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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
31/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	2025 On 01-August-24			Bond Future	181.7792	181.7778	181.7792	181.7778	4,870
31/05/2024	2025 On 07-November-24			Bond Future	186.1162	186.1207	186.1162	186.1207	4,944
31/05/2024	2029 On 01-August-24			Bond Future	130.1201	130.3936	130.1201	130.3936	9,594
31/05/2024	2029 On 07-November-24			Bond Future	131.8196	132.1037	131.8196	132.1037	0
31/05/2024	2029 On 06-February-25			Bond Future	134.7462	135.0109	134.7462	135.0109	0
31/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	2346.2300	2610.8700	2.3462	2.6109	0
31/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2029 On 08-May-25			Bond Future	136.2971	136.5534	136.2971	136.5534	0
31/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	1552.9000	1296.5700	1.5529	1.2966	0
31/05/2024	2029 On 07-August-25			Bond Future	139.2012	139.4432	139.2012	139.4432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	1791.2400	2033.1700	1.7912	2.0332	0
31/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2030 On 01-August-24			Bond Future	10.7570	10.6070	88.9258	89.4937	118,829
31/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	339.2000	491.6500	0.3392	0.4917	600
31/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2432.8800	2017.4400	2.4329	2.0174	0
31/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	513.4800	711.9800	0.5135	0.7120	0
31/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1988.4100	1619.0200	1.9884	1.6190	0
31/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	526.0400	727.5900	0.5260	0.7276	0
31/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1962.4800	1596.1400	1.9625	1.5961	0
31/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	538.8000	743.2600	0.5388	0.7433	0
31/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1936.7600	1573.3300	1.9368	1.5733	0
31/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1054.6200	1354.2700	1.0546	1.3543	600
31/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1232.0000	963.7600	1.2320	0.9638	0
31/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	2518.0200	2962.3900	2.5180	2.9624	0
31/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	461.7000	338.1800	0.4617	0.3382	600
31/05/2024	2030 On 07-November-24			Bond Future	10.8718	10.7114	91.0241	91.6084	54,260
31/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	721.8400	904.7100	0.7218	0.9047	600
31/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3163.1900	2761.7700	3.1632	2.7618	0
31/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1432.8400	1714.8500	1.4328	1.7149	600
31/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	2022.2500	1719.9700	2.0223	1.7200	0
31/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1485.5100	1773.5100	1.4855	1.7735	0
31/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1965.2900	1669.0000	1.9653	1.6690	0
31/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1503.3000	1793.2800	1.5033	1.7933	0
31/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1946.5700	1652.2600	1.9466	1.6523	0
31/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1521.4400	1813.4100	1.5214	1.8134	0
31/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1928.2300	1635.9100	1.9282	1.6359	0
31/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4266.7500	4738.7900	4.2668	4.7388	0
31/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	598.1300	485.8800	0.5981	0.4859	600
31/05/2024	2030 On 06-February-25			Bond Future	10.9913	10.8257	89.0131	89.5922	0
31/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1583.0000	1845.1200	1.5830	1.8451	0
31/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2676.0000	2358.9400	2.6760	2.3589	0
31/05/2024	2030 On 08-May-25			Bond Future	11.1329	10.9590	90.9652	91.5483	0
31/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	753.9500	876.9900	0.7540	0.8770	0
31/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4886.2700	4426.2700	4.8863	4.4263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1143.7600	1312.7900	1.1438	1.3128	1,640
31/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3945.4900	3531.4800	3.9455	3.5315	0
31/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	1663.3500	1883.0300	1.6634	1.8830	2,280
31/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3157.9000	2794.5400	3.1579	2.7945	0
31/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	3940.3700	4305.3700	3.9404	4.3054	0
31/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1552.3700	1334.3300	1.5524	1.3343	1,640
31/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	4929.5200	5335.4900	4.9295	5.3355	0
31/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1198.3700	1021.3000	1.1984	1.0213	2,280
31/05/2024	2030 On 07-August-25			Bond Future	11.3168	11.1349	88.8689	89.4507	0
31/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1352.2000	1542.8000	1.3522	1.5428	1,054
31/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	4067.6000	3676.3400	4.0676	3.6763	0
31/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2293.8400	2559.8600	2.2938	2.5599	0
31/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2955.5300	2639.6900	2.9555	2.6397	0
31/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4271.8400	4643.8900	4.2718	4.6439	0
31/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1758.7000	1548.8900	1.7587	1.5489	1,054
31/05/2024	2032 On 01-August-24			Bond Future	11.5954	11.4417	86.1900	86.8745	94,251
31/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	508.3100	725.7900	0.5083	0.7258	600
31/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2694.2500	2227.2200	2.6943	2.2272	0
31/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	535.9600	760.2800	0.5360	0.7603	0
31/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2630.3800	2170.1900	2.6304	2.1702	0
31/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	550.1400	777.9500	0.5501	0.7780	0
31/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2598.8500	2142.1500	2.5989	2.1422	0
31/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	564.4200	795.7200	0.5644	0.7957	0
31/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2567.4500	2114.2400	2.5675	2.1142	0
31/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1471.9700	1858.6200	1.4720	1.8586	600
31/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1407.4300	1109.5700	1.4074	1.1096	0
31/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	1597.7700	1999.7000	1.5978	1.9997	0
31/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1312.4200	1029.8400	1.3124	1.0298	100
31/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	3585.4600	4140.6000	3.5855	4.1406	0
31/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	497.4800	368.1100	0.4975	0.3681	600
31/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4395.8400	4985.4800	4.3958	4.9855	0
31/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	345.6700	250.8000	0.3457	0.2508	11,000
31/05/2024	2032 On 07-November-24			Bond Future	11.7344	11.5718	84.0561	84.7596	52,889
31/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	988.7400	1240.6900	0.9887	1.2407	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3732.8200	3281.3000	3.7328	3.2813	0
31/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	1615.4300	1950.7000	1.6154	1.9507	0
31/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2763.4600	2395.2600	2.7635	2.3953	0
31/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	1635.5500	1972.9300	1.6356	1.9729	0
31/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2739.7900	2373.7000	2.7398	2.3737	0
31/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	1655.5800	1995.2700	1.6556	1.9953	0
31/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2716.0700	2352.2900	2.7161	2.3523	0
31/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	1908.7800	2275.7200	1.9088	2.2757	600
31/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2446.4500	2109.9200	2.4465	2.1099	0
31/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	1974.9500	2348.6200	1.9750	2.3486	1,615
31/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2382.5700	2052.7700	2.3826	2.0528	0
31/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	5714.3800	6303.0700	5.7144	6.3031	0
31/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	689.2900	574.5100	0.6893	0.5745	600
31/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7042.5800	7672.0100	7.0426	7.6720	0
31/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	411.8700	337.8300	0.4119	0.3378	1,615
31/05/2024	2032 On 06-February-25			Bond Future	11.8735	11.7066	85.9023	86.6044	0
31/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2339.6600	2700.4200	2.3397	2.7004	0
31/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2985.2000	2643.8700	2.9852	2.6439	0
31/05/2024	2032 On 08-May-25			Bond Future	12.0225	11.8490	83.6188	84.3280	0
31/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1243.0900	1474.0600	1.2431	1.4741	0
31/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5929.1000	5450.9200	5.9291	5.4509	0
31/05/2024	2032 On 07-August-25			Bond Future	12.2003	12.0208	85.3769	86.0885	0
31/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3113.7700	3482.5700	3.1138	3.4826	0
31/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3868.2000	3525.4200	3.8682	3.5254	0
31/05/2024	2033 On 01-August-24			Bond Future	121.9471	122.1168	121.9471	122.1168	7,742
31/05/2024	2033 On 07-November-24			Bond Future	123.3537	123.5313	123.3537	123.5313	0
31/05/2024	2033 On 06-February-25			Bond Future	126.0924	126.2500	126.0924	126.2500	0
31/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1152.4400	1309.9900	1.1524	1.3100	0
31/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2033 On 08-May-25			Bond Future	127.3508	127.4986	127.3508	127.4986	0
31/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	3269.1900	3121.3600	3.2692	3.1214	0
31/05/2024	2033 On 07-August-25			Bond Future	130.0645	130.1968	130.0645	130.1968	0
31/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1414.4500	1546.8400	1.4145	1.5468	0

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31/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2037 On 01-August-24			Bond Future	12.6924	12.5035	74.2117	75.1601	190,374
31/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	440.7800	705.9500	0.4408	0.7060	0
31/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3528.5900	2845.3100	3.5286	2.8453	0
31/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	452.9600	722.7900	0.4530	0.7228	0
31/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3488.0000	2809.3800	3.4880	2.8094	0
31/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	465.2800	739.7800	0.4653	0.7398	1,383
31/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3447.6000	2773.6500	3.4476	2.7737	0
31/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3085.0800	3823.2900	3.0851	3.8233	0
31/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	763.3300	553.0900	0.7633	0.5531	1,383
31/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	5560.4600	6433.5700	5.5605	6.4336	0
31/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	247.2700	171.9300	0.2473	0.1719	1,383
31/05/2024	2037 On 07-November-24			Bond Future	12.8392	12.6416	75.9627	76.9361	14,225
31/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	1872.7500	2352.3600	1.8728	2.3524	0
31/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3203.3400	2709.5600	3.2033	2.7096	0
31/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	1895.6000	2378.3800	1.8956	2.3784	0
31/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3176.1400	2685.5300	3.1761	2.6855	0
31/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	1918.7900	2404.7400	1.9188	2.4047	0
31/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3149.3200	2661.8800	3.1493	2.6619	0
31/05/2024	2037 On 06-February-25			Bond Future	12.9855	12.7827	73.3700	74.3497	0
31/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	2660.2700	3098.6100	2.6603	3.0986	0
31/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3750.9400	3209.6500	3.7509	3.2097	0
31/05/2024	2037 On 08-May-25			Bond Future	13.1441	12.9343	74.9785	75.9722	3,975
31/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	1949.8800	2318.2100	1.9499	2.3182	0
31/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6323.2100	5697.7500	6.3232	5.6978	0
31/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2519.0500	2950.0600	2.5191	2.9501	15,000
31/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5383.8900	4821.1100	5.3839	4.8211	0
31/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4297.7900	4877.6600	4.2978	4.8777	7,500
31/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3571.9700	3158.0500	3.5720	3.1581	0
31/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	4431.7300	5020.3100	4.4317	5.0203	7,500
31/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3475.3500	3070.1400	3.4754	3.0701	0
31/05/2024	2037 On 07-August-25			Bond Future	13.3281	13.1113	72.2935	73.2970	0
31/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3594.0200	3994.9600	3.5940	3.9950	0
31/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5073.1000	4470.5000	5.0731	4.4705	0

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31/05/2024	2038 On 01-August-24			Bond Future	130.2585	130.2373	130.2585	130.2373	3,162
31/05/2024	2038 On 07-November-24			Bond Future	133.3663	133.3488	133.3663	133.3488	425
31/05/2024	2038 On 06-February-25			Bond Future	134.2036	134.1587	134.2036	134.1587	0
31/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	1026.4200	1071.2700	1.0264	1.0713	0
31/05/2024	2038 On 08-May-25			Bond Future	137.1791	137.1201	137.1791	137.1201	0
31/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	2500.8700	2559.9500	2.5009	2.5600	0
31/05/2024	2038 On 07-August-25			Bond Future	137.9296	137.8470	137.9296	137.8470	0
31/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	1630.4500	1712.9700	1.6305	1.7130	0
31/05/2024	2040 On 01-August-24			Bond Future	12.9127	12.7187	74.2068	75.2371	41,551
31/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	425.5400	699.7100	0.4255	0.6997	680
31/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3870.7500	3114.6600	3.8708	3.1147	0
31/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	475.2900	769.6400	0.4753	0.7696	0
31/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3695.3600	2959.4500	3.6954	2.9595	0
31/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	488.4100	787.9000	0.4884	0.7879	0
31/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3652.3500	2921.5800	3.6524	2.9216	0
31/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	501.6900	806.3100	0.5017	0.8063	0
31/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3609.5700	2883.9300	3.6096	2.8839	0
31/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	1599.5700	2191.5900	1.5996	2.1916	0
31/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1771.5200	1333.2800	1.7715	1.3333	680
31/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	1795.4100	2421.2900	1.7954	2.4213	7,500
31/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1599.5800	1195.2000	1.5996	1.1952	0
31/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	3585.8300	4417.7600	3.5858	4.4178	0
31/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	696.0500	497.7200	0.6961	0.4977	680
31/05/2024	2040 On 07-November-24			Bond Future	13.0595	12.8568	75.9577	77.0148	91,394
31/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	705.4700	985.8500	0.7055	0.9859	640
31/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5925.9700	5149.2800	5.9260	5.1493	0
31/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	1545.9000	2003.8500	1.5459	2.0039	0
31/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3976.7800	3377.6600	3.9768	3.3777	640
31/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2100.5000	2641.9300	2.1005	2.6419	0
31/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3246.3600	2730.7200	3.2464	2.7307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2125.6500	2670.4800	2.1257	2.6705	0
31/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3218.7000	2706.4600	3.2187	2.7065	0
31/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2150.9300	2699.1600	2.1509	2.6992	0
31/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3191.2300	2682.3900	3.1912	2.6824	0
31/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	2943.8800	3584.1400	2.9439	3.5841	0
31/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2479.4300	2062.6200	2.4794	2.0626	640
31/05/2024	2040 On 06-February-25			Bond Future	13.2055	12.9974	73.1142	74.1794	14
31/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	2738.9200	3215.0700	2.7389	3.2151	0
31/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4050.0500	3461.0300	4.0501	3.4610	0
31/05/2024	2040 On 08-May-25			Bond Future	13.3626	13.1472	74.7169	75.7981	3,900
31/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2379.4600	2837.4100	2.3795	2.8374	0
31/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6162.1000	5538.8300	6.1621	5.5388	0
31/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2629.4300	3113.7800	2.6294	3.1138	15,000
31/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5771.7900	5174.9200	5.7718	5.1749	0
31/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4307.1200	4938.8800	4.3071	4.9389	7,500
31/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3973.6100	3524.1500	3.9736	3.5242	0
31/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4499.8100	5146.2900	4.4998	5.1463	7,500
31/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3822.6600	3387.9200	3.8227	3.3879	0
31/05/2024	2040 On 07-August-25			Bond Future	13.5435	13.3210	71.7753	72.8681	0
31/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	3971.8200	4448.6100	3.9718	4.4486	0
31/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5218.7700	4602.7400	5.2188	4.6027	0
31/05/2024	2044 On 01-August-24			Bond Future	12.9586	12.7801	70.4738	71.4259	120,943
31/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	377.9600	567.8100	0.3780	0.5678	0
31/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4116.1200	3353.8400	4.1161	3.3538	0
31/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	389.1400	582.9600	0.3891	0.5830	0
31/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4069.8300	3311.5200	4.0698	3.3115	0
31/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	400.5400	598.3900	0.4005	0.5984	0
31/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4023.8200	3269.5400	4.0238	3.2695	0
31/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	1823.1000	2346.2000	1.8231	2.3462	0
31/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1605.3600	1176.3300	1.6054	1.1763	5,000
31/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	2608.2400	3238.5500	2.6082	3.2386	0
31/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1099.1900	777.3700	1.0992	0.7774	15,000
31/05/2024	2044 On 07-November-24			Bond Future	13.0990	12.9125	72.1366	73.1136	234
31/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2175.7800	2679.6000	2.1758	2.6796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3219.3100	2746.1400	3.2193	2.7461	0
31/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2201.3700	2708.3100	2.2014	2.7083	0
31/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3191.8300	2721.7800	3.1918	2.7218	0
31/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2227.1000	2737.1600	2.2271	2.7372	0
31/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3164.5600	2697.6300	3.1646	2.6976	0
31/05/2024	2044 On 06-February-25			Bond Future	13.2382	13.0469	69.3345	70.3186	0
31/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	2862.2200	3299.7900	2.8622	3.2998	0
31/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3986.8500	3440.3000	3.9869	3.4403	0
31/05/2024	2044 On 08-May-25			Bond Future	13.3873	13.1896	70.8542	71.8530	0
31/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2535.2700	2968.8000	2.5353	2.9688	0
31/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6005.8500	5440.6700	6.0059	5.4407	0
31/05/2024	2044 On 07-August-25			Bond Future	13.5586	13.3544	67.9566	68.9658	0
31/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4001.0000	4526.7600	4.0010	4.5268	0
31/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5082.4000	4598.9900	5.0824	4.5990	0
31/05/2024	2046 On 01-August-24			Bond Future	112.1917	112.5097	112.1917	112.5097	12,498
31/05/2024	2046 On 07-November-24			Bond Future	112.6608	112.9896	112.6608	112.9896	4,862
31/05/2024	2046 On 06-February-25			Bond Future	115.1618	115.4759	115.1618	115.4759	0
31/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	1151.8000	1465.8700	1.1518	1.4659	0
31/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2046 On 08-May-25			Bond Future	115.4566	115.7647	115.4566	115.7647	0
31/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	6513.4100	6205.3100	6.5134	6.2053	0
31/05/2024	2046 On 07-August-25			Bond Future	117.9148	118.2124	117.9148	118.2124	0
31/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	775.2400	477.6100	0.7752	0.4776	0
31/05/2024	2050 On 01-August-24			Bond Future	110.7089	111.3421	110.7089	111.3421	11,346
31/05/2024	2050 On 07-November-24			Bond Future	113.3503	114.0022	113.3503	114.0022	4,091
31/05/2024	2050 On 06-February-25			Bond Future	113.5005	114.1437	113.5005	114.1437	0
31/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	2099.4700	1456.3100	2.0995	1.4563	0
31/05/2024	2050 On 08-May-25			Bond Future	116.0169	116.6633	116.0169	116.6633	0
31/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	5143.0600	4496.7300	5.1431	4.4967	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	2050 On 07-August-25			Bond Future	116.0673	116.7080	116.0673	116.7080	0
31/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	3822.7300	3182.0400	3.8227	3.1820	0
31/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	AL37 On 01-August-24			Index Future	951.3720	957.3850	951.3720	957.3850	0
31/05/2024	AL37 On 07-November-24			Index Future	973.8230	980.0100	973.8230	980.0100	0
31/05/2024	AL37 On 06-February-25			Index Future	995.2210	1001.3540	995.2210	1,001.3540	0
31/05/2024	AL37 On 08-May-25			Index Future	1017.0790	1023.2490	1017.0790	1,023.2490	0
31/05/2024	AL37 On 07-August-25			Index Future	1038.5560	1044.7070	1038.5560	1,044.7070	0
31/05/2024	AL7T On 01-August-24			Index Future	1098.5910	1109.4430	1098.5910	1,109.4430	0
31/05/2024	AL7T On 07-November-24			Index Future	1124.5160	1135.6610	1124.5160	1,135.6610	0
31/05/2024	AL7T On 06-February-25			Index Future	1149.2260	1160.3960	1149.2260	1,160.3960	0
31/05/2024	AL7T On 08-May-25			Index Future	1174.4660	1185.7680	1174.4660	1,185.7680	0
31/05/2024	AL7T On 07-August-25			Index Future	1199.2650	1210.6340	1199.2650	1,210.6340	0
31/05/2024	ALBI On 01-August-24			Index Future	957.6290	966.3230	957.6290	966.3230	126
31/05/2024	ALBI On 07-November-24			Index Future	980.2280	989.1580	980.2280	989.1580	16
31/05/2024	ALBI On 06-February-25			Index Future	1001.7670	1010.7020	1001.7670	1,010.7020	0
31/05/2024	ALBI On 08-May-25			Index Future	1023.7690	1032.8010	1023.7690	1,032.8010	0
31/05/2024	ALBI On 07-August-25			Index Future	1045.3860	1054.4600	1045.3860	1,054.4600	0
31/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	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
31/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	ES33 On 01-August-24			Bond Future	13.1151	12.9260	73.5614	74.3502	0
31/05/2024	ES33 On 07-November-24			Bond Future	13.3061	13.1071	71.5134	72.3234	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	ES33 On 06-February-25			Bond Future	13.4992	13.2943	73.1006	73.9142	0
31/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	182.5800	0.0000	0.1826	0
31/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	631.0100	0.0000	0.6310	0.0000	0
31/05/2024	ES33 On 08-May-25			Bond Future	13.6979	13.4851	70.9158	71.7404	0
31/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3856.1900	3031.6100	3.8562	3.0316	0
31/05/2024	ES33 On 07-August-25			Bond Future	13.9247	13.7043	72.4217	73.2532	0
31/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	1382.8800	551.4000	1.3829	0.5514	0
31/05/2024	ES42 On 01-August-24			Bond Future	13.4727	13.2378	69.1116	70.2619	0
31/05/2024	ES42 On 07-November-24			Bond Future	13.6402	13.3943	66.4919	67.6719	0
31/05/2024	ES42 On 06-February-25			Bond Future	13.8015	13.5481	67.9671	69.1597	0
31/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	766.1900	0.0000	0.7662	0
31/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	426.4000	0.0000	0.4264	0.0000	0
31/05/2024	ES42 On 08-May-25			Bond Future	13.9733	13.7104	65.2042	66.4165	0
31/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3426.7400	2214.4300	3.4267	2.2144	0
31/05/2024	ES42 On 07-August-25			Bond Future	14.1615	13.8894	66.5859	67.8140	0
31/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1686.3200	458.1700	1.6863	0.4582	0
31/05/2024	GOVI On 01-August-24			GOVI	943.3490	951.8590	943.3490	951.8590	726
31/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	84890.0000	0.0000	8.4890	0
31/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	210.0000	0.0000	0.0210	0.0000	0
31/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	84790.0000	0.0000	8.4790	0
31/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	310.0000	0.0000	0.0310	0.0000	0
31/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	84690.0000	0.0000	8.4690	0
31/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	410.0000	0.0000	0.0410	0.0000	0
31/05/2024	GOVI On 07-November-24			GOVI	965.6110	974.3530	965.6110	974.3530	0
31/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	168310.0000	255730.0000	16.8310	25.5730	0
31/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	168210.0000	255630.0000	16.8210	25.5630	0
31/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	168110.0000	255530.0000	16.8110	25.5530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	GOVI On 06-February-25			GOVI	986.8290	995.5740	986.8290	995.5740	0
31/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	148290.0000	235740.0000	14.8290	23.5740	0
31/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	GOVI On 08-May-25			GOVI	1008.5020	1017.3420	1008.5020	1,017.3420	0
31/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	134980.0000	46580.0000	13.4980	4.6580	0
31/05/2024	GOVI On 07-August-25			GOVI	1029.7980	1038.6770	1029.7980	1,038.6770	0
31/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	187980.0000	276770.0000	18.7980	27.6770	0
31/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/05/2024	IGOV On 01-August-24			Index Future	347.1650	348.1110	347.1650	348.1110	587
31/05/2024	IGOV On 07-November-24			Index Future	355.4480	356.4280	355.4480	356.4280	16
31/05/2024	IGOV On 06-February-25			Index Future	363.3400	364.2730	363.3400	364.2730	0
31/05/2024	IGOV On 08-May-25			Index Future	371.4000	372.3180	371.4000	372.3180	0
31/05/2024	IGOV On 07-August-25			Index Future	379.3210	380.2050	379.3210	380.2050	0
31/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
31/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
31/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
31/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
31/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
31/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
31/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
31/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
31/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
31/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/05/2024	R035 On 01-August-24			Bond Future	12.3143	12.1303	83.7929	84.7174	69,134
31/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	542.4300	789.9700	0.5424	0.7900	0
31/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3216.5900	2539.5800	3.2166	2.5396	0
31/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	556.4300	808.2500	0.5564	0.8083	0
31/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3178.4300	2505.7000	3.1784	2.5057	0
31/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	570.6600	826.7900	0.5707	0.8268	0
31/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3140.5400	2472.1200	3.1405	2.4721	0
31/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1314.9900	1752.3500	1.3150	1.7524	5,100
31/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1887.5000	1400.3100	1.8875	1.4003	0
31/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	1982.9100	2532.9100	1.9829	2.5329	0
31/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1310.3500	935.8000	1.3104	0.9358	5,100
31/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2132.5100	2703.3600	2.1325	2.7034	0
31/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1214.1700	860.4700	1.2142	0.8605	2,740
31/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4044.8200	4801.8000	4.0448	4.8018	0
31/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	492.0500	324.4800	0.4921	0.3245	7,500
31/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4159.8700	4924.1000	4.1599	4.9241	0
31/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	466.9800	306.6600	0.4670	0.3067	8,650
31/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	4627.6900	5418.7100	4.6277	5.4187	0
31/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	377.9200	244.3900	0.3779	0.2444	8,000
31/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	4746.3400	5543.4400	4.7463	5.5434	0
31/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	358.2400	230.7900	0.3582	0.2308	0
31/05/2024	R035 On 07-November-24			Bond Future	12.4635	12.2704	81.2546	82.2037	103,454
31/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	1811.1800	2267.9900	1.8112	2.2680	0
31/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3260.1200	2767.8600	3.2601	2.7679	0
31/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	1833.6200	2293.5400	1.8336	2.2935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3232.6000	2743.4500	3.2326	2.7435	0
31/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	1856.4200	2319.4500	1.8564	2.3195	0
31/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3205.4800	2719.4400	3.2055	2.7194	0
31/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	1879.1600	2345.2700	1.8792	2.3453	1,000
31/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3178.3500	2695.3900	3.1784	2.6954	0
31/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	4882.4700	5607.0400	4.8825	5.6070	0
31/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1265.4700	1040.9700	1.2655	1.0410	1,000
31/05/2024	R035 On 06-February-25			Bond Future	12.6142	12.4158	83.0393	83.9930	0
31/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	2694.8300	3120.1100	2.6948	3.1201	0
31/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3676.6100	3148.2700	3.6766	3.1483	0
31/05/2024	R035 On 08-May-25			Bond Future	12.7647	12.5592	80.3433	81.3099	0
31/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1282.0700	1502.4600	1.2821	1.5025	400
31/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7706.1100	6959.9200	7.7061	6.9599	0
31/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	1746.1900	2023.3500	1.7462	2.0234	0
31/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6529.9900	5840.5700	6.5300	5.8406	0
31/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	3665.5100	4124.6200	3.6655	4.1246	0
31/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3968.1700	3460.7000	3.9682	3.4607	400
31/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	5431.6000	6005.3700	5.4316	6.0054	0
31/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2766.0600	2373.2500	2.7661	2.3733	400
31/05/2024	R035 On 07-August-25			Bond Future	12.9407	12.7284	82.0329	83.0078	0
31/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3575.9600	3939.1600	3.5760	3.9392	0
31/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4914.8300	4303.1100	4.9148	4.3031	0
31/05/2024	R053 On 01-August-24			Bond Future	12.8627	12.6738	94.6757	95.9975	0
31/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	3354.2900	4213.7700	3.3543	4.2138	0
31/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1542.7100	1080.4400	1.5427	1.0804	0
31/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	3397.7200	4262.6100	3.3977	4.2626	0
31/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1519.6800	1062.8200	1.5197	1.0628	0
31/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	3441.3500	4311.6100	3.4414	4.3116	0
31/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1496.9500	1045.4600	1.4970	1.0455	0
31/05/2024	R053 On 07-November-24			Bond Future	13.0034	12.8057	91.0371	92.3932	0
31/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	2860.2900	3549.9500	2.8603	3.5500	0
31/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4325.4000	3658.9800	4.3254	3.6590	0
31/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	2893.6400	3587.5900	2.8936	3.5876	0
31/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4289.1000	3626.9700	4.2891	3.6270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	2927.1700	3625.4000	2.9272	3.6254	0
31/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4253.0700	3595.2200	4.2531	3.5952	0
31/05/2024	R053 On 06-February-25			Bond Future	13.1398	12.9366	93.0362	94.4036	0
31/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	3879.6600	4487.8300	3.8797	4.4878	0
31/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5223.7100	4464.5000	5.2237	4.4645	0
31/05/2024	R053 On 08-May-25			Bond Future	13.2819	13.0714	89.2035	90.5918	0
31/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3322.7400	4036.2700	3.3227	4.0363	0
31/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7686.4300	7011.6600	7.6864	7.0117	0
31/05/2024	R053 On 07-August-25			Bond Future	13.4414	13.2238	91.0765	92.4805	0
31/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5118.7500	5823.3300	5.1188	5.8233	0
31/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6876.3300	6176.8800	6.8763	6.1769	0
31/05/2024	R186 On 01-August-24			Bond Future	9.3521	9.2550	103.6916	103.8977	84,347
31/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	17.0700	35.6400	0.0171	0.0356	0
31/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1454.9600	1267.4100	1.4550	1.2674	0
31/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	18.4300	37.9400	0.0184	0.0379	0
31/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1434.7400	1248.1300	1.4347	1.2481	0
31/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	19.8300	40.3600	0.0198	0.0404	0
31/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1414.5600	1228.9700	1.4146	1.2290	0
31/05/2024	R186 On 07-November-24			Bond Future	9.4164	9.3036	106.1385	106.3529	38,587
31/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	453.7100	540.9900	0.4537	0.5410	0
31/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	999.2000	872.0600	0.9992	0.8721	0
31/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	462.7700	551.0200	0.4628	0.5510	0
31/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	989.1500	862.9800	0.9892	0.8630	0
31/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	471.9100	561.4200	0.4719	0.5614	0
31/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	979.1900	854.2800	0.9792	0.8543	0
31/05/2024	R186 On 06-February-25			Bond Future	9.4929	9.3754	103.1538	103.3524	0
31/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	465.5600	497.4500	0.4656	0.4975	0
31/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1250.8900	1084.1900	1.2509	1.0842	0
31/05/2024	R186 On 08-May-25			Bond Future	9.5993	9.4686	105.4167	105.6094	0
31/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	194.1100	237.2400	0.1941	0.2372	0
31/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1875.5200	1725.9000	1.8755	1.7259	0
31/05/2024	R186 On 07-August-25			Bond Future	9.8134	9.6688	102.3198	102.5013	0
31/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	485.4300	554.6000	0.4854	0.5546	1,983
31/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1232.8800	1120.5400	1.2329	1.1205	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	781.2100	875.6300	0.7812	0.8756	0
31/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	948.5900	861.5000	0.9486	0.8615	0
31/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1237.5300	1353.6500	1.2375	1.3537	0
31/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	692.5600	627.1700	0.6926	0.6272	1,983
31/05/2024	R202 On 01-August-24			Bond Future	256.6996	257.6707	256.6996	257.6707	448
31/05/2024	R202 On 07-November-24			Bond Future	262.8242	263.8270	262.8242	263.8270	460
31/05/2024	R202 On 06-February-25			Bond Future	263.4258	264.3979	263.4258	264.3979	0
31/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	3364.2100	2392.0600	3.3642	2.3921	0
31/05/2024	R202 On 08-May-25			Bond Future	269.2673	270.2349	269.2673	270.2349	0
31/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	3042.7500	2075.0600	3.0428	2.0751	0
31/05/2024	R202 On 07-August-25			Bond Future	269.6497	270.5942	269.6497	270.5942	0
31/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	1950.3500	1005.7600	1.9504	1.0058	0
31/05/2024	R209 On 01-August-24			Bond Future	12.4035	12.2200	64.7643	65.5795	11,312
31/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	371.3100	552.9700	0.3713	0.5530	0
31/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3202.1700	2568.5600	3.2022	2.5686	0
31/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	381.6800	566.8900	0.3817	0.5669	0
31/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3165.7700	2535.7100	3.1658	2.5357	0
31/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	392.2600	581.0300	0.3923	0.5810	0
31/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3129.6200	2503.1200	3.1296	2.5031	0
31/05/2024	R209 On 07-November-24			Bond Future	12.5380	12.3464	63.1352	63.9718	5,237
31/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1538.0100	1934.0600	1.5380	1.9341	0
31/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2979.4700	2538.8900	2.9795	2.5389	0
31/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	1557.4700	1956.2900	1.5575	1.9563	0
31/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2954.3000	2516.4900	2.9543	2.5165	0
31/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	1577.0600	1978.6400	1.5771	1.9786	0
31/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2929.3100	2494.2600	2.9293	2.4943	0
31/05/2024	R209 On 06-February-25			Bond Future	12.6693	12.4731	64.5218	65.3641	0
31/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2339.4800	2710.9700	2.3395	2.7110	0
31/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3325.6600	2854.8100	3.3257	2.8548	0
31/05/2024	R209 On 08-May-25			Bond Future	12.8068	12.6044	62.7797	63.6342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1652.7700	1929.2000	1.6528	1.9292	0
31/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5652.8800	5074.8100	5.6529	5.0748	0
31/05/2024	R209 On 07-August-25			Bond Future	12.9636	12.7552	64.0996	64.9627	0
31/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3212.8400	3525.9800	3.2128	3.5260	0
31/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4391.4900	3841.5800	4.3915	3.8416	0
31/05/2024	R210 On 01-August-24			Bond Future	238.0589	238.9591	238.0589	238.9591	1,448
31/05/2024	R210 On 07-November-24			Bond Future	240.3920	241.3210	240.3920	241.3210	0
31/05/2024	R210 On 06-February-25			Bond Future	245.7291	246.6314	245.7291	246.6314	0
31/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	6119.0800	7021.4100	6.1191	7.0214	0
31/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	R210 On 08-May-25			Bond Future	247.7541	248.6501	247.7541	248.6501	0
31/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	620.1100	0.0000	0.6201	0
31/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	275.8700	0.0000	0.2759	0.0000	0
31/05/2024	R210 On 07-August-25			Bond Future	253.0317	253.9104	253.0317	253.9104	0
31/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	4591.6800	5470.4000	4.5917	5.4704	0
31/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/05/2024	R213 On 01-August-24			Bond Future	11.2414	11.0976	83.6823	84.2578	24,579
31/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	575.7600	780.7700	0.5758	0.7808	0
31/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2113.1000	1742.6000	2.1131	1.7426	0
31/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	590.0400	798.0200	0.5900	0.7980	0
31/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2086.6100	1719.0800	2.0866	1.7191	0
31/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	604.5400	815.3400	0.6045	0.8153	0
31/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2060.3700	1695.6600	2.0604	1.6957	0
31/05/2024	R213 On 07-November-24			Bond Future	11.3729	11.2203	82.0954	82.6872	41,988
31/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	1606.2100	1880.8400	1.6062	1.8808	0
31/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2238.0400	1920.8500	2.2380	1.9209	0
31/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	1625.2000	1901.7800	1.6252	1.9018	0
31/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2218.0700	1902.8300	2.2181	1.9028	0
31/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	1644.0800	1922.6000	1.6441	1.9226	0
31/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2198.0200	1884.7200	2.1980	1.8847	0
31/05/2024	R213 On 06-February-25			Bond Future	11.5092	11.3525	83.8988	84.4873	0
31/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2039.8100	2320.6400	2.0398	2.3206	0
31/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2637.6400	2330.0000	2.6376	2.3300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	R213 On 08-May-25			Bond Future	11.6479	11.4847	82.1765	82.7699	0
31/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1039.6800	1214.8400	1.0397	1.2148	0
31/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5252.9500	4834.7200	5.2530	4.8347	0
31/05/2024	R213 On 07-August-25			Bond Future	11.8199	11.6507	83.9062	84.4999	0
31/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	2727.2600	3007.8200	2.7273	3.0078	0
31/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3288.0900	2974.9900	3.2881	2.9750	0
31/05/2024	R214 On 01-August-24			Bond Future	12.7149	12.5367	60.2610	61.0696	11,957
31/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	437.7500	640.6900	0.4378	0.6407	0
31/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3014.5300	2408.8900	3.0145	2.4089	0
31/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	449.5800	656.2700	0.4496	0.6563	0
31/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2978.3600	2376.4700	2.9784	2.3765	0
31/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	461.6100	672.0100	0.4616	0.6720	0
31/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2942.4500	2344.2700	2.9425	2.3443	0
31/05/2024	R214 On 07-November-24			Bond Future	12.8468	12.6610	58.3758	59.2054	1,770
31/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	1709.6000	2126.4300	1.7096	2.1264	0
31/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2815.9000	2403.1200	2.8159	2.4031	0
31/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	1730.5800	2150.1500	1.7306	2.1502	0
31/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2791.4100	2381.3700	2.7914	2.3814	0
31/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	1751.7000	2174.0000	1.7517	2.1740	0
31/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2767.1000	2359.7900	2.7671	2.3598	0
31/05/2024	R214 On 06-February-25			Bond Future	12.9777	12.7876	59.6580	60.4942	0
31/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2280.9000	2716.6000	2.2809	2.7166	0
31/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3463.4900	3063.0700	3.4635	3.0631	0
31/05/2024	R214 On 08-May-25			Bond Future	13.1068	12.9109	57.6580	58.5068	0
31/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2028.2000	2389.0700	2.0282	2.3891	0
31/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5184.4900	4696.6300	5.1845	4.6966	0
31/05/2024	R214 On 07-August-25			Bond Future	13.2544	13.0529	58.8705	59.7284	0
31/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3272.6000	3708.6200	3.2726	3.7086	0
31/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4489.1800	4067.2700	4.4892	4.0673	0
31/05/2024	R248 On 01-August-24			Bond Future	12.8592	12.6755	73.5068	74.5086	247,084
31/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	513.5300	808.3400	0.5135	0.8083	0
31/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3645.5200	2938.4900	3.6455	2.9385	0
31/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	527.6700	827.6300	0.5277	0.8276	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3601.4800	2899.6000	3.6015	2.8996	0
31/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	542.0800	847.1900	0.5421	0.8472	0
31/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3557.7900	2861.0600	3.5578	2.8611	0
31/05/2024	R248 On 07-November-24			Bond Future	12.9977	12.8058	70.7893	71.8172	11,427
31/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2203.4300	2645.9600	2.2034	2.6460	0
31/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3371.5300	2786.1700	3.3715	2.7862	0
31/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2229.2000	2675.0200	2.2292	2.6750	0
31/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3342.8700	2760.8000	3.3429	2.7608	0
31/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2255.2900	2704.2100	2.2553	2.7042	0
31/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3314.6100	2735.6400	3.3146	2.7356	0
31/05/2024	R248 On 06-February-25			Bond Future	13.1356	12.9385	72.3441	73.3804	10,000
31/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2351.3600	2843.6200	2.3514	2.8436	0
31/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4623.6200	4079.6500	4.6236	4.0797	0
31/05/2024	R248 On 08-May-25			Bond Future	13.2714	13.0677	69.4768	70.5289	0
31/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2476.9700	2971.0600	2.4770	2.9711	0
31/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6056.6800	5498.7200	6.0567	5.4987	0
31/05/2024	R248 On 07-August-25			Bond Future	13.4268	13.2165	70.9371	72.0008	0
31/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4007.7400	4656.9300	4.0077	4.6569	0
31/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5104.6600	4690.1300	5.1047	4.6901	0
31/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0