600	0.8082	0.8717	0
27/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1773.1200	1741.9600	1.7731	1.7420	0
27/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	823.9700	888.0700	0.8240	0.8881	0
27/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1750.4500	1719.8800	1.7505	1.7199	0
27/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	839.8300	904.5000	0.8398	0.9045	0
27/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1727.8300	1697.8300	1.7278	1.6978	0
27/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1444.6200	1525.4500	1.4446	1.5255	600
27/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1112.0400	1098.2000	1.1120	1.0982	0
27/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	2999.7700	3096.5300	2.9998	3.0965	0
27/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	433.4900	435.5800	0.4335	0.4356	600
27/05/2024	2030 On 07-November-24			Bond Future	10.7277	10.7012	91.5488	91.6456	54,264
27/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1007.2600	1056.2500	1.0073	1.0563	600
27/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2923.9400	2876.0700	2.9239	2.8761	0
27/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1834.5000	1900.7800	1.8345	1.9008	600
27/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1899.2400	1868.6600	1.8992	1.8687	0
27/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1893.0000	1960.2100	1.8930	1.9602	0
27/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1848.1100	1818.4600	1.8481	1.8185	0
27/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1912.7900	1980.3100	1.9128	1.9803	0
27/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1831.3900	1802.0500	1.8314	1.8021	0
27/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1932.9200	2000.7500	1.9329	2.0008	0
27/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1815.0400	1786.0100	1.8150	1.7860	0
27/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4796.3400	4887.3800	4.7963	4.8874	0
27/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	603.0500	597.2300	0.6031	0.5972	600
27/05/2024	2030 On 06-February-25			Bond Future	10.8434	10.8153	89.5303	89.6290	0
27/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1978.3800	2038.4900	1.9784	2.0385	0
27/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2554.1100	2515.5200	2.5541	2.5155	0
27/05/2024	2030 On 08-May-25			Bond Future	10.9781	10.9482	91.4841	91.5848	0
27/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1003.3200	1040.8900	1.0033	1.0409	0
27/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4616.7500	4553.6600	4.6168	4.5537	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1478.1500	1525.4400	1.4782	1.5254	1,640
27/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3760.9900	3707.6200	3.7610	3.7076	0
27/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2066.9000	2123.5700	2.0669	2.1236	2,280
27/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3042.5600	2998.5700	3.0426	2.9986	0
27/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4456.0600	4535.3100	4.4561	4.5353	0
27/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1549.1700	1527.7600	1.5492	1.5278	1,640
27/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5454.8800	5539.5800	5.4549	5.5396	0
27/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1204.8400	1188.8800	1.2048	1.1889	2,280
27/05/2024	2030 On 07-August-25			Bond Future	11.1558	11.1239	89.3836	89.4859	0
27/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1670.2300	1718.2700	1.6702	1.7183	1,054
27/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3870.9400	3816.6500	3.8709	3.8167	0
27/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2686.8800	2748.5100	2.6869	2.7485	0
27/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2833.8800	2793.1800	2.8339	2.7932	0
27/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4737.4600	4815.9200	4.7375	4.8159	0
27/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1709.6300	1685.7600	1.7096	1.6858	1,054
27/05/2024	2032 On 01-August-24			Bond Future	11.4780	11.4431	86.7119	86.8679	95,696
27/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	824.7600	910.2400	0.8248	0.9102	600
27/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2488.8000	2418.3000	2.4888	2.4183	0
27/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	858.7700	946.0700	0.8588	0.9461	0
27/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2431.2900	2362.6100	2.4313	2.3626	0
27/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	876.0800	964.3000	0.8761	0.9643	0
27/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2402.8900	2335.1300	2.4029	2.3351	0
27/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	893.6000	982.7200	0.8936	0.9827	0
27/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2374.7300	2307.8700	2.3747	2.3079	0
27/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1913.9400	2039.0600	1.9139	2.0391	600
27/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1327.5000	1296.6400	1.3275	1.2966	0
27/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2048.2800	2176.4800	2.0483	2.1765	0
27/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1241.0300	1213.2500	1.2410	1.2133	100
27/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4094.5000	4247.6000	4.0945	4.2476	0
27/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	484.6200	481.7400	0.4846	0.4817	600
27/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4912.5400	5069.2200	4.9125	5.0692	0
27/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	340.4700	341.1700	0.3405	0.3412	11,000
27/05/2024	2032 On 07-November-24			Bond Future	11.6102	11.5735	84.5929	84.7525	52,242
27/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1313.4100	1390.8500	1.3134	1.3909	600

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27/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3520.7300	3438.6000	3.5207	3.4386	0
27/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2013.4300	2110.4800	2.0134	2.1105	0
27/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2624.7000	2562.1800	2.6247	2.5622	0
27/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2035.2100	2132.7800	2.0352	2.1328	0
27/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2602.6900	2540.6900	2.6027	2.5407	0
27/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2057.1100	2155.1900	2.0571	2.1552	0
27/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2580.8400	2519.3500	2.5808	2.5194	0
27/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2330.9200	2434.9900	2.3309	2.4350	600
27/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2331.8300	2276.3300	2.3318	2.2763	0
27/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2402.1700	2507.6900	2.4022	2.5077	1,615
27/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2273.0300	2218.9800	2.2730	2.2190	0
27/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6253.6300	6400.2800	6.2536	6.4003	0
27/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	691.7800	678.8600	0.6918	0.6789	600
27/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7591.1300	7743.5800	7.5911	7.7436	0
27/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	423.6600	416.5400	0.4237	0.4165	1,615
27/05/2024	2032 On 06-February-25			Bond Future	11.7472	11.7086	86.4330	86.5959	0
27/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2814.9600	2915.6200	2.8150	2.9156	0
27/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2929.7200	2867.5700	2.9297	2.8676	0
27/05/2024	2032 On 08-May-25			Bond Future	11.8919	11.8514	84.1521	84.3183	0
27/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1453.5800	1517.8600	1.4536	1.5179	0
27/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5606.3000	5504.4200	5.6063	5.5044	0
27/05/2024	2032 On 07-August-25			Bond Future	12.0663	12.0237	85.9074	86.0766	0
27/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3478.3100	3577.7400	3.4783	3.5777	0
27/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3702.3100	3632.4600	3.7023	3.6325	0
27/05/2024	2033 On 01-August-24			Bond Future	122.3136	122.4772	122.3136	122.4772	7,742
27/05/2024	2033 On 07-November-24			Bond Future	123.7325	123.8998	123.7325	123.8998	0
27/05/2024	2033 On 06-February-25			Bond Future	126.4541	126.6248	126.4541	126.6248	0
27/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1514.1100	1684.8000	1.5141	1.6848	0
27/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2033 On 08-May-25			Bond Future	127.7052	127.8793	127.7052	127.8793	0
27/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2914.8200	2740.7400	2.9148	2.7407	0
27/05/2024	2033 On 07-August-25			Bond Future	130.4055	130.5827	130.4055	130.5827	0
27/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1755.4800	1932.7200	1.7555	1.9327	0

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27/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2037 On 01-August-24			Bond Future	12.5766	12.5524	74.7910	74.9130	190,374
27/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	731.6900	800.1500	0.7317	0.8002	0
27/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3240.1900	3186.6700	3.2402	3.1867	0
27/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	747.8300	817.1000	0.7478	0.8171	0
27/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3203.5600	3150.8500	3.2036	3.1509	0
27/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	764.0900	834.1600	0.7641	0.8342	1,383
27/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3167.1000	3115.1900	3.1671	3.1152	0
27/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3663.6000	3788.9100	3.6636	3.7889	0
27/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	762.5400	765.8700	0.7625	0.7659	1,383
27/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6166.0800	6296.2000	6.1661	6.2962	0
27/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	273.5800	281.7200	0.2736	0.2817	1,383
27/05/2024	2037 On 07-November-24			Bond Future	12.7179	12.6926	76.5580	76.6828	14,225
27/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2420.6700	2505.6600	2.4207	2.5057	0
27/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3156.0100	3116.1900	3.1560	3.1162	0
27/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2445.8300	2531.2200	2.4458	2.5312	0
27/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3131.1200	3091.7000	3.1311	3.0917	0
27/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2470.9100	2556.7000	2.4709	2.5567	0
27/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3106.1900	3067.1700	3.1062	3.0672	0
27/05/2024	2037 On 06-February-25			Bond Future	12.8624	12.8362	73.9624	74.0898	0
27/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3140.8500	3224.6500	3.1409	3.2247	0
27/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3639.1000	3595.5800	3.6391	3.5956	0
27/05/2024	2037 On 08-May-25			Bond Future	13.0175	12.9901	75.5758	75.7057	3,975
27/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2223.4400	2287.1700	2.2234	2.2872	0
27/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5999.4200	5933.2500	5.9994	5.9333	0
27/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2839.7200	2912.5500	2.8397	2.9126	15,000
27/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5107.2100	5050.1400	5.1072	5.0501	0
27/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4715.0100	4807.7000	4.7150	4.8077	7,500
27/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3391.8400	3354.6300	3.3918	3.3546	0
27/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	4853.5600	4947.3800	4.8536	4.9474	7,500
27/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3299.8300	3263.7500	3.2998	3.2638	0
27/05/2024	2037 On 07-August-25			Bond Future	13.1985	13.1700	72.8908	73.0231	0
27/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3897.6300	3978.4600	3.8976	3.9785	0
27/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4779.3300	4727.9100	4.7793	4.7279	0

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27/05/2024	2038 On 01-August-24			Bond Future	131.0159	131.1334	131.0159	131.1334	3,162
27/05/2024	2038 On 07-November-24			Bond Future	134.1455	134.2658	134.1455	134.2658	425
27/05/2024	2038 On 06-February-25			Bond Future	134.9703	135.0929	134.9703	135.0929	0
27/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	259.7000	137.1200	0.2597	0.1371	0
27/05/2024	2038 On 08-May-25			Bond Future	137.9484	138.0733	137.9484	138.0733	0
27/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1731.6400	1606.7200	1.7316	1.6067	0
27/05/2024	2038 On 07-August-25			Bond Future	138.6880	138.8150	138.6880	138.8150	0
27/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	872.0100	745.0400	0.8720	0.7450	0
27/05/2024	2040 On 01-August-24			Bond Future	12.8279	12.8037	74.6546	74.7830	37,698
27/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	680.8800	748.2900	0.6809	0.7483	680
27/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3678.3300	3617.2900	3.6783	3.6173	0
27/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	744.6800	815.4900	0.7447	0.8155	0
27/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3516.9900	3459.3500	3.5170	3.4594	0
27/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	761.3200	832.9900	0.7613	0.8330	0
27/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3477.5000	3420.7200	3.4775	3.4207	0
27/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	778.0800	850.5900	0.7781	0.8506	0
27/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3438.2000	3382.2600	3.4382	3.3823	0
27/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2032.4200	2144.3100	2.0324	2.1443	0
27/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1756.6100	1740.0500	1.7566	1.7401	680
27/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2241.6000	2357.2600	2.2416	2.3573	7,500
27/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1598.0100	1585.2200	1.5980	1.5852	0
27/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4085.9100	4219.2200	4.0859	4.2192	0
27/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	748.3700	753.2300	0.7484	0.7532	680
27/05/2024	2040 On 07-November-24			Bond Future	12.9706	12.9454	76.4183	76.5498	91,394
27/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	1039.6400	1095.2100	1.0396	1.0952	640
27/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5799.5900	5723.6800	5.7996	5.7237	0
27/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2018.6500	2098.7600	2.0187	2.0988	0
27/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3988.9800	3937.6100	3.9890	3.9376	640
27/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2621.4400	2712.1200	2.6214	2.7121	0
27/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3306.7500	3265.9500	3.3068	3.2660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2648.2300	2739.3300	2.6482	2.7393	0
27/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3280.7300	3240.3500	3.2807	3.2404	0
27/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2675.1400	2766.6500	2.6751	2.7667	0
27/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3254.8900	3214.9200	3.2549	3.2149	0
27/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3506.1000	3608.5000	3.5061	3.6085	0
27/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2581.1000	2552.0200	2.5811	2.5520	640
27/05/2024	2040 On 06-February-25			Bond Future	13.1161	13.0899	73.5691	73.7032	14
27/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3171.5700	3258.1200	3.1716	3.2581	0
27/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4027.8900	3980.3300	4.0279	3.9803	0
27/05/2024	2040 On 08-May-25			Bond Future	13.2710	13.2437	75.1736	75.3105	3,900
27/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2637.1300	2708.8500	2.6371	2.7089	0
27/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5963.0700	5897.9100	5.9631	5.8979	0
27/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2902.9600	2978.4900	2.9030	2.9785	15,000
27/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5588.6200	5527.2700	5.5886	5.5273	0
27/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4653.6800	4748.6700	4.6537	4.7487	7,500
27/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3863.4700	3821.5800	3.8635	3.8216	0
27/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4852.8400	4949.5700	4.8528	4.9496	7,500
27/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3718.9900	3678.8400	3.7190	3.6788	0
27/05/2024	2040 On 07-August-25			Bond Future	13.4505	13.4221	72.2291	72.3685	0
27/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4224.3300	4310.7100	4.2243	4.3107	0
27/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5017.4400	4964.4700	5.0174	4.9645	0
27/05/2024	2044 On 01-August-24			Bond Future	12.9044	12.8750	70.7605	70.9169	120,959
27/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	582.3600	650.9900	0.5824	0.6510	0
27/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4033.7700	3946.0400	4.0338	3.9460	0
27/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	596.5200	666.1300	0.5965	0.6661	0
27/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3990.4600	3903.7100	3.9905	3.9037	0
27/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	610.8200	681.3900	0.6108	0.6814	0
27/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3947.3500	3861.5600	3.9474	3.8616	0
27/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2184.5600	2315.2000	2.1846	2.3152	0
27/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1680.0700	1654.3500	1.6801	1.6544	5,000
27/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	2988.2800	3132.5200	2.9883	3.1325	0
27/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1192.4800	1180.3600	1.1925	1.1804	15,000
27/05/2024	2044 On 07-November-24			Bond Future	13.0421	13.0115	72.4323	72.5922	234
27/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2546.1500	2649.8300	2.5462	2.6498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3294.0100	3237.7600	3.2940	3.2378	0
27/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2572.8300	2677.0200	2.5728	2.6770	0
27/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3267.6200	3211.8800	3.2676	3.2119	0
27/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2599.4400	2704.1300	2.5994	2.7041	0
27/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3241.2300	3185.9900	3.2412	3.1860	0
27/05/2024	2044 On 06-February-25			Bond Future	13.1819	13.1501	69.6216	69.7848	0
27/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3225.7300	3327.4100	3.2257	3.3274	0
27/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4063.2500	4001.6800	4.0633	4.0017	0
27/05/2024	2044 On 08-May-25			Bond Future	13.3302	13.2971	71.1400	71.3066	0
27/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2666.3000	2751.0000	2.6663	2.7510	0
27/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5851.1300	5769.2000	5.8511	5.7692	0
27/05/2024	2044 On 07-August-25			Bond Future	13.5014	13.4670	68.2365	68.4063	0
27/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4267.1800	4369.6200	4.2672	4.3696	0
27/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5068.6500	5001.2800	5.0687	5.0013	0
27/05/2024	2046 On 01-August-24			Bond Future	113.3581	113.6744	113.3581	113.6744	12,498
27/05/2024	2046 On 07-November-24			Bond Future	113.8581	114.1818	113.8581	114.1818	4,862
27/05/2024	2046 On 06-February-25			Bond Future	116.3621	116.6926	116.3621	116.6926	0
27/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2352.1200	2682.5800	2.3521	2.6826	0
27/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2046 On 08-May-25			Bond Future	116.6679	117.0053	116.6679	117.0053	0
27/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	5302.0600	4964.7500	5.3021	4.9648	0
27/05/2024	2046 On 07-August-25			Bond Future	119.1327	119.4768	119.1327	119.4768	0
27/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	442.7200	786.8000	0.4427	0.7868	0
27/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2050 On 01-August-24			Bond Future	112.4820	112.2678	112.4820	112.2678	11,346
27/05/2024	2050 On 07-November-24			Bond Future	115.1691	114.9496	115.1691	114.9496	4,091
27/05/2024	2050 On 06-February-25			Bond Future	115.3343	115.1095	115.3343	115.1095	0
27/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	265.6900	490.5000	0.2657	0.4905	0
27/05/2024	2050 On 08-May-25			Bond Future	117.8789	117.6490	117.8789	117.6490	0
27/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	3281.1300	3511.0000	3.2811	3.5110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	2050 On 07-August-25			Bond Future	117.9452	117.7097	117.9452	117.7097	0
27/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1944.8200	2180.3100	1.9448	2.1803	0
27/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	AL37 On 01-August-24			Index Future	956.7310	957.6380	956.7310	957.6380	0
27/05/2024	AL37 On 07-November-24			Index Future	979.3380	980.2640	979.3380	980.2640	0
27/05/2024	AL37 On 06-February-25			Index Future	1000.6600	1001.5980	1000.6600	1,001.5980	0
27/05/2024	AL37 On 08-May-25			Index Future	1022.5330	1023.4850	1022.5330	1,023.4850	0
27/05/2024	AL37 On 07-August-25			Index Future	1043.9630	1044.9220	1043.9630	1,044.9220	0
27/05/2024	AL7T On 01-August-24			Index Future	1105.8250	1107.7260	1105.8250	1,107.7260	0
27/05/2024	AL7T On 07-November-24			Index Future	1131.9550	1133.8980	1131.9550	1,133.8980	0
27/05/2024	AL7T On 06-February-25			Index Future	1156.6000	1158.5760	1156.6000	1,158.5760	0
27/05/2024	AL7T On 08-May-25			Index Future	1181.8810	1183.8930	1181.8810	1,183.8930	0
27/05/2024	AL7T On 07-August-25			Index Future	1206.6510	1208.6900	1206.6510	1,208.6900	0
27/05/2024	ALBI On 01-August-24			Index Future	962.5660	963.6780	962.5660	963.6780	126
27/05/2024	ALBI On 07-November-24			Index Future	985.3110	986.4470	985.3110	986.4470	16
27/05/2024	ALBI On 06-February-25			Index Future	1006.7630	1007.9160	1006.7630	1,007.9160	0
27/05/2024	ALBI On 08-May-25			Index Future	1028.7690	1029.9410	1028.7690	1,029.9410	0
27/05/2024	ALBI On 07-August-25			Index Future	1050.3300	1051.5130	1050.3300	1,051.5130	0
27/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	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
27/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	ES33 On 01-August-24			Bond Future	13.0004	12.9764	74.0386	74.1390	0
27/05/2024	ES33 On 07-November-24			Bond Future	13.1851	13.1600	72.0041	72.1069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	ES33 On 06-February-25			Bond Future	13.3763	13.3500	73.5870	73.6918	0
27/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	144.5700	39.7800	0.1446	0.0398	0
27/05/2024	ES33 On 08-May-25			Bond Future	13.5711	13.5436	71.4053	71.5122	0
27/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3366.7100	3259.8100	3.3667	3.2598	0
27/05/2024	ES33 On 07-August-25			Bond Future	13.7950	13.7662	72.9096	73.0185	0
27/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	894.9800	786.1300	0.8950	0.7861	0
27/05/2024	ES42 On 01-August-24			Bond Future	13.3471	13.3178	69.7227	69.8665	0
27/05/2024	ES42 On 07-November-24			Bond Future	13.5085	13.4779	67.1196	67.2667	0
27/05/2024	ES42 On 06-February-25			Bond Future	13.6672	13.6354	68.5944	68.7446	0
27/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	200.9400	351.0800	0.2009	0.3511	0
27/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	ES42 On 08-May-25			Bond Future	13.8349	13.8017	65.8380	65.9913	0
27/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2792.8700	2639.5900	2.7929	2.6396	0
27/05/2024	ES42 On 07-August-25			Bond Future	14.0195	13.9850	67.2220	67.3782	0
27/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1050.1400	893.9300	1.0501	0.8939	0
27/05/2024	GOVI On 01-August-24			GOVI	948.2530	949.3520	948.2530	949.3520	726
27/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	48830.0000	59820.0000	4.8830	5.9820	0
27/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	48730.0000	59720.0000	4.8730	5.9720	0
27/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	48630.0000	59620.0000	4.8630	5.9620	0
27/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GOVI On 07-November-24			GOVI	970.6590	971.7820	970.6590	971.7820	0
27/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	218790.0000	230020.0000	21.8790	23.0020	0
27/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	218690.0000	229920.0000	21.8690	22.9920	0
27/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	218590.0000	229820.0000	21.8590	22.9820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GOVI On 06-February-25			GOVI	991.7920	992.9320	991.7920	992.9320	0
27/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	197920.0000	209320.0000	19.7920	20.9320	0
27/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GOVI On 08-May-25			GOVI	1013.4710	1014.6290	1013.4710	1,014.6290	0
27/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	85290.0000	73710.0000	8.5290	7.3710	0
27/05/2024	GOVI On 07-August-25			GOVI	1034.7120	1035.8810	1034.7120	1,035.8810	0
27/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	237120.0000	248810.0000	23.7120	24.8810	0
27/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/05/2024	IGOV On 01-August-24			Index Future	349.9140	350.0050	349.9140	350.0050	587
27/05/2024	IGOV On 07-November-24			Index Future	358.2730	358.3650	358.2730	358.3650	16
27/05/2024	IGOV On 06-February-25			Index Future	366.1560	366.2470	366.1560	366.2470	0
27/05/2024	IGOV On 08-May-25			Index Future	374.2400	374.3310	374.2400	374.3310	0
27/05/2024	IGOV On 07-August-25			Index Future	382.1620	382.2500	382.1620	382.2500	0
27/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
27/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
27/05/2024	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
27/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
27/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
27/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
27/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
27/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
27/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
27/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/05/2024	R035 On 01-August-24			Bond Future	12.2029	12.1682	84.3510	84.5259	71,960
27/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	852.9100	944.7500	0.8529	0.9448	0
27/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2968.9500	2885.9200	2.9690	2.8859	0
27/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	870.5500	963.4200	0.8706	0.9634	0
27/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2934.4300	2852.4300	2.9344	2.8524	0
27/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	888.4300	982.3100	0.8884	0.9823	0
27/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2900.1900	2819.2000	2.9002	2.8192	0
27/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1763.5800	1893.7900	1.7636	1.8938	5,100
27/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1777.9700	1733.3100	1.7780	1.7333	0
27/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2491.8500	2639.9100	2.4919	2.6399	0
27/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1261.1700	1234.3600	1.2612	1.2344	5,100
27/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2650.9700	2802.0100	2.6510	2.8020	0
27/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1174.5100	1150.6800	1.1745	1.1507	2,740
27/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4621.6700	4793.5900	4.6217	4.7936	0
27/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	510.7800	507.8300	0.5108	0.5078	7,500
27/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4738.0100	4910.5500	4.7380	4.9106	0
27/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	487.0000	484.6700	0.4870	0.4847	8,650
27/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5209.5300	5384.1400	5.2095	5.3841	0
27/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	401.6400	401.3800	0.4016	0.4014	8,000
27/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	5328.7400	5503.7800	5.3287	5.5038	0
27/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	382.5200	382.6900	0.3825	0.3827	0
27/05/2024	R035 On 07-November-24			Bond Future	12.3464	12.3101	81.8283	82.0073	103,454
27/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2331.6300	2440.8600	2.3316	2.4409	0
27/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3206.8500	3137.1300	3.2069	3.1371	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2356.1600	2465.9500	2.3562	2.4660	0
27/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3181.4200	3112.2600	3.1814	3.1123	0
27/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2381.0500	2491.4000	2.3811	2.4914	0
27/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3156.3900	3087.7900	3.1564	3.0878	0
27/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2405.8300	2516.7400	2.4058	2.5167	1,000
27/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3131.3000	3063.2600	3.1313	3.0633	0
27/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5517.7500	5671.6900	5.5178	5.6717	0
27/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1327.0300	1302.0200	1.3270	1.3020	1,000
27/05/2024	R035 On 06-February-25			Bond Future	12.4954	12.4575	83.6085	83.7911	0
27/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3152.6400	3264.4900	3.1526	3.2645	0
27/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3565.2200	3494.4800	3.5652	3.4945	0
27/05/2024	R035 On 08-May-25			Bond Future	12.6425	12.6030	80.9163	81.1027	0
27/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1472.9100	1539.2500	1.4729	1.5393	400
27/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7324.0000	7203.9500	7.3240	7.2040	0
27/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	1990.9400	2070.9300	1.9909	2.0709	0
27/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6201.7900	6095.3900	6.2018	6.0954	0
27/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4040.0600	4157.3700	4.0401	4.1574	0
27/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3769.7700	3700.6900	3.7698	3.7007	400
27/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	5863.0900	6001.2500	5.8631	6.0013	0
27/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2624.6000	2576.3700	2.6246	2.5764	400
27/05/2024	R035 On 07-August-25			Bond Future	12.8158	12.7746	82.6044	82.7943	0
27/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3862.1700	3971.6800	3.8622	3.9717	0
27/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4629.5400	4549.1300	4.6295	4.5491	0
27/05/2024	R053 On 01-August-24			Bond Future	12.7873	12.7630	95.1987	95.3689	0
27/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	3950.2400	4116.8200	3.9502	4.1168	0
27/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1615.6800	1612.1100	1.6157	1.6121	0
27/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	3994.7900	4161.8200	3.9948	4.1618	0
27/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1593.7700	1590.6500	1.5938	1.5907	0
27/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4039.5100	4206.9900	4.0395	4.2070	0
27/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1572.1300	1569.4600	1.5721	1.5695	0
27/05/2024	R053 On 07-November-24			Bond Future	12.9243	12.8989	91.5752	91.7493	0
27/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3524.4000	3645.4400	3.5244	3.6454	0
27/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4451.4900	4398.3600	4.4515	4.3984	0
27/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3559.4100	3680.9800	3.5594	3.6810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4416.8500	4364.2500	4.4169	4.3643	0
27/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3594.8100	3716.9200	3.5948	3.7169	0
27/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4382.6900	4330.6300	4.3827	4.3306	0
27/05/2024	R053 On 06-February-25			Bond Future	13.0603	13.0338	93.5668	93.7445	0
27/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4436.1600	4553.6400	4.4362	4.5536	0
27/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5249.7000	5189.4700	5.2497	5.1895	0
27/05/2024	R053 On 08-May-25			Bond Future	13.2004	13.1729	89.7358	89.9172	0
27/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3777.3700	3876.7700	3.7774	3.8768	0
27/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7608.7900	7526.8200	7.6088	7.5268	0
27/05/2024	R053 On 07-August-25			Bond Future	13.3588	13.3301	91.6048	91.7895	0
27/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5550.3200	5664.4000	5.5503	5.6644	0
27/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6779.6400	6708.9900	6.7796	6.7090	0
27/05/2024	R186 On 01-August-24			Bond Future	9.2686	9.2747	103.8689	103.8559	84,295
27/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	36.0500	38.1800	0.0361	0.0382	0
27/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1296.6200	1311.7700	1.2966	1.3118	0
27/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	38.5700	40.7800	0.0386	0.0408	0
27/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1277.5600	1292.7900	1.2776	1.2928	0
27/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	41.1300	43.4200	0.0411	0.0434	0
27/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1258.5400	1273.8500	1.2585	1.2739	0
27/05/2024	R186 On 07-November-24			Bond Future	9.3193	9.3263	106.3231	106.3097	38,592
27/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	492.5800	492.8600	0.4926	0.4929	0
27/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	853.4700	867.1600	0.8535	0.8672	0
27/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	502.4200	502.6600	0.5024	0.5027	0
27/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	844.2000	857.8500	0.8442	0.8579	0
27/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	512.3500	512.5500	0.5124	0.5126	0
27/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	835.0300	848.6400	0.8350	0.8486	0
27/05/2024	R186 On 06-February-25			Bond Future	9.3941	9.4024	103.3207	103.3067	0
27/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	519.2700	518.3600	0.5193	0.5184	0
27/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1137.6600	1150.7600	1.1377	1.1508	0
27/05/2024	R186 On 08-May-25			Bond Future	9.4912	9.5011	105.5760	105.5614	0
27/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	246.6700	245.9400	0.2467	0.2459	0
27/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1768.7100	1782.5600	1.7687	1.7826	0
27/05/2024	R186 On 07-August-25			Bond Future	9.6975	9.7097	102.4652	102.4499	0
27/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	594.4200	591.2200	0.5944	0.5912	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
27/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1196.4100	1208.5800	1.1964	1.2086	0
27/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	914.1400	909.6400	0.9141	0.9096	0
27/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	936.0600	946.9300	0.9361	0.9469	0
27/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1381.4700	1375.3600	1.3815	1.3754	0
27/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	691.0400	700.3000	0.6910	0.7003	1,983
27/05/2024	R202 On 01-August-24			Bond Future	257.8926	258.2443	257.8926	258.2443	448
27/05/2024	R202 On 07-November-24			Bond Future	264.0533	264.4130	264.0533	264.4130	460
27/05/2024	R202 On 06-February-25			Bond Future	264.6256	264.9923	264.6256	264.9923	0
27/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2164.4400	1797.6600	2.1644	1.7977	0
27/05/2024	R202 On 08-May-25			Bond Future	270.4650	270.8393	270.4650	270.8393	0
27/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1845.0500	1470.7500	1.8451	1.4708	0
27/05/2024	R202 On 07-August-25			Bond Future	270.8196	271.2008	270.8196	271.2008	0
27/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	780.3700	399.2500	0.7804	0.3993	0
27/05/2024	R209 On 01-August-24			Bond Future	12.2920	12.2677	65.2579	65.3665	11,312
27/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	611.7200	670.6900	0.6117	0.6707	0
27/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2948.9500	2899.2700	2.9490	2.8993	0
27/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	625.4600	685.1500	0.6255	0.6852	0
27/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2915.9200	2866.9600	2.9159	2.8670	0
27/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	639.3000	699.7000	0.6393	0.6997	0
27/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2883.0300	2834.7800	2.8830	2.8348	0
27/05/2024	R209 On 07-November-24			Bond Future	12.4214	12.3960	63.6424	63.7535	5,237
27/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1992.7800	2066.0300	1.9928	2.0660	0
27/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2927.0500	2889.1300	2.9271	2.8891	0
27/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2014.3200	2087.9400	2.0143	2.0879	0
27/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2903.9600	2866.4100	2.9040	2.8664	0
27/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2035.7900	2109.7800	2.0358	2.1098	0
27/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2880.8500	2843.6700	2.8809	2.8437	0
27/05/2024	R209 On 06-February-25			Bond Future	12.5513	12.5249	65.0268	65.1402	0
27/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2741.8700	2816.0300	2.7419	2.8160	0
27/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3223.0500	3183.8000	3.2231	3.1838	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	R209 On 08-May-25			Bond Future	12.6857	12.6584	63.2889	63.4046	0
27/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1879.7200	1935.2700	1.8797	1.9353	0
27/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5370.6600	5310.4700	5.3707	5.3105	0
27/05/2024	R209 On 07-August-25			Bond Future	12.8402	12.8118	64.6089	64.7268	0
27/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3466.4200	3538.7300	3.4664	3.5387	0
27/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4135.7500	4090.2100	4.1358	4.0902	0
27/05/2024	R210 On 01-August-24			Bond Future	239.9175	239.8712	239.9175	239.8712	1,448
27/05/2024	R210 On 07-November-24			Bond Future	242.3015	242.2538	242.3015	242.2538	0
27/05/2024	R210 On 06-February-25			Bond Future	247.6309	247.5814	247.6309	247.5814	0
27/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	8020.8700	7971.4000	8.0209	7.9714	0
27/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	R210 On 08-May-25			Bond Future	249.6669	249.6159	249.6669	249.6159	0
27/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1636.9300	1585.8900	1.6369	1.5859	0
27/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	R210 On 07-August-25			Bond Future	254.9444	254.8911	254.9444	254.8911	0
27/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6504.4000	6451.1200	6.5044	6.4511	0
27/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2024	R213 On 01-August-24			Bond Future	11.1179	11.0932	84.1762	84.2755	24,579
27/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	884.9200	952.8600	0.8849	0.9529	0
27/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1928.3700	1896.9700	1.9284	1.8970	0
27/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	902.0500	970.6000	0.9021	0.9706	0
27/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1904.7300	1873.9400	1.9047	1.8739	0
27/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	919.2300	988.3900	0.9192	0.9884	0
27/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1881.1700	1850.9900	1.8812	1.8510	0
27/05/2024	R213 On 07-November-24			Bond Future	11.2418	11.2157	82.6034	82.7050	38,418
27/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2025.5900	2096.1300	2.0256	2.0961	0
27/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2149.3900	2118.3000	2.1494	2.1183	0
27/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2046.2500	2117.1100	2.0463	2.1171	0
27/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2131.0900	2100.3200	2.1311	2.1003	0
27/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2067.2400	2138.4100	2.0672	2.1384	0
27/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2113.1500	2082.6900	2.1132	2.0827	0
27/05/2024	R213 On 06-February-25			Bond Future	11.3754	11.3479	84.4008	84.5044	0
27/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2459.6900	2527.4600	2.4597	2.5275	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2555.5500	2519.6900	2.5556	2.5197	0
27/05/2024	R213 On 08-May-25			Bond Future	11.5092	11.4802	82.6807	82.7863	0
27/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1243.2100	1286.0000	1.2432	1.2860	0
27/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4952.3300	4889.4400	4.9523	4.8894	0
27/05/2024	R213 On 07-August-25			Bond Future	11.6770	11.6465	84.4073	84.5148	0
27/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3092.8500	3159.2700	3.0929	3.1593	0
27/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3152.6400	3111.5300	3.1526	3.1115	0
27/05/2024	R214 On 01-August-24			Bond Future	12.6444	12.6148	60.5791	60.7131	11,440
27/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	656.7100	725.6900	0.6567	0.7257	0
27/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2915.3900	2850.4600	2.9154	2.8505	0
27/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	671.2400	741.0500	0.6712	0.7411	0
27/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2881.9200	2817.8200	2.8819	2.8178	0
27/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	685.9600	756.6100	0.6860	0.7566	0
27/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2848.7000	2785.4400	2.8487	2.7854	0
27/05/2024	R214 On 07-November-24			Bond Future	12.7730	12.7423	58.7032	58.8402	1,770
27/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2113.8200	2201.4900	2.1138	2.2015	0
27/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2892.7400	2843.3900	2.8927	2.8434	0
27/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2136.2400	2224.3400	2.1362	2.2243	0
27/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2869.6900	2820.7700	2.8697	2.8208	0
27/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2158.6100	2247.1500	2.1586	2.2472	0
27/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2846.6300	2798.1500	2.8466	2.7982	0
27/05/2024	R214 On 06-February-25			Bond Future	12.9039	12.8721	59.9803	60.1201	0
27/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2615.6800	2700.9700	2.6157	2.7010	0
27/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3476.0100	3421.4500	3.4760	3.4215	0
27/05/2024	R214 On 08-May-25			Bond Future	13.0317	12.9987	57.9811	58.1239	0
27/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2222.1900	2293.9900	2.2222	2.2940	0
27/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5055.4300	4984.4300	5.0554	4.9844	0
27/05/2024	R214 On 07-August-25			Bond Future	13.1786	13.1444	59.1906	59.3361	0
27/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3451.9500	3537.7900	3.4520	3.5378	0
27/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4348.3800	4288.7500	4.3484	4.2888	0
27/05/2024	R248 On 01-August-24			Bond Future	12.7939	12.7747	73.8598	73.9645	247,076
27/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	819.0700	886.2500	0.8191	0.8863	0
27/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3598.0100	3560.5100	3.5980	3.5605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	836.7600	904.6900	0.8368	0.9047	0
27/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3557.5200	3520.7700	3.5575	3.5208	0
27/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	854.8000	923.4700	0.8548	0.9235	0
27/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3517.4600	3481.4500	3.5175	3.4815	0
27/05/2024	R248 On 07-November-24			Bond Future	12.9292	12.9092	71.1529	71.2599	11,427
27/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2608.7000	2687.3500	2.6087	2.6874	0
27/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3413.2400	3384.8100	3.4132	3.3848	0
27/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2635.7700	2714.7700	2.6358	2.7148	0
27/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3385.8800	3357.8000	3.3859	3.3578	0
27/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2663.1500	2742.5000	2.6632	2.7425	0
27/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3358.9100	3331.1800	3.3589	3.3312	0
27/05/2024	R248 On 06-February-25			Bond Future	13.0672	13.0463	72.7007	72.8099	10,000
27/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2817.6800	2887.5900	2.8177	2.8876	0
27/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4733.3800	4694.0400	4.7334	4.6940	0
27/05/2024	R248 On 08-May-25			Bond Future	13.2017	13.1801	69.8337	69.9451	0
27/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2753.4900	2816.3300	2.7535	2.8163	0
27/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5976.3300	5927.7400	5.9763	5.9277	0
27/05/2024	R248 On 07-August-25			Bond Future	13.3564	13.3339	71.2897	71.4031	0
27/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4420.9900	4495.2400	4.4210	4.4952	0
27/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5165.2900	5126.1300	5.1653	5.1261	0
27/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0