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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
28/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	2025 On 01-August-24			Bond Future	181.8923	181.9721	181.8923	181.9721	4,870
28/05/2024	2025 On 07-November-24			Bond Future	186.2379	186.3190	186.2379	186.3190	4,944
28/05/2024	2029 On 01-August-24			Bond Future	130.4907	130.8946	130.4907	130.8946	9,571
28/05/2024	2029 On 07-November-24			Bond Future	132.2028	132.6163	132.2028	132.6163	0
28/05/2024	2029 On 06-February-25			Bond Future	135.1118	135.5333	135.1118	135.5333	0
28/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	2711.8000	3133.2800	2.7118	3.1333	0
28/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2029 On 08-May-25			Bond Future	136.6558	137.0851	136.6558	137.0851	0
28/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	1194.1900	764.9000	1.1942	0.7649	0
28/05/2024	2029 On 07-August-25			Bond Future	139.5471	139.9837	139.5471	139.9837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2137.1200	2573.6700	2.1371	2.5737	0
28/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2030 On 01-August-24			Bond Future	10.5822	10.6223	89.5882	89.4358	118,500
28/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	534.9200	582.4200	0.5349	0.5824	600
28/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1966.1900	2166.1400	1.9662	2.1661	0
28/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	765.0200	808.1500	0.7650	0.8082	0
28/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1577.5400	1773.1200	1.5775	1.7731	0
28/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	781.2300	823.9700	0.7812	0.8240	0
28/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1555.2600	1750.4500	1.5553	1.7505	0
28/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	797.4900	839.8300	0.7975	0.8398	0
28/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1533.0400	1727.8300	1.5330	1.7278	0
28/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1425.6900	1444.6200	1.4257	1.4446	600
28/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	940.6600	1112.0400	0.9407	1.1120	0
28/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3052.3200	2999.7700	3.0523	2.9998	0
28/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	333.5900	433.4900	0.3336	0.4335	600
28/05/2024	2030 On 07-November-24			Bond Future	10.6850	10.7277	91.7051	91.5488	54,260
28/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	947.2000	1007.2600	0.9472	1.0073	600
28/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2707.5800	2923.9400	2.7076	2.9239	0
28/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1775.1200	1834.5000	1.7751	1.8345	600
28/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1683.5600	1899.2400	1.6836	1.8992	0
28/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1834.7600	1893.0000	1.8348	1.8930	0
28/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1633.5700	1848.1100	1.6336	1.8481	0
28/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1854.8700	1912.7900	1.8549	1.9128	0
28/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1617.1700	1831.3900	1.6172	1.8314	0
28/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1875.3200	1932.9200	1.8753	1.9329	0
28/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1601.1400	1815.0400	1.6011	1.8150	0
28/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4826.1900	4796.3400	4.8262	4.7963	0
28/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	476.6000	603.0500	0.4766	0.6031	600
28/05/2024	2030 On 06-February-25			Bond Future	10.7977	10.8434	89.6908	89.5303	0
28/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1900.3200	1978.3800	1.9003	1.9784	0
28/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2315.6000	2554.1100	2.3156	2.5541	0
28/05/2024	2030 On 08-May-25			Bond Future	10.9292	10.9781	91.6488	91.4841	0
28/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	909.8400	1003.3200	0.9098	1.0033	0
28/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4358.6400	4616.7500	4.3586	4.6168	0

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28/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1355.2400	1478.1500	1.3552	1.4782	1,640
28/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3473.4500	3760.9900	3.4735	3.7610	0
28/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	1935.2400	2066.9000	1.9352	2.0669	2,280
28/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2746.2700	3042.5600	2.7463	3.0426	0
28/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4381.7500	4456.0600	4.3818	4.4561	0
28/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1310.2300	1549.1700	1.3102	1.5492	1,640
28/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5417.7200	5454.8800	5.4177	5.4549	0
28/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1003.0500	1204.8400	1.0031	1.2048	2,280
28/05/2024	2030 On 07-August-25			Bond Future	11.1031	11.1558	89.5529	89.3836	0
28/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1587.1000	1670.2300	1.5871	1.6702	1,054
28/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3618.4700	3870.9400	3.6185	3.8709	0
28/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2618.2300	2686.8800	2.6182	2.6869	0
28/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2595.8900	2833.8800	2.5959	2.8339	0
28/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4719.8300	4737.4600	4.7198	4.7375	0
28/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1522.6600	1709.6300	1.5227	1.7096	1,054
28/05/2024	2032 On 01-August-24			Bond Future	11.4275	11.4780	86.9380	86.7119	94,251
28/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	766.6600	824.7600	0.7667	0.8248	600
28/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2204.6000	2488.8000	2.2046	2.4888	0
28/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	802.1100	858.7700	0.8021	0.8588	0
28/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2148.5300	2431.2900	2.1485	2.4313	0
28/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	820.2500	876.0800	0.8203	0.8761	0
28/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2120.9600	2402.8900	2.1210	2.4029	0
28/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	838.4900	893.6000	0.8385	0.8936	0
28/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2093.5200	2374.7300	2.0935	2.3747	0
28/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1918.6100	1913.9400	1.9186	1.9139	600
28/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1106.0700	1327.5000	1.1061	1.3275	0
28/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2060.9600	2048.2800	2.0610	2.0483	0
28/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1027.6100	1241.0300	1.0276	1.2410	100
28/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4209.5600	4094.5000	4.2096	4.0945	0
28/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	373.5800	484.6200	0.3736	0.4846	600
28/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5054.6000	4912.5400	5.0546	4.9125	0
28/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	256.4300	340.4700	0.2564	0.3405	11,000
28/05/2024	2032 On 07-November-24			Bond Future	11.5569	11.6102	84.8245	84.5929	52,889
28/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1276.4300	1313.4100	1.2764	1.3134	600

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28/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3252.1400	3520.7300	3.2521	3.5207	0
28/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	1995.3900	2013.4300	1.9954	2.0134	0
28/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2375.0500	2624.7000	2.3751	2.6247	0
28/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2017.8500	2035.2100	2.0179	2.0352	0
28/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2353.7200	2602.6900	2.3537	2.6027	0
28/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2040.4200	2057.1100	2.0404	2.0571	0
28/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2332.5400	2580.8400	2.3325	2.5808	0
28/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2323.5000	2330.9200	2.3235	2.3309	600
28/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2092.8000	2331.8300	2.0928	2.3318	0
28/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2397.0300	2402.1700	2.3970	2.4022	1,615
28/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2036.2800	2273.0300	2.0363	2.2730	0
28/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6367.0200	6253.6300	6.3670	6.2536	0
28/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	573.5600	691.7800	0.5736	0.6918	600
28/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7737.2400	7591.1300	7.7372	7.5911	0
28/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	338.1600	423.6600	0.3382	0.4237	1,615
28/05/2024	2032 On 06-February-25			Bond Future	11.6910	11.7472	86.6704	86.4330	0
28/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2745.4200	2814.9600	2.7454	2.8150	0
28/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2622.7800	2929.7200	2.6228	2.9297	0
28/05/2024	2032 On 08-May-25			Bond Future	11.8326	11.8919	84.3953	84.1521	0
28/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1503.3900	1453.5800	1.5034	1.4536	0
28/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5412.9200	5606.3000	5.4129	5.6063	0
28/05/2024	2032 On 07-August-25			Bond Future	12.0036	12.0663	86.1568	85.9074	0
28/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3526.1500	3478.3100	3.5262	3.4783	0
28/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3500.6700	3702.3100	3.5007	3.7023	0
28/05/2024	2033 On 01-August-24			Bond Future	122.0965	122.3136	122.0965	122.3136	7,742
28/05/2024	2033 On 07-November-24			Bond Future	123.5105	123.7325	123.5105	123.7325	0
28/05/2024	2033 On 06-February-25			Bond Future	126.2282	126.4541	126.2282	126.4541	0
28/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1288.1800	1514.1100	1.2882	1.5141	0
28/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2033 On 08-May-25			Bond Future	127.4757	127.7052	127.4757	127.7052	0
28/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	3144.3200	2914.8200	3.1443	2.9148	0
28/05/2024	2033 On 07-August-25			Bond Future	130.1728	130.4055	130.1728	130.4055	0
28/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1522.7700	1755.4800	1.5228	1.7555	0

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28/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2037 On 01-August-24			Bond Future	12.4896	12.5766	75.2307	74.7910	190,374
28/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	748.4500	731.6900	0.7485	0.7317	0
28/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2817.2500	3240.1900	2.8173	3.2402	0
28/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	765.8300	747.8300	0.7658	0.7478	0
28/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2781.8600	3203.5600	2.7819	3.2036	0
28/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	783.3400	764.0900	0.7833	0.7641	1,383
28/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2746.6500	3167.1000	2.7467	3.1671	0
28/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3898.9200	3663.6000	3.8989	3.6636	0
28/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	558.1600	762.5400	0.5582	0.7625	1,383
28/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6509.5200	6166.0800	6.5095	6.1661	0
28/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	177.3200	273.5800	0.1773	0.2736	1,383
28/05/2024	2037 On 07-November-24			Bond Future	12.6271	12.7179	77.0083	76.5580	14,225
28/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2403.8000	2420.6700	2.4038	2.4207	0
28/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2688.8300	3156.0100	2.6888	3.1560	0
28/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2430.0700	2445.8300	2.4301	2.4458	0
28/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2665.0500	3131.1200	2.6651	3.1311	0
28/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2456.6700	2470.9100	2.4567	2.4709	0
28/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2641.6400	3106.1900	2.6416	3.1062	0
28/05/2024	2037 On 06-February-25			Bond Future	12.7677	12.8624	74.4232	73.9624	0
28/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3149.1300	3140.8500	3.1491	3.1409	0
28/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3186.6600	3639.1000	3.1867	3.6391	0
28/05/2024	2037 On 08-May-25			Bond Future	12.9186	13.0175	76.0472	75.5758	3,975
28/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2357.3800	2223.4400	2.3574	2.2234	0
28/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5661.9700	5999.4200	5.6620	5.9994	0
28/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2994.5700	2839.7200	2.9946	2.8397	15,000
28/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4790.6700	5107.2100	4.7907	5.1072	0
28/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4933.6600	4715.0100	4.9337	4.7150	7,500
28/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3139.1000	3391.8400	3.1391	3.3918	0
28/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5076.9500	4853.5600	5.0770	4.8536	7,500
28/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3051.8300	3299.8300	3.0518	3.2998	0
28/05/2024	2037 On 07-August-25			Bond Future	13.0950	13.1985	73.3732	72.8908	0
28/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4043.7000	3897.6300	4.0437	3.8976	0
28/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4443.0700	4779.3300	4.4431	4.7793	0

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28/05/2024	2038 On 01-August-24			Bond Future	131.0899	131.0159	131.0899	131.0159	3,162
28/05/2024	2038 On 07-November-24			Bond Future	134.2217	134.1455	134.2217	134.1455	425
28/05/2024	2038 On 06-February-25			Bond Future	135.0499	134.9703	135.0499	134.9703	0
28/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	180.1400	259.7000	0.1801	0.2597	0
28/05/2024	2038 On 08-May-25			Bond Future	138.0306	137.9484	138.0306	137.9484	0
28/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1649.3900	1731.6400	1.6494	1.7316	0
28/05/2024	2038 On 07-August-25			Bond Future	138.7751	138.6880	138.7751	138.6880	0
28/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	784.9400	872.0100	0.7849	0.8720	0
28/05/2024	2040 On 01-August-24			Bond Future	12.7563	12.8279	75.0360	74.6546	37,698
28/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	664.7600	680.8800	0.6648	0.6809	680
28/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3280.8300	3678.3300	3.2808	3.6783	0
28/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	731.5700	744.6800	0.7316	0.7447	0
28/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3122.5000	3516.9900	3.1225	3.5170	0
28/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	749.0300	761.3200	0.7490	0.7613	0
28/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3083.8300	3477.5000	3.0838	3.4775	0
28/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	766.6400	778.0800	0.7666	0.7781	0
28/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3045.3800	3438.2000	3.0454	3.4382	0
28/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2101.6500	2032.4200	2.1017	2.0324	0
28/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1444.4600	1756.6100	1.4445	1.7566	680
28/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2324.6100	2241.6000	2.3246	2.2416	7,500
28/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1299.6400	1598.0100	1.2996	1.5980	0
28/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4276.2400	4085.9100	4.2762	4.0859	0
28/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	557.3200	748.3700	0.5573	0.7484	680
28/05/2024	2040 On 07-November-24			Bond Future	12.8960	12.9706	76.8089	76.4183	91,394
28/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	943.7900	1039.6400	0.9438	1.0396	640
28/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5313.1400	5799.5900	5.3131	5.7996	0
28/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	1931.5200	2018.6500	1.9315	2.0187	0
28/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3511.2500	3988.9800	3.5113	3.9890	640
28/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2554.3000	2621.4400	2.5543	2.6214	0
28/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2849.0100	3306.7500	2.8490	3.3068	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2582.2200	2648.2300	2.5822	2.6482	0
28/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2824.1200	3280.7300	2.8241	3.2807	0
28/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2610.2800	2675.1400	2.6103	2.6751	0
28/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2799.4300	3254.8900	2.7994	3.2549	0
28/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3477.5300	3506.1000	3.4775	3.5061	0
28/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2161.9300	2581.1000	2.1619	2.5811	640
28/05/2024	2040 On 06-February-25			Bond Future	13.0382	13.1161	73.9688	73.5691	14
28/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3121.7000	3171.5700	3.1217	3.1716	0
28/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3578.3100	4027.8900	3.5783	4.0279	0
28/05/2024	2040 On 08-May-25			Bond Future	13.1897	13.2710	75.5826	75.1736	3,900
28/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2758.9600	2637.1300	2.7590	2.6371	0
28/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5675.8500	5963.0700	5.6759	5.9631	0
28/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3030.1100	2902.9600	3.0301	2.9030	15,000
28/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5306.7200	5588.6200	5.3067	5.5886	0
28/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4826.6400	4653.6800	4.8266	4.6537	7,500
28/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3627.3800	3863.4700	3.6274	3.8635	0
28/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5031.3100	4852.8400	5.0313	4.8528	7,500
28/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3488.4100	3718.9900	3.4884	3.7190	0
28/05/2024	2040 On 07-August-25			Bond Future	13.3654	13.4505	72.6478	72.2291	0
28/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4344.0300	4224.3300	4.3440	4.2243	0
28/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4718.4900	5017.4400	4.7185	5.0174	0
28/05/2024	2044 On 01-August-24			Bond Future	12.8279	12.9044	71.1691	70.7605	120,959
28/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	524.8200	582.3600	0.5248	0.5824	0
28/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3567.6300	4033.7700	3.5676	4.0338	0
28/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	538.9900	596.5200	0.5390	0.5965	0
28/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3524.3300	3990.4600	3.5243	3.9905	0
28/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	553.4200	610.8200	0.5534	0.6108	0
28/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3481.3500	3947.3500	3.4814	3.9474	0
28/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2216.0700	2184.5600	2.2161	2.1846	0
28/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1302.9800	1680.0700	1.3030	1.6801	5,000
28/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3079.1200	2988.2800	3.0791	2.9883	0
28/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	874.7200	1192.4800	0.8747	1.1925	15,000
28/05/2024	2044 On 07-November-24			Bond Future	12.9623	13.0421	72.8507	72.4323	234
28/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2563.0300	2546.1500	2.5630	2.5462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2892.5200	3294.0100	2.8925	3.2940	0
28/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2590.9400	2572.8300	2.5909	2.5728	0
28/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2867.3600	3267.6200	2.8674	3.2676	0
28/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2618.9800	2599.4400	2.6190	2.5994	0
28/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2842.4000	3241.2300	2.8424	3.2412	0
28/05/2024	2044 On 06-February-25			Bond Future	13.0988	13.1819	70.0497	69.6216	0
28/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3175.6900	3225.7300	3.1757	3.2257	0
28/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3585.0900	4063.2500	3.5851	4.0633	0
28/05/2024	2044 On 08-May-25			Bond Future	13.2435	13.3302	71.5780	71.1400	0
28/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2862.9100	2666.3000	2.8629	2.6663	0
28/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5609.7100	5851.1300	5.6097	5.8511	0
28/05/2024	2044 On 07-August-25			Bond Future	13.4108	13.5014	68.6848	68.2365	0
28/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4389.5000	4267.1800	4.3895	4.2672	0
28/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4742.7200	5068.6500	4.7427	5.0687	0
28/05/2024	2046 On 01-August-24			Bond Future	113.4211	113.3581	113.4211	113.3581	12,498
28/05/2024	2046 On 07-November-24			Bond Future	113.9226	113.8581	113.9226	113.8581	4,862
28/05/2024	2046 On 06-February-25			Bond Future	116.4290	116.3621	116.4290	116.3621	0
28/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2418.9500	2352.1200	2.4190	2.3521	0
28/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2046 On 08-May-25			Bond Future	116.7377	116.6679	116.7377	116.6679	0
28/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	5232.2700	5302.0600	5.2323	5.3021	0
28/05/2024	2046 On 07-August-25			Bond Future	119.2058	119.1327	119.2058	119.1327	0
28/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	515.7600	442.7200	0.5158	0.4427	0
28/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2050 On 01-August-24			Bond Future	112.1677	112.4820	112.1677	112.4820	11,346
28/05/2024	2050 On 07-November-24			Bond Future	114.8475	115.1691	114.8475	115.1691	4,091
28/05/2024	2050 On 06-February-25			Bond Future	115.0066	115.3343	115.0066	115.3343	0
28/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	593.3600	265.6900	0.5934	0.2657	0
28/05/2024	2050 On 08-May-25			Bond Future	117.5451	117.8789	117.5451	117.8789	0
28/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	3614.9100	3281.1300	3.6149	3.2811	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	2050 On 07-August-25			Bond Future	117.6070	117.9452	117.6070	117.9452	0
28/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	2283.0000	1944.8200	2.2830	1.9448	0
28/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	AL37 On 01-August-24			Index Future	958.2740	956.7310	958.2740	956.7310	0
28/05/2024	AL37 On 07-November-24			Index Future	980.9180	979.3380	980.9180	979.3380	0
28/05/2024	AL37 On 06-February-25			Index Future	1002.2770	1000.6600	1002.2770	1,000.6600	0
28/05/2024	AL37 On 08-May-25			Index Future	1024.1870	1022.5330	1024.1870	1,022.5330	0
28/05/2024	AL37 On 07-August-25			Index Future	1045.6560	1043.9630	1045.6560	1,043.9630	0
28/05/2024	AL7T On 01-August-24			Index Future	1110.3920	1105.8250	1110.3920	1,105.8250	0
28/05/2024	AL7T On 07-November-24			Index Future	1136.6300	1131.9550	1136.6300	1,131.9550	0
28/05/2024	AL7T On 06-February-25			Index Future	1161.3800	1156.6000	1161.3800	1,156.6000	0
28/05/2024	AL7T On 08-May-25			Index Future	1186.7690	1181.8810	1186.7690	1,181.8810	0
28/05/2024	AL7T On 07-August-25			Index Future	1211.6460	1206.6510	1211.6460	1,206.6510	0
28/05/2024	ALBI On 01-August-24			Index Future	965.8730	962.5660	965.8730	962.5660	126
28/05/2024	ALBI On 07-November-24			Index Future	988.6960	985.3110	988.6960	985.3110	16
28/05/2024	ALBI On 06-February-25			Index Future	1010.2250	1006.7630	1010.2250	1,006.7630	0
28/05/2024	ALBI On 08-May-25			Index Future	1032.3090	1028.7690	1032.3090	1,028.7690	0
28/05/2024	ALBI On 07-August-25			Index Future	1053.9480	1050.3300	1053.9480	1,050.3300	0
28/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	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
28/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	ES33 On 01-August-24			Bond Future	12.9124	13.0004	74.4077	74.0386	0
28/05/2024	ES33 On 07-November-24			Bond Future	13.0927	13.1851	72.3822	72.0041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	ES33 On 06-February-25			Bond Future	13.2793	13.3763	73.9741	73.5870	0
28/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	242.4800	0.0000	0.2425	0.0000	0
28/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	144.5700	0.0000	0.1446	0
28/05/2024	ES33 On 08-May-25			Bond Future	13.4694	13.5711	71.8014	71.4053	0
28/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2970.5800	3366.7100	2.9706	3.3667	0
28/05/2024	ES33 On 07-August-25			Bond Future	13.6880	13.7950	73.3152	72.9096	0
28/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	489.4400	894.9800	0.4894	0.8950	0
28/05/2024	ES42 On 01-August-24			Bond Future	13.2702	13.3471	70.1012	69.7227	0
28/05/2024	ES42 On 07-November-24			Bond Future	13.4281	13.5085	67.5073	67.1196	0
28/05/2024	ES42 On 06-February-25			Bond Future	13.5834	13.6672	68.9912	68.5944	0
28/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	597.7600	200.9400	0.5978	0.2009	0
28/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	ES42 On 08-May-25			Bond Future	13.7473	13.8349	66.2442	65.8380	0
28/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2386.7300	2792.8700	2.3867	2.7929	0
28/05/2024	ES42 On 07-August-25			Bond Future	13.9279	14.0195	67.6377	67.2220	0
28/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	634.4900	1050.1400	0.6345	1.0501	0
28/05/2024	GOVI On 01-August-24			GOVI	951.4760	948.2530	951.4760	948.2530	726
28/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	81060.0000	48830.0000	8.1060	4.8830	0
28/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	80960.0000	48730.0000	8.0960	4.8730	0
28/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	80860.0000	48630.0000	8.0860	4.8630	0
28/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GOVI On 07-November-24			GOVI	973.9600	970.6590	973.9600	970.6590	0
28/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	251800.0000	218790.0000	25.1800	21.8790	0
28/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	251700.0000	218690.0000	25.1700	21.8690	0
28/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	251600.0000	218590.0000	25.1600	21.8590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GOVI On 06-February-25			GOVI	995.1670	991.7920	995.1670	991.7920	0
28/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	231670.0000	197920.0000	23.1670	19.7920	0
28/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GOVI On 08-May-25			GOVI	1016.9220	1013.4710	1016.9220	1,013.4710	0
28/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	50780.0000	85290.0000	5.0780	8.5290	0
28/05/2024	GOVI On 07-August-25			GOVI	1038.2390	1034.7120	1038.2390	1,034.7120	0
28/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	272390.0000	237120.0000	27.2390	23.7120	0
28/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/05/2024	IGOV On 01-August-24			Index Future	349.3350	349.9140	349.3350	349.9140	587
28/05/2024	IGOV On 07-November-24			Index Future	357.6800	358.2730	357.6800	358.2730	16
28/05/2024	IGOV On 06-February-25			Index Future	365.5510	366.1560	365.5510	366.1560	0
28/05/2024	IGOV On 08-May-25			Index Future	373.6230	374.2400	373.6230	374.2400	0
28/05/2024	IGOV On 07-August-25			Index Future	381.5340	382.1620	381.5340	382.1620	0
28/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
28/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
28/05/2024	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
28/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
28/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
28/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
28/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
28/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
28/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
28/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
28/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
28/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/05/2024	R035 On 01-August-24			Bond Future	12.1111	12.2029	84.8148	84.3510	70,941
28/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	844.1100	852.9100	0.8441	0.8529	0
28/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2496.3300	2968.9500	2.4963	2.9690	0
28/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	863.0500	870.5500	0.8631	0.8706	0
28/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2463.1100	2934.4300	2.4631	2.9344	0
28/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	882.2500	888.4300	0.8823	0.8884	0
28/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2430.1900	2900.1900	2.4302	2.9002	0
28/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1830.4700	1763.5800	1.8305	1.7636	5,100
28/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1381.0400	1777.9700	1.3810	1.7780	0
28/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2621.1300	2491.8500	2.6211	2.4919	0
28/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	926.6300	1261.1700	0.9266	1.2612	5,100
28/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2793.1400	2650.9700	2.7931	2.6510	0
28/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	852.8600	1174.5100	0.8529	1.1745	2,740
28/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4900.9300	4621.6700	4.9009	4.6217	0
28/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	326.2200	510.7800	0.3262	0.5108	7,500
28/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5023.4300	4738.0100	5.0234	4.7380	0
28/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	308.6000	487.0000	0.3086	0.4870	8,650
28/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5518.6000	5209.5300	5.5186	5.2095	0
28/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	246.8900	401.6400	0.2469	0.4016	8,000
28/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	5643.4300	5328.7400	5.6434	5.3287	0
28/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	233.3900	382.5200	0.2334	0.3825	0
28/05/2024	R035 On 07-November-24			Bond Future	12.2504	12.3464	82.3033	81.8283	103,454
28/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2332.0000	2331.6300	2.3320	2.3316	0
28/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2732.2300	3206.8500	2.7322	3.2069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2357.8900	2356.1600	2.3579	2.3562	0
28/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2708.1600	3181.4200	2.7082	3.1814	0
28/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2384.1400	2381.0500	2.3841	2.3811	0
28/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2684.4900	3156.3900	2.6845	3.1564	0
28/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2410.3000	2405.8300	2.4103	2.4058	1,000
28/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2660.7800	3131.3000	2.6608	3.1313	0
28/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5696.5100	5517.7500	5.6965	5.5178	0
28/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1030.8000	1327.0300	1.0308	1.3270	1,000
28/05/2024	R035 On 06-February-25			Bond Future	12.3949	12.4954	84.0945	83.6085	0
28/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3185.3100	3152.6400	3.1853	3.1526	0
28/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3111.9100	3565.2200	3.1119	3.5652	0
28/05/2024	R035 On 08-May-25			Bond Future	12.5374	12.6425	81.4135	80.9163	0
28/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1541.5000	1472.9100	1.5415	1.4729	400
28/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6895.3600	7324.0000	6.8954	7.3240	0
28/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2070.2500	1990.9400	2.0703	1.9909	0
28/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5783.8700	6201.7900	5.7839	6.2018	0
28/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4192.9100	4040.0600	4.1929	4.0401	0
28/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3425.3900	3769.7700	3.4254	3.7698	400
28/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6085.2600	5863.0900	6.0853	5.8631	0
28/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2349.5400	2624.6000	2.3495	2.6246	400
28/05/2024	R035 On 07-August-25			Bond Future	12.7056	12.8158	83.1132	82.6044	0
28/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4002.6700	3862.1700	4.0027	3.8622	0
28/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4261.2300	4629.5400	4.2612	4.6295	0
28/05/2024	R053 On 01-August-24			Bond Future	12.7111	12.7873	95.7334	95.1987	0
28/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4059.0800	3950.2400	4.0591	3.9502	0
28/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1189.8700	1615.6800	1.1899	1.6157	0
28/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4106.7800	3994.7900	4.1068	3.9948	0
28/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1171.1100	1593.7700	1.1711	1.5938	0
28/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4154.6600	4039.5100	4.1547	4.0395	0
28/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1152.6300	1572.1300	1.1526	1.5721	0
28/05/2024	R053 On 07-November-24			Bond Future	12.8447	12.9243	92.1227	91.5752	0
28/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3434.5900	3524.4000	3.4346	3.5244	0
28/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3814.1200	4451.4900	3.8141	4.4515	0
28/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3471.4100	3559.4100	3.4714	3.5594	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3781.2900	4416.8500	3.7813	4.4169	0
28/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3508.4100	3594.8100	3.5084	3.5948	0
28/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3748.7300	4382.6900	3.7487	4.3827	0
28/05/2024	R053 On 06-February-25			Bond Future	12.9772	13.0603	94.1270	93.5668	0
28/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4361.7500	4436.1600	4.3618	4.4362	0
28/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4615.0700	5249.7000	4.6151	5.2497	0
28/05/2024	R053 On 08-May-25			Bond Future	13.1138	13.2004	90.3090	89.7358	0
28/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3927.6900	3777.3700	3.9277	3.7774	0
28/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7185.9200	7608.7900	7.1859	7.6088	0
28/05/2024	R053 On 07-August-25			Bond Future	13.2681	13.3588	92.1913	91.6048	0
28/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5686.8800	5550.3200	5.6869	5.5503	0
28/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6329.7100	6779.6400	6.3297	6.7796	0
28/05/2024	R186 On 01-August-24			Bond Future	9.2340	9.2686	103.9424	103.8689	84,303
28/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	42.1000	36.0500	0.0421	0.0361	0
28/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1229.2200	1296.6200	1.2292	1.2966	0
28/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	44.7000	38.5700	0.0447	0.0386	0
28/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1210.2400	1277.5600	1.2102	1.2776	0
28/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	47.4300	41.1300	0.0474	0.0411	0
28/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1191.3900	1258.5400	1.1914	1.2585	0
28/05/2024	R186 On 07-November-24			Bond Future	9.2796	9.3193	106.3985	106.3231	38,587
28/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	564.9800	492.5800	0.5650	0.4926	0
28/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	850.4300	853.4700	0.8504	0.8535	0
28/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	575.2400	502.4200	0.5752	0.5024	0
28/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	841.5800	844.2000	0.8416	0.8442	0
28/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	585.8600	512.3500	0.5859	0.5124	0
28/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	833.1000	835.0300	0.8331	0.8350	0
28/05/2024	R186 On 06-February-25			Bond Future	9.3481	9.3941	103.3987	103.3207	0
28/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	518.2100	519.2700	0.5182	0.5193	0
28/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1058.6400	1137.6600	1.0586	1.1377	0
28/05/2024	R186 On 08-May-25			Bond Future	9.4367	9.4912	105.6565	105.5760	0
28/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	249.4500	246.6700	0.2495	0.2467	0
28/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1691.0400	1768.7100	1.6910	1.7687	0
28/05/2024	R186 On 07-August-25			Bond Future	9.6309	9.6975	102.5488	102.4652	0
28/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	575.3300	594.4200	0.5753	0.5944	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
28/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1093.7000	1196.4100	1.0937	1.1964	0
28/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	901.9400	914.1400	0.9019	0.9141	0
28/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	840.2400	936.0600	0.8402	0.9361	0
28/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1385.6100	1381.4700	1.3856	1.3815	0
28/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	611.5600	691.0400	0.6116	0.6910	1,983
28/05/2024	R202 On 01-August-24			Bond Future	257.6278	257.8926	257.6278	257.8926	448
28/05/2024	R202 On 07-November-24			Bond Future	263.7828	264.0533	263.7828	264.0533	460
28/05/2024	R202 On 06-February-25			Bond Future	264.3512	264.6256	264.3512	264.6256	0
28/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2438.8100	2164.4400	2.4388	2.1644	0
28/05/2024	R202 On 08-May-25			Bond Future	270.1864	270.4650	270.1864	270.4650	0
28/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	2123.6100	1845.0500	2.1236	1.8451	0
28/05/2024	R202 On 07-August-25			Bond Future	270.5413	270.8196	270.5413	270.8196	0
28/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	1058.6600	780.3700	1.0587	0.7804	0
28/05/2024	R209 On 01-August-24			Bond Future	12.2059	12.2920	65.6428	65.2579	11,312
28/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	588.4900	611.7200	0.5885	0.6117	0
28/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2540.8300	2948.9500	2.5408	2.9490	0
28/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	602.8900	625.4600	0.6029	0.6255	0
28/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2508.4600	2915.9200	2.5085	2.9159	0
28/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	617.5100	639.3000	0.6175	0.6393	0
28/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2476.3500	2883.0300	2.4764	2.8830	0
28/05/2024	R209 On 07-November-24			Bond Future	12.3317	12.4214	64.0365	63.6424	5,237
28/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1978.5800	1992.7800	1.9786	1.9928	0
28/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2518.7200	2927.0500	2.5187	2.9271	0
28/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2001.0400	2014.3200	2.0010	2.0143	0
28/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2496.5500	2903.9600	2.4966	2.9040	0
28/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2023.6200	2035.7900	2.0236	2.0358	0
28/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2474.5500	2880.8500	2.4746	2.8809	0
28/05/2024	R209 On 06-February-25			Bond Future	12.4579	12.5513	65.4300	65.0268	0
28/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2755.9300	2741.8700	2.7559	2.7419	0
28/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2833.8500	3223.0500	2.8339	3.2231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	R209 On 08-May-25			Bond Future	12.5886	12.6857	63.7014	63.2889	0
28/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1963.2900	1879.7200	1.9633	1.8797	0
28/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5041.6700	5370.6600	5.0417	5.3707	0
28/05/2024	R209 On 07-August-25			Bond Future	12.7389	12.8402	65.0310	64.6089	0
28/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3569.7000	3466.4200	3.5697	3.4664	0
28/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3816.9800	4135.7500	3.8170	4.1358	0
28/05/2024	R210 On 01-August-24			Bond Future	239.3498	239.9175	239.3498	239.9175	1,448
28/05/2024	R210 On 07-November-24			Bond Future	241.7205	242.3015	241.7205	242.3015	0
28/05/2024	R210 On 06-February-25			Bond Future	247.0391	247.6309	247.0391	247.6309	0
28/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7429.0500	8020.8700	7.4291	8.0209	0
28/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	R210 On 08-May-25			Bond Future	249.0650	249.6669	249.0650	249.6669	0
28/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1035.0200	1636.9300	1.0350	1.6369	0
28/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	R210 On 07-August-25			Bond Future	254.3331	254.9444	254.3331	254.9444	0
28/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5893.0800	6504.4000	5.8931	6.5044	0
28/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/05/2024	R213 On 01-August-24			Bond Future	11.0781	11.1179	84.3363	84.1762	24,579
28/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	829.2300	884.9200	0.8292	0.8849	0
28/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1712.5700	1928.3700	1.7126	1.9284	0
28/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	847.0100	902.0500	0.8470	0.9021	0
28/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1689.5800	1904.7300	1.6896	1.9047	0
28/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	864.8500	919.2300	0.8649	0.9192	0
28/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1666.6800	1881.1700	1.6667	1.8812	0
28/05/2024	R213 On 07-November-24			Bond Future	11.1997	11.2418	82.7675	82.6034	38,418
28/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	1933.6700	2025.5900	1.9337	2.0256	0
28/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1893.4000	2149.3900	1.8934	2.1494	0
28/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	1954.8800	2046.2500	1.9549	2.0463	0
28/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1875.6500	2131.0900	1.8757	2.1311	0
28/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	1975.9800	2067.2400	1.9760	2.0672	0
28/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1857.8200	2113.1500	1.8578	2.1132	0
28/05/2024	R213 On 06-February-25			Bond Future	11.3308	11.3754	84.5691	84.4008	0
28/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2372.0600	2459.6900	2.3721	2.4597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2299.6000	2555.5500	2.2996	2.5556	0
28/05/2024	R213 On 08-May-25			Bond Future	11.4619	11.5092	82.8533	82.6807	0
28/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1247.1800	1243.2100	1.2472	1.2432	0
28/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4783.6900	4952.3300	4.7837	4.9523	0
28/05/2024	R213 On 07-August-25			Bond Future	11.6267	11.6770	84.5847	84.4073	0
28/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3058.9100	3092.8500	3.0589	3.0929	0
28/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2941.3300	3152.6400	2.9413	3.1526	0
28/05/2024	R214 On 01-August-24			Bond Future	12.5687	12.6444	60.9231	60.5791	11,440
28/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	614.5100	656.7100	0.6145	0.6567	0
28/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2529.2300	2915.3900	2.5292	2.9154	0
28/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	629.5000	671.2400	0.6295	0.6712	0
28/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2496.2200	2881.9200	2.4962	2.8819	0
28/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	644.6400	685.9600	0.6446	0.6860	0
28/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2463.4200	2848.7000	2.4634	2.8487	0
28/05/2024	R214 On 07-November-24			Bond Future	12.6943	12.7730	59.0555	58.7032	1,770
28/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2066.2300	2113.8200	2.0662	2.1138	0
28/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2492.8900	2892.7400	2.4929	2.8927	0
28/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2089.4900	2136.2400	2.0895	2.1362	0
28/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2470.6800	2869.6900	2.4707	2.8697	0
28/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2112.8700	2158.6100	2.1129	2.1586	0
28/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2448.6300	2846.6300	2.4486	2.8466	0
28/05/2024	R214 On 06-February-25			Bond Future	12.8221	12.9039	60.3407	59.9803	0
28/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2651.1800	2615.6800	2.6512	2.6157	0
28/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3151.0900	3476.0100	3.1511	3.4760	0
28/05/2024	R214 On 08-May-25			Bond Future	12.9468	13.0317	58.3498	57.9811	0
28/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2332.9600	2222.1900	2.3330	2.2222	0
28/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4797.4500	5055.4300	4.7975	5.0554	0
28/05/2024	R214 On 07-August-25			Bond Future	13.0902	13.1786	59.5679	59.1906	0
28/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3634.9500	3451.9500	3.6350	3.4520	0
28/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4154.0900	4348.3800	4.1541	4.3484	0
28/05/2024	R248 On 01-August-24			Bond Future	12.7231	12.7939	74.2469	73.8598	247,084
28/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	751.2200	819.0700	0.7512	0.8191	0
28/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3143.1300	3598.0100	3.1431	3.5980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	769.3700	836.7600	0.7694	0.8368	0
28/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3103.1000	3557.5200	3.1031	3.5575	0
28/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	787.8000	854.8000	0.7878	0.8548	0
28/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3063.4300	3517.4600	3.0634	3.5175	0
28/05/2024	R248 On 07-November-24			Bond Future	12.8553	12.9292	71.5492	71.1529	11,427
28/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2527.9500	2608.7000	2.5280	2.6087	0
28/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2936.1500	3413.2400	2.9362	3.4132	0
28/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2556.1600	2635.7700	2.5562	2.6358	0
28/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2909.9300	3385.8800	2.9099	3.3859	0
28/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2584.5200	2663.1500	2.5845	2.6632	0
28/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2883.9400	3358.9100	2.8839	3.3589	0
28/05/2024	R248 On 06-February-25			Bond Future	12.9901	13.0672	73.1063	72.7007	10,000
28/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2731.0200	2817.6800	2.7310	2.8177	0
28/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4241.1200	4733.3800	4.2411	4.7334	0
28/05/2024	R248 On 08-May-25			Bond Future	13.1214	13.2017	70.2487	69.8337	0
28/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2863.2200	2753.4900	2.8632	2.7535	0
28/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5671.1000	5976.3300	5.6711	5.9763	0
28/05/2024	R248 On 07-August-25			Bond Future	13.2725	13.3564	71.7144	71.2897	0
28/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4516.8400	4420.9900	4.5168	4.4210	0
28/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4836.4800	5165.2900	4.8365	5.1653	0
28/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0